ANNUAL STATEMENT

OF THE

MINNESOTA LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Minnesota

FOR THE YEAR ENDED DECEMBER 31, 2020

[$\ensuremath{\mathsf{X}}$] LIFE, ACCIDENT AND HEALTH

[] FRATERNAL BENEFIT SOCIETIES

2020



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

Minnesota Life Insurance Company 0869 0869 NAIC Company Code 66168 Employer's ID Number _ NAIC Group Code 41-0417830 Minnesota State of Domicile or Port of Entry MN Organized under the Laws of Country of Domicile United States of America Life, Accident and Health [X] Fraternal Benefit Societies [] Licensed as business type: Commenced Business 08/06/1880 Incorporated/Organized 08/06/1880 St. Paul, MN, US 55101-2098 Statutory Home Office 400 Robert Street North (City or Town, State, Country and Zip Code) (Street and Number) 400 Robert Street North Main Administrative Office (Street and Number) 651-665-3500 St. Paul, MN, US 55101-2098 (Area Code) (Telephone Number) (City or Town, State, Country and Zip Code) St. Paul, MN, US 55101-2098 Mail Address 400 Robert Street North (City or Town, State, Country and Zip Code) (Street and Number or P.O. Box) Primary Location of Books and Records 400 Robert Street North (Street and Number) 651-665-5678 St. Paul, MN, US 55101-2098 (Area Code) (Telephone Number) (City or Town, State, Country and Zip Code) Internet Website Address www.securian.com 651-665-5678 Statutory Statement Contact Nicholas David Boehland (Area Code) (Telephone Number) (Name) 651-665-7938 nicholas.boehland@securian.com (FAX Number) (E-mail Address) **OFFICERS** 2nd Vice President & Treasurer Ted James Nistler Christopher Michael Hilger Chairman President & CEO Sr VP, Gen Counsel & Warren John Zaccaro Gary Roger Christensen Executive VP & CFO Secretary OTHER George Ignatius Connolly #, Executive Vice President
Siddharth Subhash Gandhi, Senior Vice President
Anthony Joseph Martins, Vice President
Suzette Louise Huovinen, Senior Vice President
Barbara Ann Baumann, Vice President
Karen Ann Leighton, Vice President
Susan Marie Munson-Regala #, Vice President John Anthony Yaggy #, Vice President & Controller
William Michael Gould, Senior Vice President
Bruce Paul Shay, Executive Vice President
Kristi Lee Fox #, Senior Vice President & CHRO
Mark James Geldernick, Vice President & CRO
David Anthony Seidel, Vice President & Chief Actuary
Sean Mitchell O'Connell #, Vice President Rick Lynn Ayers, Vice President
Robert John Ehren, Senior Vice President
David Michael Kuplic, Senior Vice President
Paul Ellsworth Rudeen, Vice President and Actuary
Peter Gordon Berlute, Vice President
Richard Alan Binger, Vice President
Craig Michael Stapleton-Corcoran, Vice President
Jennifer Lynne Pedigo #, Vice President

State of Minnesota - SS: Ramsey County of

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.

DIRECTORS OR TRUSTEES

Warren John Zaccaro Bruce Paul Shay

Gary Roger Christensen

Christopher Michael Hilge Chairman, President & CEO

Gary Roger Christensen Sr VP. Gen Counsel & Secretary

Jam hustina

Ted James Nistler 2nd Vice President & Treasurer

Sara Hietpas Gavin Trudy Ann Rautio Christopher Michael Hilger

Subscribed and sworn to before me this

ST THE STATE

Robert Leo Senkler

Eric Byck Goodman Mary Keith Brainerd

Benjamin Gwynn Stonestreet Fowke III

01 day of February 2021

a. Is this an original filing? b. If no,

1. State the amendment number... Yes[X]No[]

2. Date filed

3. Number of pages attached.

Notary Public

January 31, 2025

HELEN H PHAM Notary Public Minnesota Commission Expires Jan 31, 2025

ASSETS

			Current Year		Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	20,270,888,806		20,270,888,806	18,072,283,436
	Stocks (Schedule D):				
	2.1 Preferred stocks	66,218,037		66,218,037	64,762,071
	2.2 Common stocks	930,858,701	10 , 153	930,848,548	933,689,115
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	4,591,098,026		4,591,098,026	4,148,884,447
	3.2 Other than first liens.				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$				
	encumbrances)	55,505,414		55,505,414	59, 103, 479
	4.2 Properties held for the production of income (less				
	\$ encumbrances)				
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$(71,082,145), Schedule E - Part 1), cash equivalents				
	(\$190,010,534 , Schedule E - Part 2) and short-term				
	investments (\$111,390,617 , Schedule DA)				
l .	Contract loans (including \$ premium notes)			643,005,934	
	Derivatives (Schedule DB)			1,392,415,766	
8.	Other invested assets (Schedule BA)			1,065,977,278	
9.	Receivables for securities			88,493,974	
10.	Securities lending reinvested collateral assets (Schedule DL)				
	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	29,342,339,977	/,569,188	29,334,770,788	25,692,378,096
	Title plants less \$ charged off (for Title insurers				
	only)			000 005 004	
	Investment income due and accrued	202,827,145	1,941	202,825,204	91,000,000
	Premiums and considerations: 15.1 Uncollected premiums and agents' balances in the course of collection	252 094 604	422 059	252 561 725	152,719,673
	15.2 Deferred premiums and agents' balances and installments booked but	232,304,034	422,930	202,001,700	132,7 19,073
	deferred and not yet due (including \$				
	earned but unbilled premiums)	99 025 789		99,025,789	101 985 099
	15.3 Accrued retrospective premiums (\$) and				
	contracts subject to redetermination (\$				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	87.531.473		87.531.473	158.740.661
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				22,317,373
	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	12,108,983		12,108,983	26,144,034
l .	Net deferred tax asset			86,875,858	219,821,400
	Guaranty funds receivable or on deposit			3,372,282	3,665,300
20.	Electronic data processing equipment and software	67,333,755	55,609,110	11,724,645	11,395,681
21.	Furniture and equipment, including health care delivery assets				
	(\$	45,943,304	45,943,304		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				13,441,133
	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	62,584,608	29,857,782	32,726,826	38,693,109
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20 440 000 074	100 705 010	20 050 077 050	06 600 400 445
07		30,418,802,871	100,760,012	30,252,077,656	20,033,182,443
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	29,949,850,299		29,949,850,299	29,744,141,717
28.	Total (Lines 26 and 27)	60,368,713,170	166,785,012	60,201,928,157	56,377,324,162
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Prepaid Expenses	29,857,782	29,857,782		
2502.	Net Goodwill	24,883,077		24,883,077	
2503.	Miscellaneous Receivables	7,843,749		7,843,749	7,588,832
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	62,584,608	29,857,782	32,726,826	38,693,109

LIABILITIES, SURPLUS AND OTHER FUNDS

	·	1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts \$ 22,867,110,556 (Exh. 5, Line 9999999) less \$		
,	included in Line 6.3 (including \$5,083,866 Modco Reserve)	22,867,110,556	20,393,936,232
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$23,528,351 Modco Reserve)		1,573,620,114
4.	Contract claims:	1,000,240,070	1,070,020,114
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	476,064,202	361,318,382
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	82,721,119	83,630,930
5.	Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid (Exhibit 4, Line 10)	100 700	141 004
6.	and unpaid (Exhibit 4, Line 10)	199,769	141,034
0.	amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$		
	Modco)	16,314,006	17,590,490
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco) 6.3 Coupons and similar benefits (including \$ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less		
	\$32,651 discount; including \$229,152 accident and health premiums (Exhibit 1,		
	Part 1, Col. 1, sum of lines 4 and 14)	32,929,988	1,672,368
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	(28,751,641)	(37,763,693)
	9.3 Other amounts payable on reinsurance, including \$ assumed and \$83,347,334		
	ceded		
10	9.4 Interest maintenance reserve (IMR, Line 6)	31,925,961	
10.	\$ and deposit-type contract funds \$	8.342 858	14.337 506
11.	Commissions and expense allowances payable on reinsurance assumed	11,127,098	9,807,325
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	109,693,414	119,085,460
13.	Transfers to Separate Accounts due or accrued (net) (including \$	(000 070 000)	(00 / 700 700)
14.	allowances recognized in reserves, net of reinsured allowances)	(293,072,660)	(301,793,700)
	Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
	Net deferred tax liability		
16.	Unearned investment income	314,589	318,797
17.	Amounts withheld or retained by reporting entity as agent or trustee	8,148,269	6,586,918
18.	Amounts held for agents' account, including \$ agents' credit balances	445 040 400	05 505 004
19. 20.	Remittances and items not allocated	145,319,429	95,595,094 66,269
21.	Liability for benefits for employees and agents if not included above	80 534 381	68,562,519
22.	Borrowed money \$95,000,000 and interest thereon \$	95,000,000	95,000,000
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	3/8,/09,050	313,296,095
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$	126 729 376	74 045 861
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		207 220 720
	24.08 Derivatives		287,238,739
	24.10 Payable for securities lending		
	24.11 Capital notes \$ and interest thereon \$		
25.	Aggregate write-ins for liabilities	, ,	68,620,925
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	26,918,162,255	23,521,888,702
27.	From Separate Accounts Statement Total liabilities (Lines 26 and 27)		29,706,570,418
28. 29.	Common capital stock		53,228,459,120
30.	Preferred capital stock		5,000,000
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	118,000,000	118,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	, ,	216,540,267
34. 35.	Aggregate write-ins for special surplus funds		2,809,324,774
	Less treasury stock, at cost:		2,609,324,774
50.	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 \$29,690,424 in Separate Accounts Statement)	3,358,606,026	3,143,865,041
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,363,606,026	3,148,865,041
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	60,201,928,157	56,377,324,162
2501	DETAILS OF WRITE-INS	5 074 G15	5,602,721
2501. 2502.	Accrued interest on policy and contract funds/claims Miscellaneous Investment liability		63,018,204
2502.	MISCETTANEOUS INVESTMENT ITADITITY		, ,
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	178,641,935	68,620,925
3101.			
3102.			
3103. 3198.	Summary of remaining write-ins for Line 31 from overflow page		
3190.	Totals (Lines 2404 thm; 2402 plus 2400)/Line 24 shous)	·	
3401.	Deferred gain on reinsurance	23.307.601	
3402.	Deferred tax valuaiton adjustment		
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	(132,692,399)	

SUMMARY OF OPERATIONS

	COMMANT OF CLEATIONS	1	2
		Current Year	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)	7,663,659,699	8,622,143,041
2. 3.	Considerations for supplementary contracts with life contingencies Net investment income (Exhibit of Net Investment Income, Line 17)	077 576 211	901 300 043
3. 4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)		
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	45, 109, 152	59,919,389
7.	Reserve adjustments on reinsurance ceded	(189,568)	5,967,880
8.	Miscellaneous Income: 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate		
	8.1 income from fees associated with investment management, administration and contract guarantees from Separate Accounts	278.610.903	277.733.697
	8.2 Charges and fees for deposit-type contracts	3,751,282	4,245,614
	8.3 Aggregate write-ins for miscellaneous income	94, 151, 824	74,322,674
9.	Total (Lines 1 to 8.3)		9,928,065,747
10.	Death benefits		1,441,629,642
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	332,646,584	2/4,506,502
13. 14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	6,423,987,108	3,159,636,931
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	62,203,119	62,912,205
18.	Payments on supplementary contracts with life contingencies	2,409,491	2,669,088
19.	Increase in aggregate reserves for life and accident and health contracts	2,574,325,153	3,411,474,803
20.	Totals (Lines 10 to 19)	11,230,439,473	8,494,336,882
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	415 538 7/0	464,910,890
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		63,462,962
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	635 , 126 , 637	607,832,942
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	93,867,581	101,020,777
25.	Increase in loading on deferred and uncollected premiums	6,071,062	13,460,430
26.	Net transfers to or (from) Separate Accounts net of reinsurance.		
27.	Aggregate write-ins for deductions	28, 195, 209	56,982
28.	Totals (Lines 20 to 27)	9,160,189,856	9,992,696,121
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(102 670 647)	(64 630 374)
30.	Dividends to policyholders and refunds to members	34,727,688	40,828,534
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29	01,121,000	10,020,001
	minus Line 30)		
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(42,377,068)	10,477,440
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before	(05 004 007)	(445,000,040)
24	realized capital gains or (losses) (Line 31 minus Line 32)	(95,021,267)	(115,936,348)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$40,836,605 (excluding taxes of \$11,583,595 transferred to the IMR)	85.830.539	(40,294,670)
35.	Net income (Line 33 plus Line 34)	(9 190 728)	
00.	CAPITAL AND SURPLUS ACCOUNT	(0, 100,720)	(100,201,010)
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,148,865,041	2,848,967,204
37.	Net income (Line 35)	(9,190,728)	(156,231,018)
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$33,205,950		
39.	Change in net unrealized foreign exchange capital gain (loss)	1,758,852	501,624
40.	Change in net deferred income tax		
41. 42.	Change in nonadmitted assets Change in liability for reinsurance in unauthorized and certified companies	, ,	, ,
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(65,412,954)	(151, 185, 315)
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	6,654,880	9,542
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles	124,281,627	
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		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
50	51.4 Change in surplus as a result of reinsurance		
52. 53.	Dividends to stockholders Aggregate write-ins for gains and losses in surplus		(37,310,244)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	214,740,985	299,897,837
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,363,606,026	3,148,865,041
	DETAILS OF WRITE-INS	0,000,000,020	0,110,000,011
08.301.	Miscellaneous administrative and other fees	63, 141, 184	76,080,652
	Reserve transfers		
1			
	Summary of remaining write-ins for Line 8.3 from overflow page		
	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	94,151,824	74,322,674
2701.	Funds Withheld Interest	11,388	
	Deferred gain on reinsurance		
	Summary of remaining write-ins for Line 27 from overflow page		
	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	28,195,209	56,982
5301.	Change in liability for Pension Benefits		
5302.	Adjustment to prior year fixed indexed annuity reserves		(32,712,525)
	Change in deferred gain on reinsurance		
5398.	Summary of remaining write-ins for Line 53 from overflow page	(156,000,000)	/07 010 511
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(136,416,826)	(37,310,244)

	CASITIEOW	1	2
		Current Year	Prior Year
	Cash from Operations	Current real	FIIOI Teal
1.	Premiums collected net of reinsurance	7,636,162,604	8,674,899,837
2.	Net investment income		
3.	Miscellaneous income		419,915,925
4.	Total (Lines 1 through 3)		9,967,542,692
	,		
5.	Benefit and loss related payments Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		5, 174, 334, 374
6.	Commissions, expenses paid and aggregate write-ins for deductions		1, 199, 258, 946
7. 8.	Dividends paid to policyholders		42,876,933
	Federal and foreign income taxes paid (recovered) net of \$		60,683,843
9.			
10.	Total (Lines 5 through 9) Net cash from operations (Line 4 minus Line 10)		6,726,953,876 3,240,588,816
11.	Net cash from operations (Line 4 minus Line 10)	2,040,332,093	3,240,366,610
	Cash from Investments		
12.	Proceeds from investments sold. matured or repaid:		
12.	12.1 Bonds	3 265 049 568	2 864 054 851
	12.2 Stocks		148,201,716
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		12,200,700
	12.7 Miscellaneous proceeds		(28,718,035)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	, ,	3,596,451,023
13.	Cost of investments acquired (long-term only):	1,012,000,100	
10.	13.1 Bonds	5 422 409 962	5 438 196 062
	13.2 Stocks		176,235,311
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets		
	13.6 Miscellaneous applications		100,042,000
	13.7 Total investments acquired (Lines 13.1 to 13.6)		6,805,147,796
14.	Net increase (decrease) in contract loans and premium notes		69,387,286
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)		(3,278,084,059)
13.	Net cash from investments (Line 12.0 minus Line 13.7 minus Line 14)	(2,002,000,000)	(0,270,004,009)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		(50,000,000)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	15,722,991	59, 114, 647
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)		113,443,207
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)		122,557,854
	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)	83,737,984	85,062,611
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year		61,518,410
	19.2 End of year (Line 18 plus Line 19.1)	230,319,005	146,581,021

Note: Supplemental disclosures of cash flow information for non-cash transactions:		
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ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		ANAL I SIS CI	OFLINATION	10 DI LINES	OI DOSINE	33 - SUMMA	1 1			
		1	2	3	4	5	6	7	8 Other Lines of	9 YRT Mortality
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	7,663,659,699	1,760,652,701	1,546,879,146	410,315,643	3,548,011,265	397,800,944			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3.	Net investment income	977,576,211	506,848,385	79, 155, 014	132, 171, 809	249,908,309	9,492,694			
4.	Amortization of Interest Maintenance Reserve (IMR)	(5, 150, 294)	(2,606,237)	(437,836)	(658,859)	(1,394,393)	(52,969)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	45 , 109 , 152	11,384,647	23,503,392			10,221,113	XXX		
7.	Reserve adjustments on reinsurance ceded	(189,568)		(397,852)			208,284	XXX		
8.	Miscellaneous Income:									
	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	278.610.903	98.256.959	18,296,480	87.687.543	74.369.921		XXX		
	8.2 Charges and fees for deposit-type contracts	3.751.282	(60)		26,308	3.725.034	XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	94, 151, 822	15,041,184	45,515,774	22,899,643	12,201,205	(1,505,984)			
9.	Totals (Lines 1 to 8.3)	9,057,519,207	2,389,577,579	1,712,514,118	652,442,087	3,886,821,341	416, 164, 082			
10.	Death benefits		319,079,513	1,388,354,829	142, 112, 111	*,,,	XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	778,753					XXX	XXX		
12.	Annuity benefits		XXX	XXX	120,706,432	211,940,152	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	126,654,923					126,654,923	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	6,423,987,108		30,315,280	629,047,445	5,379,368,014	XXX	XXX		
16.	Group conversions	, 120,001, 100	(2,757,596)	2,757,596			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	62,203,119	28,558,744	25, 193, 143	3,427,844	1,848,069	3,175,319	XXX		
18.	Payments on supplementary contracts with life contingencies	2,409,491		2,092,797	316,432	262	XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	2,574,325,153	1,429,698,831	46,409,689	80,019,337	1,013,702,676	4,494,620	XXX		
20.	Totals (Lines 10 to 19)	11,230,439,473	2,160,614,614	1,495,123,334	833,517,490	6,606,859,173	134,324,862	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds			, .00, .20,00						
	(direct business only)	415,538,749	175,963,999	24,710,368	29,737,151	15,596,368	169,530,863			XXX
22.	Commissions and expense allowances on reinsurance assumed	67,543,556		64, 102,096			3,441,460	XXX		
23.	General insurance expenses and fraternal expenses.		180,797,179	180,695,033	62,710,161	138,541,400	72,382,864			
24.	Insurance taxes, licenses and fees, excluding federal income taxes		45,818,203	30,721,776	2,490,743	4,976,202	9,860,657			
25.	Increase in loading on deferred and uncollected premiums	6,071,062	5, 184, 694	711, 123			175,245	XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	(3,316,592,411)	(3,826,661)	(20,669,300)	(429,746,420)	(2,862,350,030)		XXX		
27.	Aggregate write-ins for deductions	28,195,209		28, 195, 204			5			
28.	Totals (Lines 20 to 27)	9,160,189,856	2,564,552,028	1,803,589,634	498,709,125	3,903,623,113	389,715,956			
29.	Net gain from operations before dividends to policyholders, refunds to members and									
	federal income taxes (Line 9 minus Line 28)	(102,670,649)	(174,974,449).	(91,075,516)	153,732,962	(16,801,772)	26,448,126			
30.	Dividends to policyholders and refunds to members	34,727,688	34,727,688					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and									
	before federal income taxes (Line 29 minus Line 30)	(137,398,337)	(209,702,137).	(91,075,516)	153,732,962	(16,801,772)				
32.	Federal income taxes incurred (excluding tax on capital gains)	(42,377,068)	(21,899,653)	(23,399,229)	10,154,281	(15,507,501)	8,275,034			
33.	Net gain from operations after dividends to policyholders, refunds to members and									
	federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(95,021,269)	(187,802,484)	(67.676.287)	143.578.681	(1,294,271)	18.173.092			
24	Policies/certificates in force end of year	4,702,600	369,780	1, 133, 700	74,968	(1,234,211)	3, 124, 152	XXX		
34.	DETAILS OF WRITE-INS	4,702,000	303,100	1, 100,700	14,300		3, 124, 132	^^^		
00 201	Miscellaneous administrative and other fees		15,041,184	12,368,721	22,899,643	12,201,205	630.428			
	Reserve transfers			33, 147, 053	22,033,043	12,201,200	(2, 136, 412)		-	
08.302							(2,100,412)			
08.398										
08.399	, ,	94 . 151 . 822	15,041,184	45,515,774	22,899,643	12,201,205	(1,505,984)			
2701.	Funds Withheld Interest	11.388	10,071,104	11,383	22,000,040	12,201,200	(1,303,304)			
2701.	Deferred gain on reinsurance	28, 183, 821		28, 183, 821			J			
2702.	Dototton gatti vii rettisurance			20, 100,021						
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2790.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	28,195,209		28, 195, 204			5			
4133.	10tais (Enics 2701 tillu 2700 plus 2730) (Ellie 27 above)	20, 100, 200		20,100,204			J		1	1

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

	ANA	LISIS OF			NE2 OL BI			AL LIFE III	ISUKANCI				
		1	2	3	4	5	6	7 Universal Life	8	9 Variable	10 Credit Life	11 Other Individual	12 YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	With Secondary Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
1	Premiums for life contracts (a)	1,760,652,701	madotnar Ene	99.565.153	66,362,456	1.020.862.805	352.470.748	11,557,420	209.968.094	Offiversal Life	(0)	(133,975)	THOIC OTHY
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income			45.416.405	10,495,933	329,770,108	71,806,592		23,309,948			26,049,399	
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,606,237)		(230,823)	(62,441)	(1,749,172)	(398, 254)		(153,895)			(11,652)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6. 7.	Commissions and expense allowances on reinsurance ceded	11,384,647		37,404	10,148,565	583,407	136, 104	56,482	422,685				
8.	Miscellaneous Income: 8.1 Income from fees associated with investment management,	00 050 050							00 050 050				
	administration and contract guarantees from Separate Accounts	98,256,959		(40)	(30)	(40)			98,256,959				
	8.2 Charges and fees for deposit-type contracts	15,041,184		(10) 29,499	(49,759)	(10) 2.053.172	58.203	1.772.435	9.923.811			1.253.823	
	8.3 Aggregate write-ins for miscellaneous income			-,		,,	. , .	, ,	- , ,			,, .	
9.	Totals (Lines 1 to 8.3)	2,389,577,579		144,817,628	86,894,724	1,351,520,310	424,073,393	13,386,337	341,727,592			27, 157, 595	
10.	Death benefits	319,079,513		110,216,219	24,572,762	77,877,666	4, 117,678	10,678,977	91,622,217			(6,006)	
11.	Matured endowments (excluding guaranteed annual pure endowments)	778,753	XXX	778,753 . XXX		XXX		XXX		XXX	XXX	XXX	XXX
12. 13.	Annuity benefits Disability benefits and benefits under accident and health contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
14.	Coupons, guaranteed annual pure endowments and similar benefits	005 050 000		FO 000 004	440.750	404 000 040	0.504.004	0.000.000	400,000,700				
15.	Surrender benefits and withdrawals for life contracts	385,256,369		52,090,891	119,752	164,836,910	2,584,694	2,363,330	163,260,792			(2.757.596)	
16.	Group conversions	(2,757,596)		0.000.005	(00.044)	05.007.000		(45.777)	450.050				
17.	Interest and adjustments on contract or deposit-type contract funds	28,558,744		2,682,905	(23,811)	25,387,906	33,883	(45,777)	153,652			369,986	
18.	Payments on supplementary contracts with life contingencies	4 400 000 004		(00,005,047)	0.004.040	4 045 547 450	000 040 047	00 700 070	07.040.050			400.000	
19.	Increase in aggregate reserves for life and accident and health contracts	1,429,698,831		(63,865,017)	9,324,342	1,045,547,150	366,943,047	33,728,076	37,840,953			180,280	
20.	Totals (Lines 10 to 19)	2, 160, 614, 614		101,903,751	33,993,045	1,313,649,632	373,679,302	46,724,606	292,877,614			(2,213,336)	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	175,963,999		3,432,654	14,677,954	106,817,065	26,563,968	726,045	23,467,684			278,629	xxx
22.	Commissions and expense allowances on reinsurance assumed	400 707 470			0.040.000	40.000.000	FO 000 77F	000 000	40.000.540			47 500 400	
23.	General insurance expenses	180,797,179		39,416,364	9,643,993	46,939,088	52,960,775	398,236	13,909,543			17,529,180	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	45,818,203 5,184,694		1, 186, 045	2,970,543 675,649	20,339,430	7,289,091		4,610,856			9,422,238	
25.	Increase in loading on deferred and uncollected premiums			(1, 148, 101)	0/3,049	(6,255)	4,985,232		678, 169				
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,826,661)							(3,826,661)				
27.	Aggregate write-ins for deductions	0 504 550 000		444 700 740	01 001 101	4 407 700 000	405 470 000	47.040.007	201 717 205			05 040 744	
28.	Totals (Lines 20 to 27)	2,564,552,028		144,790,713	61,961,184	1,487,738,960	465,478,368	47,848,887	331,717,205			25,016,711	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(174,974,449)		26,915	24,933,540 10,430	(136,218,650)	(41,404,975)	(34,462,550)	10,010,387			2,140,884	
30.	Dividends to policyholders and refunds to members	34,727,688		35,417,258	10,430							(700,000)	
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(209,702,137)		(35,390,343)	24,923,110	(136,218,650)	(41,404,975)	(34,462,550)	10,010,387			2.840.884	
22	Federal income taxes incurred (excluding tax on capital gains)	(21,899,653)		(7,419,655)	7,728,487	(18,483,160)	(10, 154, 466)	1,565,983	(256.052)			5, 119, 210	
32. 33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or	(21,099,000)		(7,419,000)	1,120,401	(10,465,100)	(10, 104, 400)	1,000,900	(230,032)			3,119,210	
	(losses) (Line 31 minus Line 32)	(187,802,484)		(27,970,688)	17, 194, 623	(117,735,490)	(31,250,509)	(36,028,533)	10,266,439			(2,278,326)	
34.	Policies/certificates in force end of year	369,780		68,977	152,240	75,619	10,837	2,814	59,276			17	
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous administrative and other fees	15,041,184		29,499	(49,759)	2,053,172	58,203	1,772,435	9,923,811			1,253,823	
08.302. 08.303.	Reserve transfers												
08.398													
08.399		15,041,184		29,499	(49,759)	2,053,172	58,203	1,772,435	9,923,811			1,253,823	
2701.	Funds Withheld Interest												
2702. 2703.	Deferred gain on reinsurance												
2798. 2799.	Summary of remaining write-ins for Line 27 from overflow page												
2100.	10talo (Elito 2701 tilla 2700 pius 2700) (Elito 27 above)										1	1	

⁽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. Not applicable

⁽c) Individual and Group Credit Life are combined and included on The Company does not write Individual Credit Life business page. (Indicate whether included with Individual or Group.)

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

			MO DI LINL							
		1 Tabl	2	3	4	5	6 Variable Universal	7 Credit Life	8 Other Group Life	9 YRT Mortality Risk Only
4	Premiums for life contracts (b)	Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
1.	****	1,546,879,146	(450,967)	1,399,150,252	77,528,610		15,868,513 XXX	54,782,738		
2. 3.	Considerations for supplementary contracts with life contingencies Net investment income	XXX 79.155.014	XXX 510.283	XXX 69,715,623	XXX 5.046.723	XXX	2.522.009	XXX 1.360.376	XXX	XXX
3. 4	Amortization of Interest Maintenance Reserve (IMR)	(437,836)	, , ,	(365,476)	(31,441)		(18,575)	(7,591)		
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(437,830)	(14,753)	(300,470)	(31,441)		(18,3/3)	(7,591)		
5. 6.	Commissions and expense allowances on reinsurance ceded	00 500 000		40 740 570	0 404 000		4 040 000	7 055 447		
7.	Reserve adjustments on reinsurance ceded	23,503,392		10,713,573	3, 191, 603		1,643,069	7,955,147		
8.	Miscellaneous Income:	(397,852)						(397,852)		
0.	8.1 Income from fees associated with investment management, administration and contract	18,296,480					18.296.480			
	guarantees from Separate Accounts	18,290,480					18,290,480			
	8.2 Charges and fees for deposit-type contracts	45 545 774	4 700	04 404 050			4 045 400	44.050.000		
	8.3 Aggregate write-ins for miscellaneous income	45,515,774	1,789	31,421,053	890,838		1,945,468	11,256,626		
	Totals (Lines 1 to 8.3)	1,712,514,118	46,352	1,510,635,025	86,626,333		40,256,964	74,949,444		
10.	Death benefits	1,388,354,829	1,047,973	1,305,056,547	45,749,320		8,879,127	27,621,862		
11.	, , , , , , , , , , , , , , , , , , , ,									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.		30,315,280	1,614,511	748,289	5,558,277		22,394,203			
16.	Group conversions	2,757,596		2,758,336	5,458		(6, 198)			
17.		25, 193, 143	102,182	23,423,553	358,594		162,597	1, 146, 217		
18.	, , , , , , , , , , , , , , , , , , , ,	2,092,797		2,092,797						
19.	Increase in aggregate reserves for life and accident and health contracts	46,409,689	197,081	36,196,631	(4,869,275)		15,364,601	(479,349)		
20.	Totals (Lines 10 to 19)	1,495,123,334	2,961,747	1,370,276,153	46,802,374		46,794,330	28,288,730		
21.		04 740 000	40.000	40, 400, 000	005 450		500 700	7 400 450		
00	business only)	24,710,368	43,280	16,430,693	225,459		588,786	7,422,150		XXX
22.	Commissions and expense allowances on reinsurance assumed	64,102,096	70.044	60,469,770	2,366,808		163,796	1,101,722		
23.	General insurance expenses	180,695,033	72,914	127,811,680	6, 187, 054		3,508,315	43,115,070		
24.	Insurance taxes, licenses and fees, excluding federal income taxes	30,721,776	2,632	25,830,294	1,929,236		563,622	2,395,992		
25.	Increase in loading on deferred and uncollected premiums	711,123	(21,617)	701, 144			/00 000 000	31,596		
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	(20,669,300)					(20,669,300)			
27.		28,195,204		26,819,357	1,246,899		128,948			
28.	Totals (Lines 20 to 27)	1,803,589,634	3,058,956	1,628,339,091	58,757,830		31,078,497	82,355,260		
	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(91,075,516)	(3,012,604)	(117,704,066)	27,868,503		9, 178, 467	(7,405,816)		
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)	(91,075,516)	(3,012,604)	(117,704,066)	27,868,503		9, 178, 467	(7,405,816)		
32.		(23,399,229)	(1.026.636)	(31,366,459)	6.419.714		2.970.835	(396.683)		
32.	Net gain from operations after dividends to policyholders, refunds to members and federal	(23,399,229)	(1,020,030)	(31,300,409)	0,419,714		2,970,830	(390,083)		
33.	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(67,676,287)	(1,985,968)	(86,337,607)	21,448,789		6,207,632	(7,009,133)		
34.		1,133,700	67	2,821	133		49	1,130,630		
O T.	DETAILS OF WRITE-INS	1, 100, 700	01	2,021	100		43	1, 100,000		
08 301	Miscellaneous administrative and other fees	12.368.721	1.789	1,316,361	27.226		493.680	10.529.665		
	Reserve transfers	33.147.053	1,789		863,612		1.451.788	726,961		
08.302					000,012		1,401,788	120,901		
	8. Summary of remaining write-ins for Line 8.3 from overflow page									
	7. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	45,515,774	1,789	31,421,053	890.838		1.945.468	11.256.626		
2701.		11,383	1,709	31,421,053	030,030		1,343,400	11,200,020		
2701.		28, 183, 821		26.807.974	1,246,899		128.948			
2702.	Deterred yarn on remisurance	20, 103,821		20,001,914	1,240,899		120,948			
2703. 2798.	Summary of remaining write-ins for Line 27 from overflow page									
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	28 . 195 . 204		26.819.357	4 040 000		128.948			
	des the following amounts for FEGLI/SGLI: Line 1	28,195,204		26,819,357	1,246,899	Line 24	128,948			

⁽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% o

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

1. Person of a reviewal armony centroth products and product of the control of		ANALISIS OF OFERATIONS BY LIN	1		Defe			6	7
1. Perform for invividal analysis promotes with its confingences				2	3	Variable Annuities	Variable Annuities	Payout (Immediate	
2. Considerations for expellmental processing vortex due for the processing of the p									
1. Or 1,006 1.0 or 1,004 1.0 or 1,005 1.0 o	1.		410,315,643	, ,	, ,	, ,		55,818,594	
4. Accordance of interest financian cancer (IRIS) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150, 150) (150,	2.	Considerations for supplementary contracts with life contingencies					XXX		
5 Separate Accounts not gain them operations actualizing arresistored gains or eleveran eleverance information and eleveran eleverance information and eleve	3.	Net investment income	132, 171, 809	13,901,534	28,833,189	23,522,045		6,740,817	59, 174, 224
Commissions and expenses alloconstroom or informations contend.	4.	Amortization of Interest Maintenance Reserve (IMR)	(658,859)	(171,974)	(190, 158)	(86,578)		(210, 149)	
7. Reserve adjustments on remaurance celed 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5	5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
8. Miscolamonia Income 8. 1 from the first associated with investment management, administration and contract guarantees from Separate Accounts 8. 15,094 8. 15,094 9. 2 flowgres and first for deposal hype contracts 9. 3,005 9. 2 flowgres and first for deposal hype contracts 9. 3,005 9. 2 flowgres and first for deposal hype contracts 9. 3,005 9. 2 flowgres and first for deposal hype contracts 9. 3,005 9. 2 flowgres and first for deposal hype contracts 9. 3,005 9. 2 flowgres and first for deposal hype contracts 9. 3,005 9. 2 flowgres and first for deposal hype contracts 9. 3,005 9. 2 flowgres and first for deposal hype contracts 9. 3,005 9. 2 flowgres and first for deposal hype contracts 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9. 3,005 9	6.	Commissions and expense allowances on reinsurance ceded							
8 Homore from face associated with investment management, administration and contract guarantees from Separate Accourse \$7,300 \$8,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,000 \$9,	7.	Reserve adjustments on reinsurance ceded							
8.2 Charges and fees for desposal type contracts	8.	Miscellaneous Income:							
8. Aggregate writer-ins for miscellaneous income. 2. 586, 40, 40, 67 3. 46, 40, 67 3. 46, 40, 67 3. 46, 40, 67 3. 46, 40, 67 3. 46, 40, 67 3. 46, 40, 67 3. 46, 40, 67 3. 51, 67 3. 52 3. 52, 53, 47 3. 52 3. 52, 53, 47 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52 3. 52		8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	87,687,543			84, 151, 064			3,536,479
8.3 Aggregate writer-ins for misoalisneous income. 2. 2,80, 481		8.2 Charges and fees for deposit-type contracts	26,308	26,308					
10 Class (Lines 1 to 8.3) 60, 242, 697 34, 673, 340 37, 677, 781 25, 432, 260 62, 374, 722 62, 263, 384 11 Maturos endowments (concluding guaranteed annual pure andowments) 12, 776, 422 (100) 2, 344, 516 118, 322, 418 (402) 12 Annualy personal results and withort concludes 12, 776, 422 (100) 2, 344, 516 118, 322, 418 (402) 13 Classifiely personal results and expensive contracts of secondary and adjustments on contract or deposit-type contract funds 118, 322, 418 (402) 14 Company of the expensive contracts of deposit-type contract funds 3, 427, 644 (402) 15 Increase in an adjustments on contracts of deposit-type contract funds 3, 427, 644 (402) 16 Increase in an adjustments on contracts of deposit-type contract funds 3, 427, 644 (402) 16 Increase in an adjustments on contracts of deposit-type contract funds 3, 427, 644 (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402) (402)				20,849	23,053	22,830,477		25,460	(196)
10. Death benefits	9.		652.442.087	34.673.340	197.677.781	295.432.260		62.374.722	
1. Mature denoments (secluding guaranteed annual pure endowments) 12,705,642 1(10) 2,314,56 118,32,418 (42) 13. Disability benefits and benefits under accident and health contracts 120,705,422 1(10) 2,314,56 118,32,418 (42) 13. Disability benefits and benefits under accident and health contracts 120,705,422 1(10) 2,314,56 118,32,418 (42) 1. Disability benefits and script in benefits 120,705,422 1(10) 2,314,56 118,32,418 (42) 1. Disability benefits and script and script in benefits 130,705,422 1. Disability benefits and script and report and script in benefits 130,705,422 1. Disability benefits and script and report and report between the script in and script and report and report and report between the script in and script and report and repor		\	, ,	,,	121,111,111			,,	,,
12 Annaly benefits — 120,706,422 1,100 2,345,556 1,18,302,416 1,402									
13. Disability berrefits and benefits under accident and health contracts	l l		120 706 432	(100)		2 21/ 516		110 202 //10	(402)
14. Coupons, guaranteed annual pure endowments and similar breefiles.	l l		120,700,402	(100)		2,014,010		110,032,410	(402)
15. Surrender benefits and withdrawals for its contracts.		· ·							
16 Group conversions			600 047 445	E1 07E 00E	10 551 270	E01 067 654		60 070	20 002 020
17			029,047,443			321,207,034			
18 Paymenta on supplementary contracts with life contingencies 316, 422			0.407.044				·	0.407.044	
19 Increase in aggregate reserves for life and accident and health contracts 80,019,337 5,512,739 187,147,183 (56,514,159) (59,009,23)		, , , , , , , , , , , , , , , , , , , ,	,						
Totals (Lines 10 to 19)			,	/F 040 770)			-	, , , , , , , , , , , , , , , , , , , ,	
21. Commissions on preniums, annuity considerations and deposit-type contract funds (direct business only) 22. Commissions and expense allowances on reinsurance assumed 32. General insurance expenses 32. 480,743 33. Increase in loading on deferred and uncollected preniums 34. Increase in loading on deferred and uncollected preniums 35. Not transfers to or (from Spenarae Accounts not of reinsurance. 36. 710, 161 37. Aggregate write-ins for deductions 38. Totals (Lines 20 to 27) 39. Not gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 29) 30. Dividends to policyholders are dividends to policyholders, refunds to members and before federal income taxes (Line 9 minus Line 29) 30. Not gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 9 minus Line 29) 30. Not gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) 30. Not gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) 31. Not gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) 31. Not gain from operations after dividends to policyholders, refunds to members and before realized capital gains on (classes) (Line 31 minus Line 32) 32. Federal income taxes incurred equidends to policyholders, refunds to members and federal income taxes and before realized capital gains on (classes) (Line 31 minus Line 32) 33. Not gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains on (classes) (Line 31 minus Line 32) 34. Policesceptificates in force end of year 37. Age gains or (classes) (Line 31 minus Line 32) 38. Set gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains	1		, .,	. , , ,	, , ,	(, , - ,		. , , ,	
22 Commissions and expense allowances or reinsurance assumed 3 General insurance expenses 4 Insurance taxes, licenses and fees, excluding federal income taxes 5 (2,710,161) 5 Increase in loading on deferred and uncollected premiums 6 (429,746,420) 6 (116,000) 7 (378,235,100) 7 (429,746,420) 7 (429,746,420) 7 (429,746,420) 7 (429,746,420) 7 (429,746,420) 7 (429,746,420) 7 (429,746,420) 7 (429,746,420) 7 (429,746,420) 7 (429,746,420) 7 (429,746,420) 7 (429,746,420) 7 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746,420) 8 (429,746	l .								
23. General insurance expenses	21.		29,737,151	298,412	6,560,715	21, 107, 552		1,692,828	77,644
Insurance taxes, licenses and fees, excluding federal income taxes 2, 49, 743	22.	Commissions and expense allowances on reinsurance assumed							
Increase in localing on deferred and uncollected premiums	23.	General insurance expenses							
26. Net transfers to or (from) Separate Accounts net of reinsurance. (.429, 746, 420) (.116, 000) (.678, 285, 100) (.5, 381, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 185) (.46, 057, 1	24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,490,743					162,276	2,328,467
Aggregate write-ins for deductions Aggregate write-ins for deductions Totals (Lines 20 to 27) Aggregate write-ins for deductions Aggregate write-ins for Line 29 in Ins. 491, 202, 21, 217, 277, 70, 840, 472, 211, 277, 70, 840, 472, 211, 277, 70, 840, 472, 211, 211, 221, 221, 221, 221, 221, 2	25.	Increase in loading on deferred and uncollected premiums							
Totals (Lines 20 to 27). 498.708, 125	26.	Net transfers to or (from) Separate Accounts net of reinsurance.	(429,746,420)		(116,000)	(378,235,100)		(5,338,185)	(46,057,135)
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) 153,732,962 (11,087,494) (14,465,496) 224,591,788 (53,117,188) 7,811,352	27.	Aggregate write-ins for deductions							
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) 153,732,962 (11,087,494) (14,465,496) 224,591,788 (53,117,188) 7,811,352	1		498.709.125	45.760.834	212.143.277	70.840.472		115,491,910	54.472.632
Dividends to policyholders and refunds to members Septending the policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) 153,732,962 (11,087,494) (14,465,496) 224,591,788 (53,117,188) 7,811,352 (2,698,774) (2,973,375) 21,105,563 (8,548,895) 2,639,762 (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762) (3,549,762)	29			(11 087 494)				(53 117 188)	
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) 32. Federal income taxes incurred (excluding tax on capital gains) 33. Net gain from operations after dividends to policyholders, refunds to members and before realized capital gains or (losses) (Line 31 minus Line 32) 34. Policies/certificates in force end of year 35. Posterial (1, 087, 498) 36. Posterial (1, 087, 498) 37. Policies/certificates in force end of year 38. Operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) 36. Policies/certificates in force end of year 37. Policies/certificates in force end of year 38. Operations of the dividends to policyholders, refunds to members and before realized capital gains or (losses) (Line 31 minus Line 32) 39. Policies/certificates in force end of year 40. Policies/Certificates in	l l							(00,, 100,	,0,002
See Federal income taxes incurred (excluding tax on capital gains) 10,154,281 (2,068,774) (2,973,375) 21,105,663 (8,548,895) 2,639,762		· · ·	153 732 962	(11 087 494)	(14 465 496)	224 591 788		(53 117 188)	7 811 352
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) 34. Policies/certificates in force end of year 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,688 74,6				, , , ,	, , , , ,	,		, , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,
gains or (losses) (Line 31 minus Line 32) 34. Policies/certificates in force end of year 34. Policies/certificates in force end of year 35. Policies/certificates in force end of year 36. Policies/certificates in force end of year 37. Policies/certificates in force end of year 38. Policies/certificates in force end of year 39. DETAILS OF WRITE-INS 39. 08.301. Miscellaneous administrative and other fees 39. 22,899,643 39. 22,899,643 39. 22,899,643 39. Summary of remaining write-ins for Line 8.3 from overflow page 39. 39. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) 39. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) 39. Eferred gain on reinsurance 39. Summary of remaining write-ins for Line 27 from overflow page 39. Summary of remaining write-ins for Line 27 from overflow page 39. Summary of remaining write-ins for Line 27 from overflow page			10, 104,201	(2,000,114)	(2,373,373)	21, 100,000		(0,040,000)	2,000,702
34. Policies/certificates in force end of year 74,968 11,856 5,480 46,261 8,003 3,368 DETAILS OF WRITE-INS 20,849 23,053 22,830,477 25,460 (196) 08.301. Miscel laneous administrative and other fees 22,899,643 20,849 23,053 22,830,477 25,460 (196) 08.302. Reserve transfers 22,899,643 20,849 23,053 22,830,477 25,460 (196) 08.303. William of the properties of the 8.3 from overflow page 20,849 23,053 22,830,477 25,460 (196) 08.309. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) 22,899,643 20,849 23,053 22,830,477 25,460 (196) 2701. Funds Withheld Interest 2702. Deferred gain on reinsurance 2703. Summary of remaining write-ins for Line 27 from overflow page 2703. 2708. Summary of remaining write-ins for Line 27 from overflow page 2704. William overflow page 2705. William overflow page 2706. William overflow page 2707. William overflow page 2708. William ove	33.		143 578 681	(9.018.720)	(11 492 121)	203 486 225		(44 568 293)	5 171 590
DETAILS OF WRITE-INS	24								
08.301. Miscel laneous administrative and other fees 22,899,643 20,849 23,053 22,830,477 25,460 (196) 08.302. Reserve transfers 08.303 08.304 08.305 08.305 08.306 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 08.307 <td>34.</td> <td>,</td> <td>74,300</td> <td>11,000</td> <td>3,400</td> <td>40,201</td> <td></td> <td>0,003</td> <td>3,300</td>	34.	,	74,300	11,000	3,400	40,201		0,003	3,300
08.302. Reserve transfers 08.303. 08.303. 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 22,899,643 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) 22,899,643 2701. Funds Withheld Interest 2702. Deferred gain on reinsurance 2703. Summary of remaining write-ins for Line 27 from overflow page 2703.	00.004		00 000 040	00 040	00.050	00 000 477		05 400	(100)
08.303. 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 22,899,643 20,849 23,053 22,830,477 25,460 (196) 2701. Funds Withheld Interest 50,849 23,053 22,830,477 25,460 (196) 2702. Deferred gain on reinsurance 50,849 23,053 22,830,477 25,460 (196) 2703. Summary of remaining write-ins for Line 27 from overflow page 50,849 23,053 22,830,477 25,460 (196)			22,899,043	20,849		22,830,477		∠0,400	(196)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page 98.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) 22,899,643 20,849 23,053 22,830,477 25,460 (196) 2701. Funds Withheld Interest 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00 9.00	1	HESERVE LIZANSTERS							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) 22,899,643 20,849 23,053 22,830,477 25,460 (196) 2701. Funds Withheld Interest									
2701. Funds Withheld Interest 2702. Deferred gain on reinsurance 2703. 2708. Summary of remaining write-ins for Line 27 from overflow page			00 000 0:-					AE 465	,
2702. Deferred gain on reinsurance			22,899,643	20,849	23,053	22,830,477		25,460	(196)
2703. 2798. Summary of remaining write-ins for Line 27 from overflow page									
2798. Summary of remaining write-ins for Line 27 from overflow page		Deferred gain on reinsurance							
	2703.								
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2798.	Summary of remaining write-ins for Line 27 from overflow page							
	2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected. Not applicable

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

ANALYSIS OF OPERATIONS BY	LINES OF B	DOSINESS - G				0	7
	1			erred		6	7
		2	3	4 Variable Annuities	5	Life Contingent Pavout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Variable Annuities Without Guarantees	and Annuitizations)	Other Annuities
4. Despite for a series and the contract	3,548,011,265		indexed Annulues	with Guarantees	2,624,141,001		Other Annulues
Premiums for group annuity contracts	3,348,011,203	, ,					
Considerations for supplementary contracts with life contingencies	040 000 000	XXX	XXX	XXX	XXX	91.412.960	XXX
3. Net investment income	249,908,309	22,350,326					
4. Amortization of Interest Maintenance Reserve (IMR)	(1,394,393)	(2,356)			(806,744)	(585,293)	
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:	74 000 004				74 000 004		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	74,369,921				74,369,921		
8.2 Charges and fees for deposit-type contracts	3,725,034				3,725,034		
8.3 Aggregate write-ins for miscellaneous income	12,201,205	2,224			12,128,025	70,956	
9. Totals (Lines 1 to 8.3)	3,886,821,341	353,793,258			2,849,702,260	683,325,823	
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	211,940,152					211,940,152	
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	5,379,368,014	37,233,195			5,341,719,086	415,733	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	1,848,069				1,805,613	42,456	
18. Payments on supplementary contracts with life contingencies	262				, ,	262	
19. Increase in aggregate reserves for life and accident and health contracts	1,013,702,676	314,575,895			220,256,743	478.870.038	
20. Totals (Lines 10 to 19)	6,606,859,173	351,809,090			5.563.781.442	691,268,641	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	15.596.368	194.989			15.247.629	153.750	
22. Commissions and expense allowances on reinsurance assumed					10,217,020		
23. General insurance expenses	138,541,400	608.873			134,749,819	3.182.708	
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,976,202	19.690			4.276.080	680,432	
	4,970,202	19,090			4,270,000		
	(2.862.350.030)				(2.862.350.030)		
20. Not transfer to of (norm) coparate not of femourance	(2,002,300,030)				(2,002,300,000)		
27. Aggregate write-ins for deductions	0.000.000.440	050 000 040			0.055.704.040	005 005 504	
28. Totals (Lines 20 to 27)	3,903,623,113	352,632,642			2,855,704,940	695,285,531	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(16,801,772)	1, 160, 616			(6,002,680)	(11,959,708)	
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)	(16,801,772)				(6,002,680)	(11,959,708)	
32. Federal income taxes incurred (excluding tax on capital gains)	(15,507,501)	258,068			(15,691,634)	(73,935)	
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital							
gains or (losses) (Line 31 minus Line 32)	(1,294,271)	902,548			9,688,954	(11,885,773)	
34. Policies/certificates in force end of year							
DETAILS OF WRITE-INS	·						·
08.301. Miscellaneous administrative and other fees	12,201,205	2,224			12,128,025	70,956	
08.302. Reserve transfers							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	12.201.205	2.224			12.128.025	70.956	
2701. Funds Withheld Interest	,,				,,,	. 3,000	
2702. Deferred gain on reinsurance							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							
2799. Totals (Lines 2701 tillu 2700 pius 2790) (Line 27 atove)			Mat and Linckla	1			

(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. Not applicable

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

		1	Compre	ehensive	4	5	6	7	8	9	10	11	12	13
			2	3				Federal						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	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	397,800,944	individual	Group	Supplement	VISION ONly	Dental Only	Deliellis Flair	ivieulcale	Medicald	58,967,800	1,382,391	Cale	337,450,753
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	9,492,694		T			1				3,241,790	271,852		5,979,052
4	Amortization of Interest Maintenance Reserve (IMR)	(52,969)									(18, 089)	(360)		(34,520)
5.	Separate Accounts net gain from operations excluding unrealized gains or	(02,000)									(10,000)			
	losses													
6.	Commissions and expense allowances on reinsurance ceded	10,221,113									5,355,515	1,112,482	32,770	3,720,346
7.	Reserve adjustments on reinsurance ceded	208,284									208, 284			
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	(1,505,984)									437,599	(2,316,125)		372,542
	Totals (Lines 1 to 8.3)	416, 164, 082									68, 192, 899	450,240	32,770	347,488,173
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	126,654,923									16,873,288	598,610		109 , 183 , 025
14. 15.	Coupons, guaranteed annual pure endowments and similar benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions		XXX						XXX		†			
17.	Interest and adjustments on contract or deposit-type contract funds	3.175.319									593.572	254		2.581.493
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	4,494,620		1			1				(486,930)	(1,062,476)		6.044.026
20.	Totals (Lines 10 to 19)	134,324,862									16.979.930	(463,612)		117.808.544
21.	Commissions on premiums, annuity considerations and deposit-type													
21.	contract funds (direct business only)	169,530,863									6,616,747	749,374	(10,518)	162, 175, 260
22.	Commissions and expense allowances on reinsurance assumed	3,441,460									796,981			2,644,479
23.	General insurance expenses	72,382,864									42,744,496	875,094	11,745	28,751,529
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,860,657									2, 163, 975	678,080	35,633	6,982,969
25.	Increase in loading on deferred and uncollected premiums	175,245									265	327		174,653
26.	Net transfers to or (from) Separate Accounts net of reinsurance.													
27.	Aggregate write-ins for deductions	. 5									2			3
28.	Totals (Lines 20 to 27)	389,715,956									69,302,396	1,839,263	36,860	318,537,437
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	26,448,126									(1,109,497)	(1,389,023)	(4,090)	28,950,736
30.	Dividends to policyholders and refunds to members.													
31.	Net gain from operations after dividends to policyholders, refunds to	26.448.126									(1, 109, 497)	(1.389.023)	(4.090)	28.950.736
32.	members and before federal income taxes (Line 29 minus Line 30)	8.275.034									1.964.059	(81.702)	2.340	6.390.337
32.	Net gain from operations after dividends to policyholders, refunds to	0,273,034									1,304,003	(01,702)	2,340	0,000,007
33.	members and federal income taxes and before realized capital gains or													
	(losses) (Line 31 minus Line 32)	18, 173, 092									(3,073,556)	(1,307,321)	(6,430)	22,560,399
34.	Policies/certificates in force end of year	3, 124, 152									1,119	20,769	618	3,101,646
	DETAILS OF WRITE-INS													
08.301.	Miscellaneous administrative and other fees	630,428									92,893	(1,736)		539,271
08.302.	Reserve transfers	(2, 136, 412)									344,706	(2,314,389)		(166,729)
08.303.		ļ			ļ	ļ								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(1,505,984)									437,599	(2,316,125)		372,542
2701.	Funds Withheld Interest	5		ļ			ļ	.			2			3
2702. 2703.	Deferred gain on reinsurance							-			-			
2798.	Summary of remaining write-ins for Line 27 from overflow page	ļ												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	5									2			3

Column 8 (Credit A&H), column 11 (Disability Income), column 12 (Long-Term Care), and column 13 (Other Health) contain small

(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. amounts of closed block business.

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

ANALI	212 OL IM	JULASE III	M KLSLKV	LO DOKIN		AV - IMPIA	IDUAL LII	LINSUNA	NCL '			
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life					YRT
							With Secondary		Variable	Credit Life (b)	Other Individual	Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(N/A Fratermal)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
Reserve December 31 of prior year	10,558,292,536		1, 176, 876, 160	287,732,003	6,828,147,224	1, 173, 721, 084	380,500,665	703, 121,736			8, 193, 664	
Tabular net premiums or considerations	1,527,602,652		55,906,988	75, 131,726	818,021,455	336, 173, 177	56, 156, 729	186,212,577				
Present value of disability claims incurred												
Tabular interest	366,942,187		42, 115, 188	10,763,874	222,236,314	49,922,476	14,616,518	27,287,817				
Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis	(51,615,859)				(51,615,859)							
Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	563,063	XXX		563,063						xxx		
7. Other increases (net)	460,881,250				460,881,250							
8. Totals (Lines 1 to 7)	12,862,665,829		1,274,898,336	374, 190, 666	8,277,670,384	1,559,816,737	451,273,912	916,622,130			8, 193, 664	
9. Tabular cost	521,970,164		64, 184, 910	75,757,992	263,694,494	14,740,256	30,741,888	73,030,904			(180,280)	
10. Reserves released by death	103,054,985		40,538,822	1,250,113	26,938,812	1,781,719	3,939,953	28,605,566				
11. Reserves released by other terminations (net)	385,929,017		52,869,644	13,647	164,836,910	2,584,694	2,363,330	163,260,792				
12. Annuity, supplementary contract and disability payments involving life contingencies	6,072,070		4,293,817	112,568	121,653	45,936		1,498,096				
13. Net transfers to or (from) Separate Accounts	(90,735,916)							(90,735,916)				
14. Total Deductions (Lines 9 to 13)	926,290,320		161,887,193	77, 134, 320	455,591,869	19,152,605	37,045,171	175,659,442			(180,280)	
15. Reserve December 31 of current year	11,936,375,509		1,113,011,143	297,056,346	7,822,078,515	1,540,664,132	414,228,741	740,962,688			8,373,944	
Cash Surrender Value and Policy Loans					·							
16. CSV Ending balance December 31, current year	9,979,143,132		997,949,123	167,075	6,730,077,455	1,331,318,913	178,667,878	740,962,688				
17. Amount Available for Policy Loans Based upon Line 16 CSV	9,978,976,057		997,949,123		6,730,077,455	1,331,318,913	178,667,878	740,962,688				

⁽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. Not applicable (b) Individual and Group Credit Life are combined and included on The Company does not sell Individual Credit Life business page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a) (N/A Fraternal)

		(1	WA Fraterna	' <i>)</i>					
	1	2	3	4	5	6	7	8	9
						Variable		Other	YRT
						Universal	Credit	Group	Mortality
	Total	Whole Life	Term Life	Variable Life	Universal Life	Life	Life (b)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
Reserve December 31 of prior year	952,677,985	70,285,868	640,274,280		140, 176, 939	72,249,851	29,691,047		
Tabular net premiums or considerations	2,038,136,610	(161,730)	1,842,959,582		98,615,683	20,904,159	75,818,916		
Present value of disability claims incurred	121,361,805		129,503,336		3,082,875	(11,225,853)	1,447		
4. Tabular interest	78,389,961	2,407,509	62,395,676		8,055,995	3,547,918	1,982,863		
5. Tabular less actual reserve released	(93,913,737)		(103,266,993)		(1,870,995)	11,225,853	(1,602)		
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)									
8. Totals (Lines 1 to 7)	3,096,652,624	72,531,647	2,571,865,881		248,060,497	96,701,928	107,492,671		
9. Tabular cost	2,067,581,573	5,009,530	1,873,128,322		106,411,441	26, 136, 406	56,895,874		
10. Reserves released by death	341,213		341,213						
11. Reserves released by other terminations (net)	49,541,899	(2,960,833)	3, 165, 152		5,558,277	22,394,203	21,385,100		
12. Annuity, supplementary contract and disability payments involving life									
contingencies	19,543,399		18,760,284		783,115				
13. Net transfers to or (from) Separate Accounts	(39,443,132)					(39,443,132)			
14. Total Deductions (Lines 9 to 13)	2,097,564,952	2,048,697	1,895,394,971		112,752,833	9,087,477	78,280,974		
15. Reserve December 31 of current year	999,087,672	70,482,950	676,470,910		135,307,664	87,614,451	29,211,697		
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	191, 189, 121				115, 157, 916	76,031,205			
17. Amount Available for Policy Loans Based upon Line 16 CSV	183,586,001				115, 157, 916	68,428,085			

⁽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. Not applicable

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

	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year		839,573,324	734,995,574	557,923,118		791,588,070	
Tabular net premiums or considerations	410,539,782	21, 120, 762	169,011,697	165,015,252		55,818,594	(426,523
Present value of disability claims incurred		XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	107,135,367	25,642,331	36,927,573	13, 112, 459		31,453,004	
Tabular less actual reserve released	(31,996,614)	(377,727)	(240,708)	(52,593,661)		21,215,482	
Increase in reserve on account of change in valuation basis	42,463,035			42,463,035			
7. Other increases (net)	(127,763,329)			(128,235,212)		471,883	
8. Totals (Lines 1 to 7)	3,324,458,327		940,694,136	597,684,991		900,547,033	(426,523
9. Tabular cost							
10. Reserves released by death		XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies		51,998,138	18,551,379	521,267,654		120,767,212	38,092,839
13. Net transfers to or (from) Separate Accounts	(387,855,284)			(343,428,596)		(5,907,326)	(38,519,362
14. Total Deductions (Lines 9 to 13)	362,821,938	51,998,138	18,551,379	177,839,058		114,859,886	(426,52)
15. Reserve December 31 of current year	2,961,636,389	833,960,552	922, 142, 757	419,845,933		785,687,147	, ,
Cash Surrender Value and Policy Loans		·					·
16. CSV Ending balance December 31, current year	2,012,344,355	816, 136, 041	838,759,789	357,448,525			
17. Amount Available for Policy Loans Based upon Line 16 CSV							

⁽a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Not applicable

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

	(IV/A I latellia	' <i>)</i>					
	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	5,958,885,627	553,066,833			2,997,129,899	2,408,688,895	
Tabular net premiums or considerations	3,361,858,589	331,443,064			2,403,429,525	626,986,000	
Present value of disability claims incurred		XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	85,277,352	466,694			(173,009)	84,983,667	
Tabular less actual reserve released	60,868,697	19,902,981			64,969,093	(24,003,377)	
Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	9,466,890,265	904,879,572			5,465,355,508	3,096,655,185	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies	5,345,006,043	37,236,844			5,096,093,002	211,676,197	
13. Net transfers to or (from) Separate Accounts	(2,848,126,769)				(2,848,126,769)		
14. Total Deductions (Lines 9 to 13)	2,496,879,274	37,236,844			2,247,966,233	211,676,197	
15. Reserve December 31 of current year	6,970,010,991	867,642,728			3,217,389,275	2,884,978,988	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	11,866,871	11,866,871					
17. Amount Available for Policy Loans Based upon Line 16 CSV							

⁽a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Not applicable

EXHIBIT OF NET INVESTMENT INCOME

		1	2
ļ		Collected During Year	
1.	U.S. Government bonds	(a)16,088,507	15,577,552
1.1	Bonds exempt from U.S. tax		
1.2	Other bonds (unaffiliated)	(a)717,462,395	725,086,331
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)3,481,719	3,481,466
2.11	Preferred stocks of affiliates		
2.2	Common stocks (unaffiliated)	15,570,928	15,421,335
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)181,237,994	182,305,584
4.	Real estate	(d)22,466,427	22,466,427
5	Contract loans	30,646,775	31,649,542
6	Cash, cash equivalents and short-term investments	(e)2,062,555	2,089,390
7	Derivative instruments	(f)12,015,446	14,082,097
8.	Other invested assets	50,966,104	51,069,699
9.	Aggregate write-ins for investment income	(390,851)	(390,851
10.	Total gross investment income	1,051,607,999	1,062,838,572
11.	Investment expenses		(g)62, 104, 427
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)3,946,679
13.	Interest expense		(h)11,776,233
14.	Depreciation on real estate and other invested assets		(i)7,435,022
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		85,262,361
17.	Net investment income (Line 10 minus Line 16)		977,576,211
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment Income	(440,579)	(440,579
0902.	Foreign Taxes Paid on Income	49,728	49,728
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(390,851)	(390,851
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		i e

(a) Includes \$	25,020,985	accrual of discount less \$27, 123,950	amortization of premium and less \$14,774,341	paid for accrued interest on purchases.
(b) Includes \$		accrual of discount less \$	amortization of premium and less \$3,065	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 \$	18,551,960	for company's occupancy of its own building	gs; and excludes \$ interest on encur	mbrances.
(e) Includes \$	1,008,499	accrual of discount less \$42,323	amortization of premium and less \$48,302	paid for accrued interest on purchases.
(f) Includes \$		accrual of discount less \$78,679	amortization of premium.	
	and Separate Acco		investment taxes, licenses and fees, excluding fede	eral income taxes, attributable to
(h) Includes \$	9,735,000	interest on surplus notes and \$	interest on capital notes.	
(i) Includes \$	3 508 064	depreciation on real estate and \$	836 958 depreciation on other invested assets	

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
			-	· ·		Ŭ
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds			14,027,078	3,707	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	40,538,156	(13,982,674)	26,555,482	159,785	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(378, 122)	(1,245,217)	(1,623,339)		
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates				(496,654)	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(143, 116)		(143,116)		(91,537)
7.	Derivative instruments	127,031,247		127,031,247	121,278,665	
8.	Other invested assets	45,430,792	(10, 178, 597)	35,252,195	57,636,302	
9.	Aggregate write-ins for capital gains (losses)	(17,115)		(17, 115)	(6,215,600)	
10.	Total capital gains (losses)	213,145,846	(31,318,725)	181,827,121	176,586,985	
	DETAILS OF WRITE-INS					
0901.	Realized FX G/L	(17, 115)		(17.115)		
0902.	Valuation Allowance Mortgage Loans					
0903.	Change in SCA Goodwill					
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(17,115)		(17,115)	(6,215,600)	

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE MINNESOTA LIFE INSURANCE COMPANY

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

							Insur	ance					
		1	2	Ordir	nary	5	Gro		Ac	cident and Health	n	11	12
				3	4 Individual	Credit Life (Group	6	7	8 C	9 redit (Group and	10	Aggregate of All Other Lines of	Fraternal (Fraternal Benef
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	Societies Only
4	FIRST YEAR (other than single)	4 040 000		4 040 000									
	Uncollected Deferred and accrued	1,243,083 9,564,562		1,243,083 9,564,562									
3.	Deferred , accrued and uncollected:	9,304,302		9,504,502									
3.	3.1 Direct	11,292,433		11,292,433									
	3.2 Reinsurance assumed	11,232,400		11,232,400 .									
	3.3 Reinsurance ceded	484 . 788		484,788									
	3.4 Net (Line 1 + Line 2)	10,807,645		10,807,645									
4.	Advance												
5.	Line 3.4 - Line 4	10.807.645		10,807,645									
	Collected during year:	, , , ,		,									
	6.1 Direct	862,386,541		496,700,172	365,686,369								
	6.2 Reinsurance assumed												
	6.3 Reinsurance ceded	4,811,295		4,811,295									
	6.4 Net	857,575,246		491,888,877	365,686,369								
7.	Line 5 + Line 6.4	868,382,891		502,696,522	365,686,369								
8.	Prior year (uncollected + deferred and accrued - advance)	8,961,799		8,961,799									
9.	First year premiums and considerations:												
	9.1 Direct	864,015,758		498,329,389	365,686,369								
	9.2 Reinsurance assumed												
	9.3 Reinsurance ceded	4,594,666		4,594,666									
	9.4 Net (Line 7 - Line 8)	859,421,092		493,734,723	365,686,369								
	SINGLE												
10.	Single premiums and considerations:												
	10.1 Direct	148,664,447		148, 150, 513	513,934								
	10.2 Reinsurance assumed												
	10.3 Reinsurance ceded												
	10.4 Net	148,664,447		148, 150, 513	513,934								
	RENEWAL												
11.	Uncollected	208,793,912		(8,266,062).		5,231,974	181,450,227	(6,328,065)	30,785,458	5,920,380			
12.	Deferred and accrued	62,511,461		61,283,585	42	110,594	1, 117, 240						
13.	Deferred, accrued and uncollected:												
	13.1 Direct	355,666,778		68,801,840	42	8,237,942	247,608,477	(6,328,065)	27,223,519	8,399,107	1,723,916		
	13.2 Reinsurance assumed	141,745,893				160,327	135,607,281		5,866,670	111,615			
	13.3 Reinsurance ceded	226, 107, 300		15,784,317		3,055,702	200,648,292		2,304,731	2,590,342	1,723,916		
	13.4 Net (Line 11 + Line 12)	271,305,371		53,017,523	42		182,567,466	(6,328,065)	30,785,458	5,920,380	····		
	Advance	32,929,988		742,577	40	845	495,414	31,462,000	229, 152	E 000 000			
15.	Line 13.4 - Line 14	238,375,383		52,274,946	42	5,341,722	182,072,052	(37,790,065)	30,556,306	5,920,380	}	ļ	
16.	Collected during year:	6,855,959,785		1,284,152,726	44,115,338	71, 124, 977	1,460,596,885	3,576,905,442	325,549,818	71,217,134	22,297,465		
	16.1 Direct	6,855,959,785		1,284,152,726	44, 115,338			3,5/6,905,442	325,549,818		22,297,465		
	16.3 Reinsurance assumed			167,386,453		1,996,030	724,306,062 738,367,531	141,265	30,998,647	1,428,664	22.095.288		
	16.4 Net	6.629.922.911		1, 116, 766, 273	44 , 115 , 338		1,446,535,416	3,577,046,707		58, 126, 745	22,095,288		
17	Line 15 + Line 16.4	6,868,298,294		1,169,041,219	44, 115, 338		1,446,535,416	3,539,256,642	332,838,389		202, 177		
17.	Prior year (uncollected + deferred and accrued - advance)			1, 169,041,219	44, 115, 380		1,628,607,468	3, 539, 256, 642	24,763,728	5,079,325	202, 177		
10. 19.		212,124,134			42	4,000,601	130,311,000	(0,704,024)	24,100,120	, ۱۳۶٫۵۷۵ د	<u> </u>	<u> </u>	
15.	19.1 Direct	6.883.981.901		1.286.673.035	44.115.338	70.967.216	1.514.348.120	3,547,870,001	327,225,660	70.708.832	22.073.699		
	19.2 Reinsurance assumed	774,620,568				1,768,593	739,307,443	141,265	32,236,326	1, 166, 941	22,010,099		
	19.3 Reinsurance ceded	1,003,028,309		167,905,568		17,953,072	761,559,154	171,200	20,831,019	12,907,974	21,871,522		
	19.4 Net (Line 17 - Line 18)	6,655,574,160		1.118.767.467	44.115.338	54.782.737	1,492,096,409	3.548.011.266	338.630.967	58.967.799	202.177		
	TOTAL	0,000,017,100		1,110,101,401	r+, 110,000	57,102,101	1, 102,000,400	0,010,011,200	000,000,001	55,561,188	202,177		
20.	Total premiums and annuity considerations:												
۷٠.	20.1 Direct	7,896,662,106		1,933,152,937	410,315,641	70,967,216	1,514,348,120	3,547,870,001	327,225,660	70,708,832	22,073,699		
	20.2 Reinsurance assumed	774,620,568				1,768,593	739,307,443	141,265	327,225,000	1, 166, 941			
	20.3 Reinsurance ceded	1.007.622.975		172,500,234		17,953,072	761,559,154	171,200	20,831,019	12,907,974	21,871,522		
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	7,663,659,699		1,760,652,703	410,315,641	54,782,737	1,492,096,409	3,548,011,266	338,630,967	58,967,799	202, 177		
	20.1 140t (EIII03 0.7 · 10.7 · 10.7)	1,000,000,000		1,100,002,100	710,010,041	JT, 102, 131	1,732,030,403	0,040,011,200	000,000,001	00,001,100	202, 111	1	1

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE MINNESOTA LIFE INSURANCE COMPANY

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

			10L ALLO	WANCES A		110010110 11	Insur	,	3111033 0111	y /			
		1	2	Ordin	ary	5	Gro			Accident and Health		11	12
				3	4 Individual	Credit Life (Group	6	7	8	9 Credit (Group and	10	Aggregate of All Other Lines of	Fraternal (Fraternal Benefit
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21	To pay renewal premiums	678,833		678,833									
22	All other	36,176,420		36,176,420									
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23	First year (other than single):												
	23.1 Reinsurance ceded	4,412,656		4,412,656									
	23.2 Reinsurance assumed												
	23.3 Net ceded less assumed	4,412,656		4,412,656									
24	Single:												
	24.1 Reinsurance ceded												
	24.2 Reinsurance assumed												
	24.3 Net ceded less assumed												
25	Renewal:												
	25.1 Reinsurance ceded	40,696,496		6,971,990		7,955,147	15,548,246		3,722,111	5,355,515	1, 143, 487		
	25.2 Reinsurance assumed	67,543,556				1,101,722	63,000,374		2,644,479	796,981			
	25.3 Net ceded less assumed	(26,847,060)		6,971,990		6,853,425	(47,452,128)		1,077,632	4,558,534	1,143,487		
26	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	45 , 109 , 152		11,384,646		7,955,147	15,548,246		3,722,111	5,355,515	1, 143, 487		
	26.2 Reinsurance assumed (Page 6, Line 22)	67,543,556				1,101,722	63,000,374		2,644,479	796,981			
	26.3 Net ceded less assumed	(22,434,404)		11,384,646		6,853,425	(47,452,128)		1,077,632	4,558,534	1,143,487		
	COMMISSIONS INCURRED (direct business only)												
27	First year (other than single)	144,823,739		115,396,579	14,783,288	98,405	277,059	373 , 188	13,720,535	113,592	61,093		
28	Single												
29	Renewal	270,715,010		60,567,420	14,953,864	7,323,745	17,011,159	15,223,180	148,569,407	6,503,155	563,080		
30	Deposit-type contract funds												
31	Totals (to agree with Page 6, Line 21)	415,538,749		175,963,999	29,737,152	7,422,150	17,288,218	15,596,368	162,289,942	6,616,747	624, 173		

EXHIBIT 2 - GENERAL EXPENSES

	T. C.							1
			Insura			5	6	7
		1	Accident ar		4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.		10,078,940	6,941	1,077,187		5,253,544		
		206,774,241		16,971,389		24,351,995		248, 181, 453
3.11	Contributions for benefit plans for employees	43,745,247	13,369	3,516,413		3,937,322		51,212,351
3.12	Contributions for benefit plans for agents	7,404,228						7,404,228
	Payments to employees under non-funded benefit							
3.22	Payments to agents under non-funded benefit							
	plans							
	Other employee welfare		1	132,812		113,891		1,510,503
3.32	Other agent welfare							
4.1	Legal fees and expenses	1,898,032	23,657	91,895		444,869		2,458,452
4.2	Medical examination fees	5.292.038		(24,385)				5,267,653
	Inspection report fees			32,578				
	Fees of public accountants and consulting							
7.7	actuaries	5.671.656		707,904		1,716,434		8,095,994
4.5	Expense of investigation and settlement of policy							
	claims	2,189,336	406, 133	(360,783)				2,234,686
5.1	Traveling expenses	2 438 639	195	96,583		81,485		2,616,901
	Advertising			4.134.730		928.115		
	Postage, express, telegraph and telephone		189	362,677		98.295		, ,
5.4	Printing and stationery	5,757,538	(11)	163,350		125,756		
	Cost or depreciation of furniture and equipment			191,366		161,436		
5.6	Rental of equipment	21,948,160	19	1,837,735		948,586		24,734,499
5.7	Cost or depreciation of EDP equipment and							
	software	8,923,447		1,013,824		1, 176, 894		11, 114, 164
6.1	Books and periodicals	363,831	138	52, 189		318,096		734,254
	Bureau and association fees			152,310		1,032,133		2,075,134
	Insurance, except on real estate			151,260		170, 153		
	Miscellaneous losses			(95,463)		60,230		
	Collection and bank service charges		3	170,290		35,690		
	Sundry general expenses			397.341		2,492,972		
								, , , , ,
	Group service and administration fees			31,600,924				, , , , , , , , , , , , , , , , , , , ,
	Reimbursements by uninsured plans							
7.1	Agency expense allowance	11,734,752		(54,574)				11,680,178
7.2	Agents' balances charged off (less \$							
	\$ 332.963 recovered)	332.963		(1,548)				331.415
7.3	Agency conferences other than local meetings		29	34,237		11.677		,
	Official publication (Fraternal Benefit Societies	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						1,701,01
0.1		XXX	XXX	YYY	xxx	XXX		
8.2	Expense of supreme lodge meetings (Fraternal							
0.2		XXX	XXX	XXX	xxx	xxx		
9.1	Real estate expenses		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	738.701		7.799.931		11.142.956
	Investment expenses not included elsewhere			2,419,191		,		
	Aggregate write-ins for expenses	96,051,513		6,338,510		(15,625,334)		
			(21)					86,764,668
	General expenses incurred		534,220	71,848,644			(b)	
11.	General expenses unpaid Dec. 31, prior year	92,531,592	480, 199	32,864,409		(6,790,740)		119,085,460
12.	General expenses unpaid Dec. 31, current year	78.769.914	(236, 124)	37.089.416		(5.929.792)		109.693.414
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)	576,505,451	1,250,543	67,623,637		61,243,479		706,623,110
	DETAILS OF WRITE-INS							
09 301	Outside services	96.051.513	(21)	6,338,510		(15.625.334)		86.764.668
09.302.					t			
	0				ł			
09.398.	Summary of remaining write-ins for Line 9.3 from							
00.000	overflow page							
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)	06 051 510	(04)	6 220 540		(4E COE 204)		06 764 666
	(Line 9.3 above) s management fees of \$	96,051,513 6,417 to affiliates	(21)	6,338,510	on-affiliates.	(15,625,334)		86,764,668

(a) Includes management fees of \$...36,726,417 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 ...\$

			Insurance		4	5	6
		1	2 Accident and	3 All Other Lines			
		Life	Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes	3,403,011	433,529		2,694,375		6,530,915
2.	State insurance department licenses and fees	2, 171,813	309,435		(301, 153)		2, 180, 096
3.	State taxes on premiums	60 , 143 , 308	7, 183, 247		(1)		67,326,554
4.	Other state taxes, including \$241,546						
	for employee benefits	(1, 168, 689)	(30, 175)		13,369		(1, 185, 495
5.	U.S. Social Security taxes	16,014,144	1, 154, 975		1,538,984		18,708,103
6.	All other taxes	3,443,337	809,645		1,106		4,254,087
7.	Taxes, licenses and fees incurred	84,006,924	9,860,657		3,946,679		97,814,260
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	16,868,273	1,252,645		(689, 247)		17,431,671
9.	Taxes, licenses and fees unpaid Dec. 31, current year	8,653,305	662,881		3,270		9,319,455
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	92,221,892	10.450.421		3,254,162		105.926.476

EXHIBIT 4 - DIVIDENDS OR REFLINDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	678.833	7 tooldont and 1 toditi
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash	1,502,342	
7.	Left on deposit	269 601	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)	34,727,688	
	DETAILS OF WRITE-INS		
801.			
0802.			
0803.			
)898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

Valuation Riserdord							
Total		1	2	3	4		6
\$1,000000 \$1000 \$2.00 \$1000 \$1000000 \$1000000 \$10000000 \$100000000 \$100000000 \$1000000000 \$10000000000				Industrial	Ordinary		Group
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0100047 AF 2.50% NLP 1946-1947 339,448 339,448 0100048 339,448 0100048 330,00% NLP 1941-1946 761,242 761,242 761,242 761,242 761,242 761,043 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,412 20,41	0100045. 2	2001 CSO 3.75%	2,394,786				2,394,786
0100048. #E 3,00% NP 1941-1946 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 761,242 7	0100046. <i>I</i>	A-1949 3.00% NLP 1945-1970	4,017				4,017
0100049 AE 3,50% NLP PRIOR TO 1941 6.64, 134 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.412 20.4					339,448		
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0100051 PA 6, 25% NP 1945-1970 9, 794 9, 794 9, 794 9, 795 1, 358, 155 226, 889, 145 10100053. UNEARRED PREBILLIVE RESERVES 15, 368, 135 2, 017, 299 13, 350, 88 10100054. GUL Interest on AV - 4% - 4, 5% 115, 157, 916 76, 031, 200 1000055. UNL Interest on AV - 4% - 4, 5% 76, 031, 205 76, 031, 205 76, 031, 200 1000056. 2001 (200, 3, 50%, 158, 2013 & LATER 798, 049 A52, 908 345, 144 1000057. 2010 (200, 3, 50%, 158, 2013 & LATER 798, 049 A52, 908 345, 144 1000057. 2010 (200, 3, 50%, 158, 2013 & LATER 798, 049 A52, 908 345, 144 1000057. 2010 (200, 3, 50%, 158, 2013 & LATER 798, 049 A52, 908							
0100052 PERILIM STABILIZATION RESERVES 267, 277, 276	0100050. F	PA 3.00% NLP 1945-1970	20,412				20,412
0100053. UNEARRED PREBLIUM RESERVES 15,388,135 2,017,299 13,390,83 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,916 115,157,9							
0100054 GAL Interest on AV - 4% - 4.5% .115, 157, 916 .115, 157, 916							
0100055. VGL Interest on AV - 4 N - 4 N - 5 N 76, 031, 205 78, 049 452, 908 345, 14 0100057. 2001 CS0, 3, 50%, ISS 2013 & LATER 78, 049 452, 908 345, 14 0100057. 2001 CS0, 3, 50%, ISS 2013 & LATER 78, 049 452, 908 345, 2001 0100058. WIZO ITEM NPR 4, 55, 2020+							
0100056. 2001 CSD, 3.50%, ISS 2013 & LATER 798, 049 .452, 908 .345, 140 .100057. 2001 CSD, 3.50% .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,659,805 .28,6	0100054.	JUL Interest on AV = 4% = 4.5%	70,004,005				
D100057 2011 CS0 3.50% 28,659,805 28,659,805 28,659,805 28,659,805 28,659,805 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050 28,050					452 000		
0100058 Wi20 TERI NPR 4 5% 2020+	0100000. 2	2001 000, 0.00%, 100 2010 α LATER	20 650 005				
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D100060. WI20 OTHER NPR 3.5%, 2020+ 315,989,698 315,989,688					49 004 708		
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0100062	0100061.	/M20 DET/STO 2020+	562 979				
D100063 Wh-20 DEF/ST0 2020	0100062. 2	2017 CSO VM-20 4.5% NPR 2020	198		,		
D199997. Totals (Gross)	0100063. \	/M-20 DET/STO 2020	84		84		
0199999. Life Insurance: Totals (Net)	0199997. To	otals (Gross)	10,912,413,110		10,266,738,446		605,470,327
0200001. 51 GA 3.00% - 3.25% 637,525 XXX XXX 637,525 0200002. 51 GA 3.50% 111,396 XXX XXX 111,396 0200003. 71 GA 6.00% 624,815 XXX XXX 624,815 0200004. 77 GA 7.50% 215,997 XXX XXX 141,761 0200005. 71 GA 11,25% 141,761 XXX XXX 141,76 0200006. 71 IA 6.00% 2,209 XXX 25,491 XXX 13,84 0200007. 71 IA 7.50% 99,039 XXX 25,491 XXX 234,589 0200008. 71 IA 11,25% 234,589 XXX 511,929 XXX 234,589 0200010. 83 GA 6.50% 749,381 XXX 749,381 XXX 749,381 0200011. 83 GA 6.75% 1,344,090 XXX XXX 1,344,090 XXX 1,344,090 0200012. 83 GA 7.50% 1,321,267 XXX XXX 1,014,634 XXX 1,014,634 0200015. 83 GA 7.50% 1,321,267 XXX XXX 1,226 0200015. 83 GA 7.50%							6,699,360
0200002. 51 GA 3.50% 111,396 XXX 111,396 0200003. 71 GA 6.00% 624,815 XXX XXX 624,815 0200004. 71 GA 7.50% 215,997 XXX XXX 215,997 0200005. 71 GA 11.25% 141,761 XXX XXX 141,761 0200006. 71 IA 6.00% 2,209 XXX 368 XXX 1,84 0200007. 71 IA 7.50% 99,039 XXX 25,491 XXX 234,589 0200008. 71 IA 11.25% 234,589 XXX 234,589 XXX 234,589 0200009. 71 IAM PROJ 4.00% 511,929 XXX 511,929 XXX 274,938 0200010. 83 GA 6.50% 749,381 XXX XXX 1,344,090 XXX 1,344,090 0200012. 83 GA 7.00% 403,274 XXX XXX 403,274 XXX 403,274 0200014. 83 GA 7.50% 1,321,267 XXX XXX 1,321,266 XXX 1,321,266 0200017. 83 GA 8.25% 2,975,575 XXX XXX 2,975,575 XXX 2,975							598,770,967
0200003. 71 GA 6.00% 624,815 XXX 624,815 0200004. 71 GA 7.50% 215,997 XXX 215,997 0200005. 71 GA 11.25% 141,761 XXX 141,76 0200006. 71 IA 6.00% 2,209 XXX 368 XXX 1,84 0200007. 71 IA 7.50% 99,039 XXX 25,491 XXX 234,589 0200009. 71 IAM PROJ 4.00% 511,929 XXX 511,929 XXX 749,38 0200010. 83 GA 6.50% 749,381 XXX XXX 749,38 0200011. 83 GA 6.75% 1,344,090 XXX XXX 403,274 0200012. 83 GA 7.25% 1,014,634 XXX 1,014,63 0200014. 83 GA 7.50% 1,321,267 XXX 1,321,267 0200015. 83 GA 7.75% 420,649 XXX 2,975,575 0200017. 83 GA 8.25% 539,481 XXX 2,975,575 0200018. 83 GA 8.00% 2,975,575 XXX 2,134,404 0200019. 83 GA 9.25% 137,455 XXX 137,455 0200020. 83 GA 11.00% 11							637,525
0200004. 71 GA 7.50% 215,997 XXX XXX 215,997 0200005. 71 GA 11.25% 141,761 XXX XXX 141,76 0200007. 71 IA 6.00% 2,209 XXX 368 XXX 1,84 0200007. 71 IA 7.50% 99,039 XXX 25,491 XXX 73,544 0200008. 71 IAM PROJ 4.00% 511,929 XXX 511,929 XXX 749,381 0200010. 83 GA 6.50% 749,381 XXX XXX 749,38 XXX 749,38 0200011. 83 GA 6.75% 1,344,090 XXX XXX 1,344,090 XXX XXX 1,344,090 0200012. 83 GA 7.00% 403,274 XXX XXX 1,014,634 XXX XXX 1,014,634 0200014. 83 GA 7.50% 1,014,634 XXX XXX 1,321,267 XXX 1,321,267 0200017. 83 GA 8.00% 2,975,575 XXX XXX 2,975,575 XXX 2,975,575 XXX 2,975,575 XXX 2,134,404 XXX 2,134,404 XXX 2,134,404 <td< td=""><td>0200002. 5</td><td>51 GA 3.50%</td><td>111,396</td><td></td><td></td><td></td><td>111,396</td></td<>	0200002. 5	51 GA 3.50%	111,396				111,396
0200005. 71 GA 11.25% 141,761 XXX 368 XXX 141,76 0200006. 71 IA 6.00% 2,209 XXX 368 XXX 1,84 0200007. 71 IA 7.50% 99,039 XXX 25,491 XXX 73,544 0200009. 71 IA 11.25% 234,589 XXX XXX 234,589 0200009. 71 IAM PPOU 4.00% 511,929 XXX 511,929 XXX 0200010. 83 GA 6.50% 749,381 XXX XXX 749,38 0200011. 83 GA 6.75% 1,344,090 XXX XXX 1,344,090 0200012. 83 GA 7.00% 403,274 XXX XXX 403,274 0200013. 83 GA 7.25% 1,014,634 XXX XXX 1,014,634 0200015. 83 GA 7.50% 1,321,267 XXX XXX 1,321,267 0200016. 83 GA 8.06% 2,975,575 XXX XXX 2,975,575 0200017. 83 GA 8.25% 539,481 XXX XXX 2,134,404 0200018. 83 GA 9.26% 2,134,404 XXX XXX 2,134,40						XXX	624,815
0200006. 71 IA 6.00% 2,209 XXX 368 XXX 1,84 0200007. 71 IA 7.50% 99,039 XXX 25,491 XXX 73,54 0200009. 71 IAM PROJ 4.00% 511,929 XXX 511,929 XXX 749,381 0200010. 83 GA 6.50% 749,381 XXX XXX 749,38 0200011. 83 GA 6.75% 1,344,090 XXX XXX 403,274 0200012. 83 GA 7.00% 403,274 XXX XXX 1,014,634 0200014. 83 GA 7.55% 1,014,634 XXX XXX 1,321,267 0200015. 83 GA 7.75% 420,649 XXX XXX 1,321,267 0200016. 83 GA 7.75% 420,649 XXX XXX 420,649 0200017. 83 GA 8.25% 539,481 XXX XXX 2,975,575 0200018. 83 GA 8.25% 539,481 XXX XXX 2,134,404 0200018. 83 GA 9.25% 137,455 XXX XXX 2,134,404 0200021. 83 GA 9.25% 137,455 XXX XXX 2,134,404 0							
0200007. 71 IA 7.50% 99,039 XXX 25,491 XXX 73,544 0200008. 71 IA 11.25% 234,589 XXX 511,929 XXX 234,589 0200010. 83 GA 6.50% 511,929 XXX 511,929 XXX 749,381 0200011. 83 GA 6.75% 1,344,090 XXX XXX 1,344,090 0200012. 83 GA 7.00% 403,274 XXX XXX 403,274 0200013. 83 GA 7.25% 1,014,634 XXX XXX 1,014,634 0200014. 83 GA 7.50% 1,321,267 XXX XXX 420,649 0200015. 83 GA 7.75% 420,649 XXX XXX 2,975,575 0200016. 83 GA 8.00% 2,975,575 XXX XXX 2,975,575 0200017. 83 GA 8.25% 539,481 XXX XXX 2,134,404 0200018. 83 GA 9.25% 137,455 XXX XXX 2,134,404 0200020. 83 GA 11.00% 1111,394 XXX 1,751,942 XXX 0200022. 83 A 3.50% 1,751,942 XXX 1,751,942 XXX <tr< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr<>							
0200008. 71 IA 11.25% 234,589 XXX 234,589 0200009. 71 IAM PROJ 4.00% 511,929 XXX 511,929 XXX 0200010. 83 GA 6.50% 749,381 XXX XXX 749,38 0200012. 83 GA 7.0% 1,344,090 XXX XXX XXX 1,344,090 0200013. 83 GA 7.25% 1,014,634 XXX XXX 1,014,634 XXX XXX 1,014,649 XXX XXX 1,024,649	0200006. 7	/1 IA 6.00%	2,209				
0200009. 71 IAM PROJ 4.00% 511,929 XXX 511,929 XXX 749,381 0200010. 83 GA 6.50% 749,381 XXX XXX 749,38 0200011. 83 GA 6.75% 1,344,090 XXX XXX 1,344,090 0200012. 83 GA 7.00% 403,274 XXX XXX 403,274 0200013. 83 GA 7.50% 1,014,634 XXX XXX 1,014,634 0200014. 83 GA 7.50% 1,321,267 XXX XXX 1,321,267 0200015. 83 GA 7.75% 420,649 XXX XXX 420,649 0200016. 83 GA 8.00% 2,975,575 XXX XXX 2,975,575 0200017. 83 GA 8.25% 539,481 XXX XXX 2,134,404 0200018. 83 GA 8.75% 2,134,404 XXX XXX 2,134,404 0200019. 83 GA 9.25% 137,455 XXX XXX 137,455 0200020. 83 GA 11.00% 1111,394 XXX XXX 1,751,942 XXX 0200021. 83 A 3.50% 217,982 XXX 217,982 XXX 217,982 XXX<	0200007.	/ I IA /.5U%	99,039			XXX	73,548
0200010. 83 GA 6.50% 749,381 XXX XXX 749,38 0200011. 83 GA 6.75% 1,344,090 XXX XXX 1,344,090 0200012. 83 GA 7.00% 403,274 XXX XXX 403,274 0200013. 83 GA 7.25% 1,014,634 XXX XXX 1,014,634 0200014. 83 GA 7.50% 1,321,267 XXX XXX 1,321,267 0200015. 83 GA 7.75% 420,649 XXX XXX 420,644 0200016. 83 GA 8.00% 2,975,575 XXX XXX 2,975,575 0200017. 83 GA 8.25% 539,481 XXX XXX 2,975,575 0200018. 83 GA 8.75% 2,134,404 XXX XXX 2,134,404 0200019. 83 GA 9.25% 137,455 XXX XXX 137,455 0200020. 83 GA 11.00% 111,394 XXX XXX 111,394 0200021. 83 A 3.00% 1,751,942 XXX 1,751,942 XXX 0200022. 83 A 3.50% 217,982 XXX 217,982 XXX	0200000	/ I IA II. 20%	234,589	XXX	F44 000		
0200011. 83 GA 6.75% 1,344,090 XXX XXX 1,344,090 0200012. 83 GA 7.00% 403,274 XXX XXX 403,274 0200013. 83 GA 7.25% 1,014,634 XXX XXX 1,014,634 0200014. 83 GA 7.50% 1,321,267 XXX XXX 1,321,26 0200015. 83 GA 7.75% 420,649 XXX XXX 420,644 0200016. 83 GA 8.00% 2,975,575 XXX XXX 2,975,575 0200017. 83 GA 8.25% 539,481 XXX XXX 539,48 0200018. 83 GA 9.25% 2,134,404 XXX XXX 2,134,404 0200019. 83 GA 9.25% 137,455 XXX XXX 137,455 0200020. 83 GA 11.00% 111,394 XXX XXX 111,394 0200021. 83 A 3.00% 1,751,942 XXX 1,751,942 XXX 0200022. 83 A 3.50% 217,982 XXX 217,982 XXX	0200009. /	71 IAM THUJ 4.UU%	511,929			XXX	740 004
0200012. 83 GA 7.00% 403,274 XXX XXX 403,274 0200013. 83 GA 7.25% 1,014,634 XXX XXX 1,014,634 0200014. 83 GA 7.50% 1,321,267 XXX XXX 1,321,26 0200015. 83 GA 7.75% 420,649 XXX XXX 420,644 0200016. 83 GA 8.00% 2,975,575 XXX XXX 2,975,575 0200017. 83 GA 8.25% 539,481 XXX XXX 539,48 0200018. 83 GA 8.75% 2,134,404 XXX XXX 2,134,404 0200019. 83 GA 9.25% 137,455 XXX XXX 137,455 0200020. 83 GA 9.11.00% 111,394 XXX XXX 111,394 0200021. 83 A 3.00% 1,751,942 XXX 1,751,942 XXX 0200022. 83 A 3.50% 217,982 XXX 217,982 XXX	0200010. 8	33 GA 6 75%	1 244 000			XXX	1 244 000
0200013. 83 GA 7.25% 1,014,634 XXX XXX 1,014,634 0200014. 83 GA 7.50% 1,321,267 XXX XXX 1,321,267 0200015. 83 GA 7.75% 420,649 XXX XXX 420,649 0200016. 83 GA 8.00% 2,975,575 XXX XXX 2,975,575 0200017. 83 GA 8.25% 539,481 XXX XXX 539,48 0200018. 83 GA 8.75% 2,134,404 XXX XXX 2,134,404 0200019. 83 GA 9.25% 137,455 XXX XXX 137,455 0200020. 83 GA 11.00% 111,394 XXX XXX 111,394 0200021. 83 A 3.00% 1,751,942 XXX 1,751,942 XXX 0200022. 83 A 3.50% 217,982 XXX 217,982 XXX				XXX		XXX	1,044,090 ו
0200014. 83 GA 7.50% 1,321,267 XXX XXX 1,321,26 0200015. 83 GA 7.75% 420,649 XXX XXX 420,649 0200016. 83 GA 8.00% 2,975,575 XXX XXX 2,975,575 0200017. 83 GA 8.25% 539,481 XXX XXX 539,48 0200018. 83 GA 8.75% 2,134,404 XXX XXX 2,134,40 0200019. 83 GA 9.25% 137,455 XXX XXX 137,455 0200020. 83 GA 11.00% 111,394 XXX XXX 111,394 0200021. 83 A 3.00% 1,751,942 XXX 1,751,942 XXX 0200022. 83 A 3.50% 217,982 XXX 217,982 XXX	0200012. 0	R3 GA 7 25%	1 01/ 62/				1 01/ 62/
0200015. 83 GA 7.75% 420,649 XXX XXX 420,649 0200016. 83 GA 8.00% 2,975,575 XXX XXX 2,975,575 0200017. 83 GA 8.25% 539,481 XXX XXX 539,48 0200018. 83 GA 8.75% 2,134,404 XXX XXX 2,134,40 0200019. 83 GA 9.25% 137,455 XXX XXX 137,455 0200020. 83 GA 11.00% 111,394 XXX XXX 111,394 0200021. 83 A 3.00% 1,751,942 XXX 1,751,942 XXX 0200022. 83 A 3.50% 217,982 XXX 217,982 XXX						······································	1,014,034
0200016. 83 GA 8.00% 2,975,575 XXX XXX 2,975,575 0200017. 83 GA 8.25% 539,481 XXX XXX 539,48 0200018. 83 GA 8.75% 2,134,404 XXX XXX 2,134,40 0200019. 83 GA 9.25% 137,455 XXX XXX XXX 137,455 0200020. 83 GA 11.00% 111,394 XXX XXX XXX 111,394 0200021. 83 A 3.00% 1,751,942 XXX 1,751,942 XXX 0200022. 83 A 3.50% 217,982 XXX 217,982 XXX							1,321,20/ 1/20 6/10
0200017. 83 GA 8.25% 539,481 XXX XXX 539,48 0200018. 83 GA 8.75% 2,134,404 XXX XXX 2,134,40 0200019. 83 GA 9.25% 137,455 XXX XXX XXX 137,455 0200020. 83 GA 11.00% 111,394 XXX XXX 111,394 0200021. 83 A 3.00% 1,751,942 XXX 1,751,942 XXX 0200022. 83 A 3.50% 217,982 XXX 217,982 XXX	0200010.	33 GA 8 00%	2 075 575				
0200018. 83 GA 8.75% 2,134,404 XXX XXX 2,134,400 0200019. 83 GA 9.25% 137,455 XXX XXX XXX 137,455 0200020. 83 GA 11.00% 111,394 XXX XXX XXX 111,394 0200021. 83 A 3.00% 1,751,942 XXX 1,751,942 XXX 0200022. 83 A 3.50% 217,982 XXX 217,982 XXX							
0200019. 83 GA 9.25% 137,455 XXX XXX 137,455 0200020. 83 GA 11.00% 111,394 XXX XXX 111,394 0200021. 83 A 3.00% 1,751,942 XXX 1,751,942 XXX 0200022. 83 A 3.50% 217,982 XXX 217,982 XXX						YYY	2 134 404
0200020. 83 GA 11.00% 111,394 XXX XXX 111,394 0200021. 83 A 3.00% 1,751,942 XXX 1,751,942 XXX 0200022. 83 A 3.50% 217,982 XXX 217,982 XXX							
0200021. 83 A 3.00%							
0200022. 83 A 3.50% 217,982 XXX 217,982 XXX						YYY	111,034
0200023. 83 A 3.75% 8.566 xxx 8.566 xxx	0200022	33 A 3 50%	217 022			XXX	
U.UUU AAA 11.001 AAA	0200023	33 A 3 75%	2 566 2 566				

	1	2	3	4	5	6
	1	2	3	4	5 Credit	Ь
					(Group and	
0000004 00	Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
	A 4.00%			188,350		
	A 4.25%			3,891,800		
	A 4.50%			2,083,396		
	A 4.75%			2,269,963 2,632,746		
0200026. 83	A 5.00%	1/6 017 101	XXX	1,888,068	XXX	144,129,033
	A 5.50%			34,379		6,062
	A 5.75%		XXX	765,788	XXX	
	A 6.00%			1,050,207		
	A 6.25%		XXX	33,383	YYY	992,728
	A 6.50%			870,856	YYY	972,373
	A 6.75%		XXX	1,820,128	XXX	3 882 461
	A 7.00%		XXX	976,363	XXX	428,088
	A 7.25%			636,689		1,024,488
	A 7.75%			734,096		.569,193
	A 8.00%			743,051		191,244
	A 8.25%		XXX			951,784
0200041. 83	A 8.75%	1,972,819	XXX	1,204,981	XXX	767,838
	A 9.25%		XXX			897,673
0200043. 83	A 11.00%	1,524,977	XXX	108,332	XXX	1,416,645
0200044. 94	GA 4.00%	537,993		,	XXX	537,993
0200045. 94	GA 5.00%	128,701			XXX	
	GA 5.25%				XXX	1,922,487
0200047. 94	GA 6.25%				XXX	
	GA 6.50%		XXX			1,477,765
0200049. 94	GA 6.75%	100,897	XXX		XXX	
0200050. A-	1949 3.50%	19,726	XXX	19,726	XXX	
0200051. A-2	2000 <2.00%	17,394,596	XXX	17,394,596	XXX	
0200052. A-2	2000 2.00%–2.99%	503,860,504	XXX	43,467,464	XXX	460,393,040
0200053. A-2	2000 3.00%	26,853,645	XXX	26,853,645		
0200054. A-2	2000 3.25%	24, 106, 184	XXX	24, 106, 184	XXX	
0200055. A-2	2000 3.50%	4,904,251	XXX	4,904,251	XXX	
0200056. A-2	2000 3.75%	17,201,347	XXX	17, 124, 457	XXX	76,890
0200057. A-2	2000 4.00%	20,667,549		19,020,216	XXX	1,647,333
	2000 4.25%			29,381,980		2,455,970
	2000 4.50%		XXX	21,463,716		1,319,779
0200060. A-2	2000 4.75%	2,277,707	XXX	2,277,707	XXX	
0200061. A-2	2000 5.00%	6,987,326		6,000,617		986,709
	2000 5.25%			15,438,900		2,812,908
	2000 5.50%		XXX			2,577,731
	2000 5.75%			2,341,784		
	2000 6.00%		XXX			921,866
	2000 6.25%			1,423,736		1,549,173
	2000 6.50%		XXX			456,503
0200068. A-2	2000 6.75%	2,301,193	XXX	1,961,117	XXX	340,076
0200069. A-2	2000 7.00%	2,575,014	XXX	1,873,111	XXX	701,903
	3.00%			2,674,114		705,528,795
	3.50%		XXX			3,510,496
	4.00%		XXX	255,819		44 040 004
	4.50%			8,459		11,640,634
	5.00%			16,563		
	5.50%		XXX	340,280		
	5.75%			306,974		
	6.00%			793,395		
	6.25%			607,663		
	6.50%			547,479		
	6.75%					
	7.00%					
	7.25%		XXX			
	7.75%					302,611
	8.25%		XXX	136,719		
	8.50%		XXX	46,679		
	9.00%				XXX	
	2006 2.50%					15,704
	2006 3.00%				XXX	,
	2006 3.50%				XXX	176,623
0200091. RP2	2006 3.75%	148, 199	XXX		XXX	148, 199
	GA 6.25%		XXX		XXX	435,842
0200093. 940	GAM 1.75%	155 , 111 , 589			XXX	155 , 111 , 589
	GAM 2.00%		XXX		XXX	19,114,977
0200095. 940	GAM 2.25%	208,721,805	XXX		XXX	208,721,805
0200096. 940	GAM 2.50%	129,535,860	XXX		XXX	129,535,860
	GAM 2.75%		XXX		XXX	
0200098. 940	GAM 3.00%	229,501,506			XXX	
	GAM 3.25%			-	XXX	
	GAM 3.50%		XXX		XXX	
	GAM 3.75%		XXX		XXX	
	GAM 4.00%			-	XXX	301,872,806
	12-IA 4.00%				XXX	4,466,474
	12-IA 3.75%				XXX	
	12-IA 3.50%			-	XXX	515,058
0200106. 20	12-IA 3.25%	2,359,172			XXX	2,359,172
	12-IA 3.00%				XXX	4,802,996
	12 IAR @ 1.00%		XXX		XXX	
0200109. 20	12 IAR < 2.00%		XXX		XXX	
	12 IAR 2.00% - 2.99%	69,945,480	XXX		XXX	
0200110. 20	40 140 0 000	JG //3/ 153	XXX	26,434,153	XXX	
0200111. 20	12 IAR 3.00%					
0200111. 20° 0200112. 20°	12 IAR 3.25%	214,898,400	XXX		XXX	
0200111. 20 0200112. 20 0200113. 20	12 IAR 3.25%	214,898,400 588,857,673	XXXXXX	588,857,673	XXXXXX	
0200111. 20 0200112. 20 0200113. 20 0200114. 20	12 IAR 3.25%	214,898,400 588,857,673 726,829,495	XXX		XXX XXX XXX	

1	2	3	4	5	6
				Credit (Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0200116. 2013 IAR 4.25%		XXX	10,403,087	XXX	
0200117. Reserves at AV		XXX	364,353,420	XXX	11,817,513
0200118. VM-21 (Reserves at CSV)		XXX	357,302,914	XXX	
0200119. 71 GA 8.50%		XXXXXX		XXX	
0200121. 94 GA 3.75%		XXX		XXX	25,671
0200122. 94 GA 4.25%		XXX		XXX	
0200123. 94 GA 4.50%		XXX		XXX	
0200124. 94 GA 5.50%		XXX		XXX	
0200125. 94 GA 6.00%		XXX		XXX	
0200126. 94 GA 7.00%		XXXXXX		XXXXXX	
0200127 2012-1A 1.73% 0200128. 2012-1A 2.00%		XXX		XXX	1,847,122
0200129. 2012-IA 2.50%		XXX		XXX	20.883
0200130. 2012-IA 2.75%		XXX		XXX	
0200131. 94GAM 1.00%	5,654,107	XXX		XXX	5,654,107
0200132. 94GAM 1.50%		XXX		XXX	45,945,945
0299997. Totals (Gross)	9,866,981,684	XXX	2,896,970,691	XXX	6,970,010,993
0299998. Reinsurance ceded 0299999. Annuities: Totals (Net)	0.000.004.004	XXX	0.000.070.004	XXX	0.070.040.000
0300001. 1937 Standard 3.50%	9,866,981,684	XXX	2,896,970,691 2,263	XXX	6,970,010,993
0300002. 1971 IAM 6.00%					
0300003. 1971 IAM 7.50%					
0300004. 1971 IAM 11.25%					
0300005. 1983a 3.75%					262,454
0300006. 1983a 4.00%					1, 190, 937
0300007. 1983a 4.25%					112,688
0300008. 1983a 4.50% 0300009. 1983a 4.75%			13.013		823,775
0300009. 1983a 4.75%			13,013		466.825
0300010. 1983a 5.00%					623,605
0300012. 1983a 5.50%					850,832
0300013. 1983a 6.00%	264,894				264,894
0300014. 1983a 6.25%			60,487		
0300015. 1983a 6.50%			7,378		
0300016. 1983a 6.75% 0300017. 1983a 6.75% 96–97			73,941		28,196
0300018. 1983a 7.00%			39 , 188		20, 190
0300019. 1983a 7.25%			5,496		
0300020. 1983a 7.75%			9,182		
0300021. 1983a 8.00%			54,991		
0300022. 1983a 8.25%			18,727		
0300023. 1983a 8.75%	94,355		94,355		
0300024. 1983a 9.25%	· ·				
0300026. A-1949 3.50%			3,505		
0300027. A-2000 2.00%-2.99%	43,383		43,383		
0300028. A-2000 3.00%	50,681		50,681		
0300029. A-2000 5.25%			8,755		
0300030. A-2000 5.50%			130 , 193		
0300031. A-2000 6.00%			18,368		
0300032. A-2000 6.23% 0300033. A-2000 6.50%			151, 138 114, 157		
0300034. A-2000 6.75%			28,264		
0300035. A-2000 7.00%			59,353		
0300036. PA 6.00%			11,692		
0300037. PA 6.25%			2,368		
0300038. PA 6.75%	4,902		4,902		
0300039. 2012 IAR 4.00% 0399997. Totals (Gross)			161,290 1,650,794		4 604 006
0399997. Totals (Gross) 0399998. Reinsurance ceded	6,275,000		1,000,794		4,624,206
0399999. SCWLC: Totals (Net)	6.275.000		1.650.794		4.624.206
0400001. 2.50% ADB 1926 Inter Co. Table; 1941 CSO			81		4,024,200
0400002. 3.00% 1959 ADB Table; 1958 CSO			3,421		
0400003. 3.50% 1959 ADB Table; 1958 CS0	27,936		27,936		
0499997. Totals (Gross)	31,438		31,438		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	31,438		31,438		89
0500001. 2.50% Disab C-3 NLP 1945-1970 0500002. 3.50% 52DS 58CSO 1900-1974	89				
0500002. 3.50% 52DS 58CS0 1900-1974	188 730				
0500004. 4.00% 52DS, 80CSO 2006 & LATER			6,918,946		
0500005. 4.50% 52DS 58CS0 1980-1982	276,523		276,523		
0500006. 4.50% 52DS 80CS0 2001-2005	5,321,523		5,321,523		
0500007. 5.50%, 52DS 80CS0 1987-2000			5,847,091		
0500008. 6.00%, 52DS 80CS0 1983-1986			569,642		
0500009. 3.5% 52 DS, 01CS0 2013 & later 0500010. 4% 52 DS 01CS0 2009-2012	3, 154, 270		3, 154,270 884,368		
0599997. Totals (Gross)	23,249,859		23,249,770		89
0599998. Reinsurance ceded	7,183		7,183		33
0500000 Disability Active Livesy Totale (Not)	00 040 070		23,242,587		89
0600001. 3.50% 1952 DS, 58CSO 1900-1974	794,760		794,760		
0600002. 4.00% 1970 Inter-Co GRP	33,217,005				
0600003. 4.00% 52 DS, 58CS0 1975-1979			1,447,712		
0600004. 4.00% 52 DS 80CS0 2006 & LATER			2,943,902	1 447	
0600005. 3.50% 2005 S0A GTLW			2.103.619	1,44/	299,947,318
0600000. 4.00% 2003 SOA GILW			4,216,737		, , , , , , , , , , , , , , , ,
0600008. 4.50%, 1970 Inter- Co GRP	4 216 737				
			8,396,161		
0600009. 5.00% 1970 Inter-Co GRP	15,655,330 10,330,117		8,396,161 10,330,117		7,259,169
			8,396,161		7,259,169

1	2	3	4	5 Credit	6
				(Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0600012. 3.5% 52 DS, 01CSO 2013 & later	22,586		22,586		
0699997. Totals (Gross)	424,432,531		40,451,517	1,447	383,979,567
0699998. Reinsurance ceded	19,280,600		1,745,205		17,535,395
0699999. Disability-Disabled Lives: Totals (Net)	405, 151, 931		38,706,312	1,447	366,444,172
0700001. Variable Annuities Reserves - Guar Benefits	63,014,902		63,014,902		
0700002. Variable Life Reserves - GPA					
0700003. Variable Life Reserves - GIA 0700004. Life Reserves - Loans Accounts	63,927,159		63,927,159 181,096,303		
0700004. Life Reserves - Loans Accounts	181,096,303		181,096,303		
0700005. Variable Life Reserves - Minimum Death					
Benefit	59,962,756		59,962,756		
Benefit	62,598,625		62,562,084		36,541
0700007. For surrender values in excess of reserves -					
otherwise required and carried in this					
schedule	1,434,036,848		1,434,036,848		
0700008. Extended Maturity Agreement	3,736,439		3,736,439		
0700009. Indexed Life Reserve Adjustment	226,557,016		226,557,016		
0799997. Totals (Gross)	2,392,932,699	•	2,392,896,158		36,541
0799998. Reinsurance ceded	9,317,978		9,317,978		
0799999. Miscellaneous Reserves: Totals (Net)	2,383,614,721		2,383,578,180		36,541
9999999. Totals (Net) - Page 3, Line 1	22,867,110,556		14,898,011,892	29,211,696	7,939,886,968

(a) Included in the above table are amou	ints of deposit-type contracts that originally c	contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain	
a mortality risk are Life Insurance \$; Annuities \$; Supplementary Contracts with Life Contingencies \$;	
Accidental Death Benefits \$; Disability - Active Lives \$; Disability - Disabled Lives \$;	
Miscellaneous Reserves \$			

EXHIBIT 5 - INTERROGATORIES

1.1 1.2	Has the reporting entity ever issued both participating and non-participating contracts?		s [X	[]	No []
2.1 2.2	Does the reporting entity at present issue both participating and non-participating contracts?		s [X	[]	No []
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?		s[X	[]	No []
4.	Has the reporting entity any assessment or stipulated premium contracts in force?	Ye	es []	No [X	[]
	If so, state:					
	4.1 Amount of insurance?					
	4.2 Amount of reserve? 4.3 Basis of reserve:	›				
	4.4 Basis of regular assessments:					
	4.5 Basis of special assessments:					
	4.6 Assessments collected during the year					
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.					
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?	. Ye				
	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? 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?	Ye				
	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?				No [X	
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:					
	9.2 State the amount of reserves established for this business:	·				

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

1	Valuation	on Basis	4
	2	3	Increase in Actuarial
			Reserve Due to
Description of Valuation Class	Changed From	Changed To	Change
	IUL reserves include an amount,	IUL reserves do not include an	
	above statutory minimums, for a	amount, above statutory	
	nonguaranteed index bonus	minimums, for a nonguaranteed	
Ordinary Life Insurance - IUL Reserves		index bonus feature	(51,615,859)
Variable Annuities Reserves - Guar Benefits	2019 Edition of NAIC's VM-21	2020 Edition of NAIC's VM-21	(42,463,035)
	Statutory reserve equal to the		
	maximum of the contract basis		
	reserve and the statutory	Statutory reserve equal to the	
Legacy Retireds - Payout Annuities	minimum reserve.	statutory minumum reserve	(2,579,945)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(96,658,839)
9999999 - Total (Column 4, only)			(96.658.839)

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

		710011			11-0:	011710		7 11 12 11						
		1	Comprel	hensive	4	5	6	7	8	9	10	11	12	13
			2	3				Federal						
								Employees	T:			D: 1 ""		
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE	Total	individuai	Group	Supplement	Vision Only	Dental Only	Pian	iviedicare	Medicaid	Credit A&F	income	Care	Other Health
		28.161.687									2.764.374	2.205.224	004 000	22.860.129
1.	Unearned premium reserves	28, 161,687										2,205,224	331,960	
2.	Additional contract reserves (b)	100,460,000										22,987,230	25,918,603	59,230,817
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.														
6.	Aggregate write-ins for reserves										04 400 004	05 400 474	00 050 500	00 000 040
7.	Totals (Gross)	194,642,287									61, 108, 304	25,192,474	26,250,563	82,090,946
8.	Reinsurance ceded	57,460,213									4,095,430	24,620,666	26,250,563	2,493,554
9.	Totals (Net)	137, 182, 074									57,012,874	571,808		79,597,392
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	542,871,291									24,248,580	514,853,183	632,692	3, 136, 836
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits										ļ			
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	542,871,291									24,248,580	514,853,183	632,692	3, 136, 836
15.	Reinsurance ceded	515,834,255									1,329,670	513,790,711	632,692	81,182
16.	Totals (Net)	27,037,036									22,918,910	1,062,472		3,055,654
17.	TOTAL (Net)	164,219,110									79,931,784	1,634,280		82,653,046
18.	TABULAR FUND INTEREST	5,372,953									3,062,532	109,089		2,201,332
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
	Summary of remaining write-ins for Line 6 from overflow page													
	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
	Summary of remaining write-ins for Line 13 from overflow page													
	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	-						-						
1000.	1017 LO (Line 1001 till 1000 plus 1000) (Line 10 above)	1			1	1	l			1	1			1

Column 10 (Credit A&H), column 11 (Disability Income), column 12 (Long-Term Care),

Group additional reserves are stabilization reserves credited with current interest, disability income reserves based on 1987 GLDT, two year preliminary term reserves based on 1985 CIDA and modified 1959 tables, active life reserves for the return of premium benefit are two-year preliminary term reserves based upon the 1996 ADB and the 1960 CSG Table, an active life reserve for disability income and waiver of premium benefits are net level premium reserves based upon the 1987 CGDT and 1980 CSO Table. Individual reserves are based on a modified 1985 Commissioners Individual Disability Table A at 4%-5%, plus an adjustment based on a gross premium valuation or a 1956 Inter-company Hospital - Surgical Table at 3% and a gross premium valuation is the basis for major medical reserves. Credit A&H Contract Reserves are calculated using the 1985 CIDA with claims incidence rates increased by 12%.

⁽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. and column 13 (0ther Health) contain small amounts of closed block business.
(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

EXIIIBIT / BEI S		10.0				
	1	2	3	4	5 Dividend	6 Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
						'
Balance at the beginning of the year before reinsurance	1,573,620,114			143,218,746	58,625,163	1,371,776,205
Deposits received during the year	304,326,403			89,312,848	2,684,979	212,328,576
Investment earnings credited to the account	24,545,314			2,601,164	1, 193, 435	20,750,715
Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	309,248,461			61,831,073	13,416,497	234,000,891
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)	1,593,243,370			173,301,685	49,087,080	1,370,854,605
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,593,243,370			173,301,685	49,087,080	1,370,854,605

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	I	1 2 Ordinary			or Current real	6 Group				Accident and Health		
		'	2	3	Ordinary 4	5	- "	7	8	9	10	11
					T	Supplementary	Credit Life (Group	,	O		Credit (Group and	
		Total	Industrial Life	Life Insurance	Individual Annuities	Contracts	and Individual)	Life Insurance	Annuities	Group	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	2,418,464					2,930	537,800		1,877,734		
	2.12 Reinsurance assumed	916,500						266,500		650,000		
	2.13 Reinsurance ceded	46,300						46,300				
	2.14 Net	3,288,664		(b)	(b)		(b)2,930	(b)758,000		2,527,734		
2.2 Other	2.21 Direct	412,463,248		115,652,251	222,438		2,957,123	246,329,950	626,470	37,895,352	1,331,855	7,447,809
	2.22 Reinsurance assumed	196,367,630					14,434	183,240,787		13,101,339	11,070	
	2.23 Reinsurance ceded	170,846,967		51,793,691			486,393	103,570,716		7,497,586		7,447,809
	2.24 Net	437,983,911		(b)63,858,560	(b)222,438		(b)2,485,164	(b)326,000,021	626,470	(b)43,499,105	(b)1,292,153	(b)
3. Incurred but unreported:												
	3.1 Direct	141,063,132		9,690,831			4,930,128	89,216,030		33,985,388	2,991,967	248,788
	3.2 Reinsurance assumed	62,957,834		43			210,334	60,971,665		1,487,926	287,866	
	3.3 Reinsurance ceded	86,508,220		2,471,348			1,526,887	78,910,177		2,518,000	833,020	248,788
	3.4 Net	117,512,746		(b)7,219,526	(b)		(b)3,613,575	(b)71,277,518		(b)32,955,314	(b)2,446,813	(b)
4. TOTALS	4.1 Direct	555,944,844		125,343,082	222,438		7,890,181	336,083,780	626,470	73,758,474	4,323,822	7,696,597
	4.2 Reinsurance assumed	260,241,964		43			224,768	244,478,952		15,239,265	298,936	
	4.3 Reinsurance ceded	257,401,487		54,265,039			2,013,280	182,527,193		10,015,586	883,792	7,696,597
	4.4 Net	558,785,321	(a)	(a) 71,078,086	222,438		6,101,669	(a) 398,035,539	626,470	78,982,153	3,738,966	

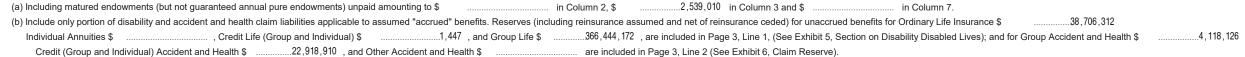


EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

				T		2 - incurred During	ule real					
		1	2		Ordinary		6	Gro			Accident and Health	
			Industrial Life	3	4	5	Cradit Life (Craum	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
	Settlements During the Year:	Total	(a)	(b)	Illulvidual Allifulles	Contracts	and individual)	(0)	Annuilles	Group	and individual)	Otilei
1.	· ·	2,253,684,675		385,126,011	120.649.477		36.183.222	1.309.996.554	211,676,197	107.923.653	20.710.311	61,419,250
	1.1 Direct	1 ' ' '		300, 120,011	120,049,477		, , ,	, , , ,	211,070,197	, , , , , ,	, , , .	
	1.2 Reinsurance assumed	681,609,535		00 440 000			764,931	667,093,912		13,256,392	494,300	04 400 000
	1.3 Reinsurance ceded	952,824,803		98,448,386			10,087,940	765,047,158		13,305,597	4,529,333	61,406,389
	1.4 Net	(d)1,982,469,407		286,677,625	120,649,477		26,860,213	1,212,043,308	211,676,197	107,874,448	16,675,278	12,861
2.	Liability December 31, current year from Part 1:											
	2.1 Direct	555,944,844		125,343,082	222,438		7,890,181	336,083,780	626,470	73,758,474	4,323,822	7,696,597
	2.2 Reinsurance assumed	260,241,964		43			224,768	244,478,952		15,239,265	298,936	
	2.3 Reinsurance ceded	257,401,487		54,265,039			2,013,280	182,527,193		10,015,586		7,696,597
	2.4 Net	558,785,321		71,078,086	222,438		6,101,669	398,035,539	626,470	78,982,153	3,738,966	
3.	Amounts recoverable from			, ,	,			, ,	,			
	reinsurers December 31, current	t										
	year	87,531,473		6,732,767			872,872	77,527,511		2,013,776	384,547	
4.	Liability December 31, prior year:											
	4.1 Direct	408,098,657		53,467,979	165,483		6,939,387	258,456,712	362,515	76,434,336	4,318,533	7,953,712
	4.2 Reinsurance assumed	194,441,028		43			188,376	184,562,775		9,436,281	253,553	
	4.3 Reinsurance ceded	157,590,373		13,028,402			1,743,447	128,053,039		5,886,668	925, 105	7,953,712
	4.4 Net	444,949,312		40,439,620	165,483		5,384,316	314,966,448	362,515	79,983,949	3,646,981	
5.	Amounts recoverable from reinsurers December 31, prior				·		0.17.100				400.550	
	year	158,740,661		9,274,942			917, 169	143, 148, 080		4,909,897	490,573	
	Incurred Benefits											
	6.1 Direct	2,401,530,862		457,001,114	120,706,432		37,134,016	1,387,623,622	211,940,152	105,247,791	20,715,600	61, 162, 135
	6.2 Reinsurance assumed	747,410,471					801,323	727,010,089		19,059,376	539,683	
	6.3 Reinsurance ceded	981,426,729		137, 142,848			10,313,476	753,900,743		14,538,394	4,381,994	61,149,274
	6.4 Net	2,167,514,604		319,858,266	120,706,432		27,621,863	1,360,732,968	211,940,152	109,768,773	16,873,289	12,861

(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 \$	286,243	in Line 1.1, \$286,243	in Line 1.4.
	\$778,753	in Line 6.1, and \$778,753	in Line 6.4.
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4.
	\$	in Line 6.1, and \$	in Line 6.4.

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

EXHIBIT OF NON-ADMITTED ASSETS

	EXHIBIT OF NON-ADMITTED ASSETS								
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)					
1.	Bonds (Schedule D)			(001. 2 001. 1)					
2.	Stocks (Schedule D):								
	2.1 Preferred stocks								
	2.2 Common stocks								
3.	Mortgage loans on real estate (Schedule B):	10, 100	10, 100						
3.	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	3,768,161	3,704,741	(63,420)					
7.	Derivatives (Schedule DB)								
8.	Other invested assets (Schedule BA)								
9.	Receivables for securities	2,383,675	940,015	(1,443,660)					
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)	7,569,188	130,421,032	122,851,844					
13.	Title plants (for Title insurers only)								
14.	Investment income due and accrued	1,941	4 , 172	2,231					
15.	Premiums and considerations:								
	15.1 Uncollected premiums and agents' balances in the course of collection	422,958	256,254	(166,704)					
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due								
	15.3 Accrued retrospective premiums and contracts subject to redetermination								
16.	Reinsurance:								
	16.1 Amounts recoverable from reinsurers								
	16.2 Funds held by or deposited with reinsured companies								
	16.3 Other amounts receivable under reinsurance contracts								
17.	Amounts receivable relating to uninsured plans								
	Current federal and foreign income tax recoverable and interest thereon								
	Net deferred tax asset		37,899,816	37,899,816					
19.	Guaranty funds receivable or on deposit		, ,	, , , , , , , , , , , , , , , , , , , ,					
20.	Electronic data processing equipment and software			(2,947,863)					
21.	Furniture and equipment, including health care delivery assets			(10.573.480)					
22.	Net adjustment in assets and liabilities due to foreign exchange rates								
23.	Receivables from parent, subsidiaries and affiliates		268,951	268,951					
24.	Health care and other amounts receivable		25,373,152	, ,					
25.	Aggregate write-ins for other than invested assets		51,690,304						
25. 26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,001,102							
20.	(Lines 12 to 25)	166,785,012	333,944,753	167, 159,740					
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts								
28.	Total (Lines 26 and 27)	166,785,012	333,944,753	167, 159, 740					
	DETAILS OF WRITE-INS								
1101.									
1102.									
1103.									
1198.	Summary of remaining write-ins for Line 11 from overflow page								
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)								
2501.	Prepaid Expenses	20 857 782	34,889,590	5,031,808					
2502.	Negative IMR		16,800,714						
2502. 2503.	Negative IMIN		, ,	, ,					
2598.	Summary of remaining write-ins for Line 25 from overflow page		51 600 204	21 822 522					
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	29,857,782	51,690,304	21,832,522					

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE MINNESOTA LIFE INSURANCE COMPANY NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying statutory financial statements of Minnesota Life Insurance Company (the Company) have been prepared in accordance with accounting practices prescribed or permitted by the Minnesota Department of Commerce. The Minnesota Department of Commerce recognizes statutory accounting practices prescribed or permitted by the state of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota Insurance Law. Prescribed statutory accounting practices are those practices that are incorporated directly or by reference in state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in a particular state. Permitted statutory accounting practices include practices not prescribed by the domiciliary state, but allowed by the domiciliary state regulatory authority. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Minnesota. The state has adopted the prescribed accounting practices found in NAIC SAP, without modification.

The Company has received a permitted practice from the Minnesota Department of Commerce to use a modified 1959 accidental death benefit (ADB) table.

The Company has no material prescribed accounted practices.

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

	SSAP#	F/S Page	F/S Line#	12/31/2020	12/31/2019
Net Income, Minnesota State basis:				\$ (9,190,728)	\$ (156,231,018)
2.State Prescribed Practices (Income):	NONE	NONE	NONE	-	-
3.State Permitted Practices (Income): Permitted use of modified 1959 ADB Table	51	4	19	\$ (219,000)	\$ 95,000
4. Net Income, NAIC SAP:				\$ (8,971,728)	\$ (156,326,018)
5. Statutory Surplus, Minnesota State basis:				\$ 3,363,606,026	\$ 3,148,865,041
6. State Prescribed Practices (Surplus):	NONE	NONE	NONE	-	-
7. State Permitted Practices (Surplus): Permitted use of modified 1959 ADB Table	51	4	37	\$ 6,426,000	\$ 6,645,000
8. Statutory Surplus, NAIC SAP:				\$ 3,357,180,026	\$ 3,142,220,041

B. Use of Estimates

The preparation of financial statements in conformity with statutory accounting practices requires management to make certain estimates and assumptions that affect reported assets and liabilities, including reporting or disclosure of contingent assets and liabilities as of the date of the statements of admitted assets, liabilities and capital and surplus and the reported amounts of revenue and expenses during the reporting period. Future events, including but not limited to changes in mortality, morbidity, interest rates and asset valuations, could cause actual results to differ from the estimates used in the financial statements and such changes in estimates are generally recorded on the statements of operations in the period in which they are made.

The most significant estimates include those used in determining policy reserves, valuation of and impairment losses on investments, valuation allowances and impairments on mortgage loans on real estate, federal income taxes, and pension and other postretirement employee benefits. Although some variability is inherent in these estimates, the recorded amounts reflect management's best estimates based on facts and circumstances as of the statement of admitted assets, liabilities and capital and surplus date. Management believes the amounts provided are appropriate.

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies (continued)

C. Accounting Policies

Premiums are credited to revenue over the premium paying period of the policies, with the exception of single and flexible premium contracts which are credited to revenue when received from the policyholder. Annuity considerations, investment management, administration and contract guarantee fees are recognized as revenue when received. Any premiums due that are not yet paid, and premiums paid on other than an annual basis, are included in premiums deferred and uncollected on the statutory statements of admitted assets, liabilities and capital and surplus. Benefits and expenses, including acquisition costs related to acquiring new and renewal business, are charged to operations as incurred. Acquisition expenses incurred are reduced for ceding allowances received or receivable.

Dividends on participating policies and other discretionary payments are declared by the Board of Directors based upon actuarial determinations that take into consideration current mortality, interest earnings, expense factors and federal income taxes. Dividends are generally recognized as expenses when declared by the Board of Directors and up to one year in advance of the payout dates.

Insurance liabilities are reported after the effects of ceded reinsurance. Reinsurance recoverables represent amounts due from reinsurers for paid and unpaid benefits, expense reimbursements, prepaid premiums and future policy benefits. Reinsurance premiums ceded and recoveries on benefits and claims incurred are deducted from the respective income and expense accounts.

Real estate is carried at cost less accumulated depreciation, adjusted for any other than temporary impairment (OTTI) losses taken. Real estate is included in properties occupied by the Company on the assets page. Estimated losses are directly recorded to the carrying value of the asset and recorded as realized losses in the statements of operations.

Policy loans are carried at the outstanding loan balance less amounts unsecured by the cash surrender value of the policy. Accrued interest on policy loans over 90 days is non-admitted.

1. Cash and cash equivalents are carried at cost, which generally approximates fair value. Money market funds are included in cash equivalents and are generally valued at fair value. The Company considers short-term investments that are readily convertible to known amounts of cash and have an original maturity date of three months or less to be cash equivalents. The Company places its cash and cash equivalents with high quality financial institutions and, at times, these balances may be in excess of the Federal Deposit Insurance Corporation (FDIC) insurance limit.

Commercial paper and bonds with original maturity dates of less than twelve months are considered to be short-term investments.

2. Bonds are valued as prescribed by the NAIC. Bonds not backed by other loans are generally carried at cost, adjusted for the amortization of premiums, accretion of discounts, and any OTTI. Premiums and discounts are amortized and accreted over the estimated lives of the related bonds based on the interest yield method. Prepayment penalties are recorded to net investment income when collected. Bonds that have been assigned the NAIC category 6 designation are carried at the lower of cost or fair value. The Securities Valuation Office identified bond exchange-traded funds are reported at fair value.

Hybrid securities are investments structured to have characteristics of both stocks and bonds. Hybrid securities are classified as bonds on the Assets page.

3. Common stocks are carried at fair value except that investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 10% or more are carried on the equity basis.

The Company recognizes dividend income on unaffiliated common stocks upon declaration of the dividend. Investment income is reported net of related investment expenses.

- 4. Preferred stocks are carried at cost less any OTTI adjustments.
- 5. Mortgage loans are carried at the outstanding principal balances, net of unamortized premiums and discounts. Premiums and discounts are amortized and accreted over the terms of the mortgage loans based on the effective interest yield method. Prepayment penalties are recorded to net investment income. The Company invests primarily in commercial mortgages.

The Company continues to record interest on those impaired mortgage loans that it believes to be collectible as due and accrued investment income. Any loans that have income 180 days or more past due continue to accrue income, but report all due and accrued income as a non-admitted asset. Past due interest on loans that are uncollectible is written off and no further interest is accrued. Any cash received for interest on impaired loans is recorded as income when collected.

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies (continued)

For a small portion of the mortgage loan portfolio, classified as troubled debt restructurings (TDRs), the Company grants concessions related to the borrowers' financial difficulties. The types of concessions may include: a permanent or temporary modification of the interest rate, payment deferrals, extension of the maturity date at a lower interest rate and/or a reduction of accrued interest. If a loan is considered a TDR, the Company impairs the loan and records a specific valuation allowance, if applicable. During 2020, the Company granted principal payment deferrals to certain borrowers impacted by COVID-19. These loan modifications were not considered TDR's based on our election to apply provisions of Section 4013 of the Coronavirus Aid, Relief, and Economic Security (CARES) Act or as they represent short-term or insignificant modifications based on our regular loan modification assessments or as permitted by regulatory guidance.

6. Loan-backed securities are stated at either amortized cost or the lower of amortized cost or discounted cash flows. The Company's loan-backed securities are reviewed quarterly and as a result the carrying value of a loan-backed security may be reduced to reflect changes in valuation resulting from discounted cash flow information. Loan-backed securities which have been assigned the NAIC category 6 designation are written down to the appropriate NAIC fair value. The Company uses a third-party pricing service in assisting the Company's determination of the fair value of most loan-backed securities. An internally developed pricing model using a commercial software application is used to price a small number of holdings. The retrospective adjustment method is used to record investment income on all non-impaired securities except for interest-only securities or other non-investment grade securities where the yield had become negative. Investment income is recorded using the prospective method on these securities.

For loan-backed securities, the Company recognizes income using a constant effective yield method based on prepayment assumptions obtained from an outside service provider or upon analyst review of the underlying collateral and the estimated economic life of the securities. When estimated prepayments differ from the anticipated prepayments, the effective yield is recalculated to reflect actual prepayments to date and anticipated future payments. Any resulting adjustment is included in net investment income. For loan-backed securities that have a recognized OTTI, the adjusted cost basis is prospectively amortized over the remaining life of the security based on the amount and timing of future estimated cash flows. All other investment income is recorded using the interest method without anticipating the impact of prepayments.

- 7. Investments in subsidiary companies are accounted for using the equity method and are carried as investments in affiliated common stock or as other invested assets in the case of limited liability companies, on the Assets page. The Company records changes in equity in its subsidiaries as credits or charges to capital and surplus. Insurance subsidiaries are recorded using statutory accounting principles. Non-insurance subsidiaries not engaged in prescribed insurance related activities are recorded using audited generally accepted accounting principles (GAAP) results. Non-insurance subsidiaries engaged in prescribed insurance activities are recorded using audited GAAP results with certain statutory basis adjustments.
- 8. Alternative investments include limited partnership investments in private equity funds, mezzanine debt funds and hedge funds. These investments are in included in other invested assets on the Assets page at the amount invested using the equity method of accounting. In-kind distributions are recorded as a return of capital for the cost basis of the stock received. Income distributed from these alternative investments is included in net investment income or net realized capital gains (losses) on the Summary of Operations page based on information provided by the investee. The valuation of alternative investments is recorded based on the partnership financial statements from the previous quarter plus contributions and distributions during the fourth quarter. Any undistributed amounts held by the investee are recorded, based on the Company's ownership share, a change in net unrealized capital gains on the Summary of Operations page. The Company evaluates partnership financial statements received subsequent to December 31 up to the financial statement issue date for material fluctuations in order to determine if an adjustment should be recorded as of December 31.

The Company's investments in surplus notes of unrelated entities are included in other invested assets on the Assets page. Surplus note investments with a NAIC designation of NAIC 1 or NAIC 2 are reported at amortized cost. Surplus note investments with a NAIC designation equivalent of NAIC 3 through 6 are reported at the lessor of amortized cost or fair value. An OTTI is considered to have occurred if it is probable that the Company will be unable to collect all amounts due according to the contractual terms of the surplus note. If it is determined that a decline in fair value is other than temporary, an impairment loss is recognized as a realized loss equal to the difference between the surplus note's carrying value and the fair value.

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies (continued)

9. The Company uses a variety of derivatives, including swaps, swaptions, caps, futures and option contracts, to manage the risks associated with cash flows or changes in estimated fair values related to the Company's financial instruments. The Company currently enters into derivative transactions that do not qualify for hedge accounting or in certain cases, elects not to utilize hedge accounting.

Derivative instruments are generally carried at fair value with changes in fair value recorded in the change in net unrealized capital gains on the Summary of Operations. Interest income generated by derivative instruments is reported in net realized capital gains (losses) on the Summary of Operations.

Several life insurance and annuity products in the Company's liability portfolio contain investment guarantees that create economic exposure to market and interest rate risks. These guarantees take the form of guaranteed withdrawal benefits on variable annuities, a guaranteed payout floor on a variable payout annuity, and indexed interest credits on both fixed indexed annuity and fixed indexed universal life products. The Company uses economic hedges including futures contracts, interest rate swaps and exchanges trade options, in its efforts to minimize the financial risk associated with these product guarantees.

The Company holds "To-Be-Announced" (TBA) Government National Mortgage Association forward contracts that require the Company to take delivery of a mortgage-backed security at a settlement date in the future. A majority of the TBAs are settled at the first available period allowed under the contract. However, the deliveries of some of the Company's TBA securities happen at a later date, thus extending the forward contract date. These securities are reported at cost as derivative instruments on the Assets page.

10. Not applicable

- 11. The liability for unpaid losses and loss adjustment expenses includes an amount for losses incurred but unreported, based on past experience, as well as an amount for reported but unpaid losses, which is calculated on a case-by-case basis. Such liabilities are necessarily based on assumptions and estimates. While management believes that the amount is adequate, the ultimate liability may be in excess or less than the amount estimated. The methods, including key assumptions, of making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period such change in estimate is made. The liability for unpaid accident and health claims and claim adjustment expenses, net of reinsurance, is in Aggregate reserves for accident and health contracts and Contract claims Accident and health on the Liabilities, Surplus, and Other Funds page.
- 12. The Company has not modified its capitalization policy from the prior period.
- 13. Not applicable
- D. Not applicable

(2) Accounting Changes and Corrections of Errors

During the prior year's financial statement preparation, the Company discovered an adjustment necessary to the reporting of deferred indexed annuity reserves. As of December 31, 2018, aggregate reserve for life contracts (Liabilities, Surplus and Other Funds Page, Line 1) was understated by \$37,774,240, net deferred tax asset (Assets page Line 18.2) was understated \$5,061,715, and unassigned surplus (Liabilities, Surplus and Other Funds Page, Line 35) was overstated by \$32,712,525. Net income (included in Summary of Operation, Line 35) was overstated \$19,143,144. Line 53, column 2 on the December 31, 2020 Summary of Operations Page reflects the adjustment made in the prior year related to this item.

(3) Business Combinations and Goodwill

Not applicable

(4) Discontinued Operations

Not applicable

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE MINNESOTA LIFE INSURANCE COMPANY NOTES TO FINANCIAL STATEMENTS

(5) Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - 1. The maximum and minimum lending rates for mortgage loans by category during 2020 were:

Commercial loans: 4.60% and 2.50%, respectively

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 69%.

	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 colender in a mortgage loan agreement:

a. Current Year	Residential - N/A	Со	mmercial		
Recorded Investment (All)		Insured	All Other	Mezzanine	Total
a) Current		\$ -	\$ 4,591,098,026	\$ -	\$ 4,591,098,026
b) 30-59 days past due		\$ -	\$ -	\$ -	\$ -
c) 60-89 days past due		\$ -	\$ -	\$ -	\$ -
d) 90-179 days past due		\$ -	\$ -	\$ -	\$ -
e) 180+ days past due		\$ -	\$ -	\$ -	\$ -

a. Prior Year	Residential - N/A	Commercial						
Recorded Investment (All)		Insured All Other		Mez	zanine	Total		
a) Current		\$	-	\$ 4,1	48,884,447	\$	-	\$ 4,148,884,447
b) 30-59 days past due		\$	-	\$	-	\$	-	\$ -
c) 60-89 days past due		\$	-	\$	-	\$	-	\$ -
d) 90-179 days past due		\$	-	\$	-	\$	-	\$ -
e) 180+ days past due		\$	-	\$	-	\$	-	\$ -

5. Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

Residential – N/A	Commercial			
a) Current year	Insured	All Other	Mezzanine	Total
With allowance for credit losses	\$ -	\$ 1,318,301	\$ -	\$ 1,318,301
2. No allowance for credit losses	\$ -	\$ -	\$ -	\$ -
3. Total (1+2)	\$ -	\$ 1,318,301	\$ -	\$ 1,318,301
Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan				
b) Prior year				
With allowance for credit losses	\$ -	\$ 1,355,569	\$ -	\$ 1,355,569
2. No allowance for credit losses	\$ -	\$ -	\$ -	\$ -
3. Total (1+2)	\$ -	\$ 1,355,569	\$ -	\$ 1,355,569
Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan				

NOTES TO FINANCIAL STATEMENTS

(5) Investments (continued)

6. Investment in impaired loans – average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting:

Residential – N/A	Commercial			
a) Current year	Insured	All Other	Mezzanine	Total
Average recorded investment	\$ -	\$ 753,350	\$ -	\$ 753,350
2. Interest income recognized	\$ -	\$ 68,854	\$ -	\$ 68,854
Recorded investments on nonaccrual status	\$ -	\$ 1,318,301	\$ -	\$ 1,318,301
Amount of interest income recognized using a cash basis method of accounting	\$ -	\$ 68,854	\$ -	\$ 68,854
b) Prior year				
Average recorded investment	\$ -	\$ 774,784	\$ -	\$ 774,784
Interest income recognized	\$ -	\$ 70,736	\$ -	\$ 70,736
Recorded investments on nonaccrual status	\$ -	\$ 1,355,569	\$ -	\$ 1,355,569
Amount of interest income recognized using a cash basis method of accounting	\$ -	\$ 70,736	\$ -	\$ 70,736

7. Allowance for credit losses:

	Current Year		Prior Year
a. Balance at beginning of period	\$ 194,000	\$	200,000
b. Additions to allowance	\$ -	\$	-
c. Direct write-downs charged against the allowance	\$ -	\$	-
d. Recoveries of amounts previously charged off	\$ (5,600)	\$	(6,000)
e. Balance at end of year	\$ 188,400	\$	194,000

8. Mortgage Loans Derecognized as a Result of Foreclosure: NONE

	Curre	nt Year
a. Aggregate amount of mortgage loans derecognized	\$	-
b. Real estate collateral recognized	\$	-
c. Other collateral recognized	\$	-
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	\$	-

9. The company recognizes interest income on its impaired loans upon receipt.

The Company records interest on impaired loans that it believes are collectible as due and accrued investment income. Any loans that have income 180 days or more past due continue to accrue income, but report all due and accrued income as a nonadmitted asset. Past due interest on loans that are uncollectible is written off, and no further interest is accrued. Any cash received for interest on impaired loans is recorded as admitted income when collected.

B. Debt Restructuring

		<u>Cı</u>	<u>urrent Year</u>	<u>Prior Year</u>
1.	The total recorded investment in restructured loans	\$	1,318,301	\$ 1,355,569
2.	The realized capital losses related to these loans	\$	-	\$ -
3.	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	\$	-	\$ -

4. The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized on a cash basis.

C. Not applicable

D. Loan-Backed Securities

- 1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Bloomberg when available. Other payment speed assumptions for a small number of holdings were reviewed with the appropriate affiliated company analyst by evaluating the underlying collateral.
- 2. During 2020, there were \$1,209,018 in OTTI recorded on loan-backed and structured securities. The Company did not recognized any OTTI due to the intent to sell or due to the inability or lack of intent to retain a security for a period of time sufficient to recover the full amount of the initial investment in the security.

(5) Investments (continued)

The Company recognized and OTTI of \$1,207,487 due to the intent to sell or due to the inability or lack of intent to retain a security for a period of time sufficient to recover the full amount of the initial investment in the security.

		(1)	Ot	her-than-Ter	(2)	ary Impairment	(3)
	E	nortized Cost Basis Before Other-than- Temporary		Recogr	iized	in Loss (2b)	Fair Value
		Impairment		Interest		Non-interest	1 – (2a+2b)
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 1 st quarter	\$	-	\$	-	\$	-	\$ -
OTTI recognized 2nd 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 2nd quarter	\$	-	\$	-	\$	-	\$ -
OTTI recognized 3rd Quarter							
a. Intent to sell	\$	-	\$	-	\$	-	\$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$	-	\$	-	\$	-	\$ -
c. Total 3rd quarter	\$	-	\$	-	\$	-	\$ -
OTTI recognized 4th Quarter	_				_		
a. Intent to sell	\$	13,497,679	\$	-	\$	1,207,487	\$ 12,290,192
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$	-	\$	-	\$	-	\$ -
c. Total 4th quarter	\$	13,497,679	\$	-	\$	1,207,487	\$ 12,290,192

NOTES TO FINANCIAL STATEMENTS

(5) Investments (continued)

3. The detail for securities currently held by the Company with a recognized OTTI due to the present value of cash flows expected to be collected being less than the amortized cost of the security:

CUSIP	Ad Ca \ B Ci	ijusted arrying /alue sefore urrent od OTTI	V Pi	resent /alue of rojected Cash Flows	R	ecognized OTTI	ortized Cost er OTTI	nir Value at Time of OTTI	Date of Financial Statement Where Reported
073914C27		565		194		371	194	194	12/31/2020
073914C35		1,578		417		1,160	417	417	12/31/2020
Total	\$	2,143	\$	611	\$	1,531	611	\$ 611	

4. All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains) as of December 31, 2020:

	Aggregate	Less than 12 Months	12 Months or Longer
A. Gross Unrealized Losses	(13,390,372)	(13,304,621)	(85,751)
B. Fair Value of Securities	423,809,368	414,223,209	9,586,159

- 5. In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to the following: the extent and duration of the decline in value; the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis; and the performance of the security's underlying collateral and projected future cash flows. In projecting future cash flows, the Company incorporates inputs from third-party sources and applies reasonable judgment in developing assumptions used to estimate the probability and timing of collecting all contractual cash flows.
- E. Not applicable
- F. Not applicable
- G. Not applicable
- H. Not applicable
- I. Not applicable
- J. None
- K. Low-Income Housing Tax Credits (LIHTC)

The Company committed to make \$50,000,000 of equity contributions in low-income housing (LIHTC) investments. Through December 31, 2020, the Company contributed \$33,132,000 of this commitment, resulting in a carrying value (net of amortization) of \$23,596,000 on the balance sheet date. The Company recognized \$3,822,000 in low-income housing tax credits and \$991,000 in other tax benefits in 2020. The Company has \$0 of unexpired tax credits as of December 31, 2020. The Company began recovering tax credits in 2017 which will continue for the 15 years through 2032. The Company's LIHTC investments are not currently subject to any regulatory reviews.

(5) Investments (continued)

L. Restricted assets

1. Restricted assets (Including pledged)

		Gross Adm	itted & Nonadmitte	d Restricted	
			Current year		
	1	2	3	4	5
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements	-	-	-	-	-
c. Subject to repurchase agreement	-	-	-	-	-
d. Subject to reverse repurchase agreement	-	-	-	-	-
Subject to dollar repurchase agreements	_	-	-	-	-
f. Subject to dollar reverse repurchase agreements	_	_	-	-	_
g. Placed under option contracts	-	-	-	-	-
Letter stock or securities restricted as to sale-excluding FHLB capital stock	-	-	-	-	-
i. FHLB capital stock	13,800,000	-	-	-	13,800,000
j. On deposit states	8,117,764	-	-	-	8,117,764
k. On deposit with other regulatory bodies	-	-	-	-	-
Pledged as collateral to FHLB (including assets backing funding agreements)	2,101,164,935	-	-	-	2,101,164,935
m. Pledged as collateral not captured in other categories	207,854,799	-	-	-	207,854,799
n. Other restricted assets	135,724	-	-	-	135,724
o. Total Restricted Assets	\$ 2,331,073,222	\$ -	\$ -	\$ -	\$ 2,331,073,222

(5) Investments (continued)

		& Nonadmitted		Current Y	'ear	
					Percei	ntage
	6	7	8	9	10	11
Restricted Asset Category	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmit ted Restricte d	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitt ed) Restricted to Total Assets	Admitted Restricte d to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	_	_
b. Collateral held under security lending agreements	-	-	-	-	-	-
c. Subject to repurchase agreement	-	-	_	-	_	-
d. Subject to reverse repurchase agreement	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	1	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	1	-
g. Placed under option contracts	-	-	_	-	-	_
h. Letter stock or securities restricted as to sale-excluding FHLB capital stock	-	-	-	-	-	-
i. FHLB capital stock	13,800,000	-	-	13,800,000	0.02%	0.02%
j. On deposit states	8,070,295	47,469	-	8,117,764	0.01%	0.01%
k. On deposit with other regulatory bodies	-	-	-	-	-	-
Pledged as collateral to FHLB (including assets backing funding agreements)	900,537,735	1,200,627,200	-	2,101,164,935	3.48%	3.49%
m. Pledged as collateral not captured in other categories	120,539,382	87,315,417	-	207,854,799	0.34%	0.35%
n. Other restricted assets	144,662	(8,938)	-	135,724	0.00%	0.00%
o. Total Restricted Assets	\$1,043,092,074	\$1,287,981,148	-	\$ 2,331,073,222	3.86%	3.87%

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)

		Gross Admitted & Nonadmitted Restricted Current year									
	1	2	3	4	5						
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)						
Derivatives collateral	\$ 207,854,799	\$ -	\$ -	\$ -	\$ 207,854,799						
Total	\$ 207,854,799	\$ -	\$ -	\$ -	\$ 207,854,799						

	Gross re	estricted		Percentage		
	6	7	8	9	10	
Description of Assets	Total From Prior Year	Increase/(Decr ease) (5 minus 6)	Total current Year Admitted Restricted	Gross Admitted & Nonadmitte d Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Derivatives collateral	\$ 120,539,382	\$ 87,315,417	\$ 207,854,799	0.34%	0.35%	
Total	\$ 120,539,382	\$ 87,315,417	\$ 120,539,382	0.34%	0.35%	

(5) Investments (continued)

3. Detail of other restricted assets (contracted that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

		Gross Admitted & Nonadmitted Restricted Current year									
		1		2		3	4	5			
Description of Assets	Tota Acc	ıl General ount (G/A)		G/A pporting Activity	Accou Res	Separate unt (S/A) tricted ssets	S/A Assets Supporting G/A Activity (b)	Tot	al (1 plus 3)		
Funds held in TPA account	\$	135,724	\$	-	\$	-	\$	\$	135,724		
Total	\$	135,724	\$	-	\$	-	\$	\$	135,724		

		Gross restricted					Percentage		
		6		7		8	9	10	
Description of Assets	-	otal From rior Year		ease/(Decr e) (5 minus 6)	Yea	tal current ar Admitted testricted	Gross Admitted & Nonadmitted Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Funds held in TPA account	\$	144,662	\$	(8,938)	\$	135,724	0.00%	0.00%	
Total	\$	144,662	\$	(8,938)	\$	135,724	0.00%	0.00%	

- 4. Collateral received and reflected as assets within the reporting entity's financial statements. NONE
- M. Not applicable
- N. Not applicable
- O. 5GI Securities

love store and	Number of 50	GI Securities	Aggrega	te BACV	Aggregate Fair Value		
Investment	Current Year	Prior Year	Current Year Prior Year		Prior Year Current Year		
(1) Bonds - AC	6	4	\$ 9,982,531	\$ 2,025,907	\$ 9,870,876	\$ 2,111,433	
(2) LB&SS - AC	-	-	-	-	-	-	
(3) Preferred Stock - AC	1	-	35,000	-	35,000	-	
(4) Preferred Stock - FV	-	-	-	-	-	-	
Total	7	4	\$ 10,017,531	\$ 2,025,907	\$ 9,905,876	\$ 2,111,433	

- P. Not applicable
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	89	6
(2) Aggregate amount of investment income	\$ 10,131,769	\$ 188,284

(6) Joint Ventures, Partnerships and Limited Liability Companies

- A. None
- B. The Company recognized the following other-than-temporary impairments for its investments in joint ventures, partnerships and limited liability companies during 2020:
 - 1. Private equities (includes 11 companies): \$10,179,000

These impairments were recorded based on a review of future projected cash flows for these investments.

NOTES TO FINANCIAL STATEMENTS

(7) Investment Income

A. Due and accrued income was excluded from investment income on the following bases:

Bonds - in default: \$0

Mortgages - interest past due on loans in process of foreclosure and on loans greater than 3 months

past due: \$0

Real Estate – when collection is doubtful: \$0

Other Invested Assets - income accrued on non admitted assets not recorded until received: \$1,941

B. The total amount excluded was \$1,941

(8) Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Derivatives are financial instruments whose values are derived from interest rates, foreign currency exchange—rates, or other financial indices. Derivatives may be exchange-traded or contracted in the over-the-counter market. The Company currently enters into derivative transactions that do not qualify for hedge accounting, or in certain cases, elects not to utilize hedge accounting. The Company does not enter into speculative positions. Although certain transactions do not qualify for hedge accounting or the Company chooses not to utilize hedge accounting, they provide the Company with an assumed economic hedge, which is used as part of its strategy for certain identifiable and anticipated transactions. The Company uses a variety of derivatives including swaps, swaptions, forwards, futures, caps, floors and option contracts to manage the risk associated with changes in estimated fair values related to the Company 's financial assets and liabilities, to generate income and manage other risks due to the variable nature of the Company's cash flows.

Freestanding derivatives are carried on the Company's statutory statements of admitted assets, liabilities and capital and surplus within derivative instruments or as liabilities within other liabilities at estimated fair value as determined through the use of quoted market prices for exchange-traded derivatives and interest rate forwards or through the use of pricing models for OTC derivatives. Derivative valuations can be affected by changes in interest rates, foreign currency exchange rates, financial indices, credit spreads, default risk (including the counterparties to the contract), volatility, liquidity and changes in estimates and assumptions used in the pricing models.

The Company is exposed to various risks relating to its ongoing business operations, including interest rate risk, foreign currency risk and equity market risk. The Company uses a variety of strategies to attempt to manage these risks.

The majority of the freestanding derivatives utilized by the Company, other than TBAs, are for specific economic hedging programs related to various annuity and life insurance product liabilities that have market risk. Management considers the sales growth of products and the volatility in the markets in assessing the trading activity for these programs.

(2) Several life insurance and annuity products in the Company's liability portfolio contain investment guarantees that create economic exposure to equity and interest rate risks. These guarantees take the form of guaranteed withdrawal benefits on variable annuities, a guaranteed payout floor on a variable payout annuity, and equity linked interest credits on both fixed annuity and fixed universal life products. The Company uses economic hedges in its efforts to minimize the financial risk associated with these product guarantees.

Equity futures include exchange-traded equity futures as well as VIX futures. VIX futures are used by the Company to reduce the variance of its portfolio of equity assets. The VIX is the index of the implied volatility of the S&P 500 Index options and represents the expected stock market volatility over the next 30 day period. In exchange-traded equity futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of equity securities, and to post variation margin on a daily basis in an amount equal to the difference in the daily fair market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. Exchange-traded equity futures are used primarily to hedge liabilities embedded in certain variable annuity products and certain equity indexed life products offered by the Company.

Equity options are used by the Company to economically hedge risks associated with fixed indexed annuity and indexed universal life products which allow the holder to elect an interest rate return or a market component, where interest credited to the contracts is linked to the performance of an index. Certain contract holders may elect to rebalance index options at renewal dates. As of each renewal date, the Company has the opportunity to re-price the indexed component by establishing participation rates, caps, spreads and specified rates, subject to contractual guarantees. The Company purchases equity options that are highly correlated to the portfolio allocation decisions of the contract holders, such that the Company is economically hedged with respect to returns for the current reset period.

NOTES TO FINANCIAL STATEMENTS

(8) Derivative Instruments (continued)

Equity options are also used by the Company to economically hedge minimum guarantees embedded in certain variable annuity products offered by the Company. To economically hedge against adverse changes in equity indices, the Company enters into contracts to sell the equity index within a limited time at a contracted price. The contracts will be net settled in cash based on differentials in the indices at the time of exercise and the strike price. In certain instances, the Company may enter into a combination of transactions to economically hedge adverse changes in equity indices within a pre-determined range through the purchase and sale of options.

Interest rate swaps are used by the Company primarily to reduce market risks from changes in interest rates and to alter interest rate exposure arising from mismatches between assets and liabilities (duration mismatches). In an interest rate swap, the Company agrees with another party to exchange, at specified intervals, the difference between fixed rate and floating rate interest amounts as calculated by reference to an agreed notional principal amount. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by the counterparty at each due date.

Interest rate swaptions are purchased by the Company to manage the impact of interest rate declines and sharply rising interest rates. An interest rate swaption allows the Company the option, but not the obligation, to enter into a interest rate swap at a future date with the terms established at the time of the purchase. There are two types of interest rate swaptions, payer swaptions and receiver swaptions. A payer swaption allows the holder to enter into a swap to pay the fixed rate and receive the floating rate. A receiver swaption allows the holder to enter into a swap to receive the fixed rate and pay the floating rate. The Company is trading in both types of swaptions. Swaptions require the payment of a premium when purchased. Swaptions are based on a specific underlying swap and have an exercise rate and an expiration date. A payer swaption would be exercised if the market swap rate is greater than the exercise rate at the expiration date and the value would be the present value of the difference between the market swap rate and exercise rate valued as an annuity over the remaining life of the underlying swap multiplied by the notional principal. A receiver swaption would be exercised if the market swap rate is less than the exercise rate at the expiration date and the value would be the present value of the difference between the exercise rate and market swap rate valued as an annuity over the remaining life of the underlying swap multiplied by the notional principal. In either case if market swap rates were unfavorable the swaption would be allowed to expire.

Interest rate futures are used by the Company to manage duration in certain portfolios within the general account of the Company. In exchange traded interest rate futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of interest rate securities, and to post variation margin on a daily basis in an amount equal to the difference in the daily fair market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. Exchange-traded interest rate futures are used primarily to hedge mismatches between the duration of the assets in a portfolio and the duration of liabilities supported by those assets, to hedge against changes in value of securities the Company owns or anticipates acquiring, and to hedge against changes in interest rates on anticipated liability issuances. The value of interest rate futures is substantially impacted by changes in interest rates and they can be used to modify or hedge existing interest rate risk.

Foreign currency swaps are used by the Company to offset foreign currency exposure on interest and principal payments of bonds denominated in a foreign currency. In a foreign currency swap transaction, the Company agrees with another party to exchange, at specified intervals, the difference between one currency and another at a fixed exchange rate, generally set at inception, calculated by reference to an agreed upon principal amount. The principal amount of each currency is exchanged at the inception and termination of the currency swap by each party.

Foreign currency forwards are used by the Company to reduce the risk from fluctuations in foreign currency exchange rates associated with its assets and liabilities denominated in foreign currencies. In a foreign currency forward transaction, the Company agrees with another party to deliver a specified amount of an identified currency at a specified future date. The price is agreed upon at the time of the contract and payment for such a contract is made in a different currency in the specified future date.

NOTES TO FINANCIAL STATEMENTS

(8) Derivative Instruments (continued)

(3) The Company holds TBA Government National Mortgage Association forward contracts that require the Company to take delivery of a mortgage-backed security at a settlement date in the future. A majority of the TBAs are settled at the first available period allowed under the contract. However, the deliveries of some of the Company's TBA securities happen at a later date, thus extending the forward contract date.

The Company currently enters into derivative transactions that do not qualify for hedge accounting or in certain cases, elects not to utilize hedge accounting. Generally derivative instruments are carried at fair value. Changes in fair value of derivative investments that are recorded as unrealized capital gains (losses). Interest generated by derivative instruments is accrued. Gains and losses incurred due to the termination, sale or maturity of a contract are recorded as realized capital gains (losses).

- (4) Not applicable
- (5) Changes in fair values of derivative instruments that did not qualify for hedge accounting resulted in an unrealized gain of \$121,279,000 as of December 31, 2020.
- (6) Not applicable
- (7) Not applicable
- (8) Not applicable
- B. Derivatives under SSAP No. 108 Derivatives Hedging Variable Annuity Guarantees

Not applicable

(9) Income Taxes

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

1.	Current Year Ordinary	Current Year Capital	Current Year Total	Prior Year Ordinary	Prior Year Capital	Prior Year Total
a) Total of gross deferred tax assets (DTA)	\$ 426,936,242	\$ 79,026,054	\$ 505,962,296	\$ 418,484,295	\$ 63,998,791	\$ 482,483,086
b) Valuation allowance adjustment	\$ 156,000,000	\$ -	\$ 156,000,000	\$ -	\$ -	\$ -
c) Adjusted gross DTA	\$ 270,936,242	\$ 79,026,054	\$ 349,962,296	\$ 418,484,295	\$ 63,998,791	\$ 482,483,086
d) Deferred tax assets nonadmitted (DTA)	\$ -	\$ -	\$ -	\$ 37,899,816	\$ -	\$ 37,899,816
e) Subtotal net admitted DTA	\$ 270,936,242	\$ 79,026,054	\$ 349,962,296	\$ 380,584,479	\$ 63,998,791	\$ 444,583,270
f) Deferred tax liabilities (DTL)	\$ 194,005,552	\$ 69,080,886	\$ 263,086,438	\$ 164,729,201	\$ 60,032,669	\$ 224,761,870
g) Net admitted DTA / (DTL)	\$ 76,930,690	\$ 9,945,168	\$ 86,875,858	\$ 215,855,278	\$ 3,966,122	\$ 219,821,400

	<u>Change</u> <u>Ordinary</u>	<u>Change</u> <u>Capital</u>	Change Total
a) Total of gross deferred tax assets(DTA)	\$ 8,451,947	\$ 15,027,263	\$ 23,479,210
b) Valuation allowance adjustment	\$ 156,000,000	\$ -	\$ 156,000,000
c) Adjusted gross DTA	\$ (147,548,053)	\$ 15,027,263	\$ (132,520,790)
d) Deferred tax assets nonadmitted (DTA)	\$ (37,899,816)	\$ -	\$ (37,899,816)
e) Subtotal net admitted DTA	\$ (109,648,237)	\$ 15,027,263	\$ (94,620,974)
f) Deferred tax liabilities (DTL)	\$ 29,276,351	\$ 9,048,217	\$ 38,324,568
g) Net admitted DTA / (DTL)	\$ (138,924,588)	\$ 5,979,046	\$ (132,945,542)

2. Admission calculation components SSAP 101

'	Current Year Ordinary	Current Year Capital	Current Year Total	Prior Year Ordinary	Prior Year Capital	Prior Year Total
a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ -	\$ 39,338,558	\$ 39,338,558	\$ -	\$ 37,511,790	\$ 37,511,790
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)	\$ 112,361,233	\$ 11,614,879	\$ 123,976,112	\$ 175,582,341	\$ 6,727,269	\$ 182,309,610
Adjusted gross DTA expected to be realized following the balance sheet date	\$ 112,361,233	\$ 11,614,879	\$ 123,976,112	\$ 175,582,341	\$ 6,727,269	\$ 182,309,610
Adjusted gross DTA allowed per limitation threshold	-	-	\$ 486,018,367	-	-	\$ 433,043,401
c) Adjusted gross DTA (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross DTL	\$ 158,575,009	\$ 28,072,617	\$ 186,647,626	\$ 205,002,138	\$ 19,759,732	\$ 224,761,870
d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a)+2(c))	\$ 270,936,242	\$ 79,026,054	\$ 349,962,296	\$ 380,584,479	\$ 63,998,791	\$ 444,583,270

NOTES TO FINANCIAL STATEMENTS

(9) Income Taxes (continued)

	<u>Change</u> <u>Ordinary</u>	<u>Change</u> <u>Capital</u>	Change Total
a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ -	\$ 1,826,768	\$ 1,826,768
b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b) 1 and 2(b) 2 below)	\$ (63,221,108)	\$ 4,887,610	\$ (58,333,498)
Adjusted gross DTA expected to be realized following the balance sheet date	\$ (63,221,108)	\$ 4,887,610	\$ (58,333,498)
Adjusted gross DTA allowed per limitation threshold	-	-	\$ 52,974,966
c) Adjusted gross DTA (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross DTL	\$ (46,427,129)	\$ 8,312,885	\$ (38,114,244)
d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a)+2(c))	\$ (109,648,237)	\$ 15,027,263	\$ (94,620,974)

3.

	Current Year	Prior Year
a) Ratio percentage used to determine recovery period and threshold limitation amount.	999%	924%
b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	\$ 3,240,122,447	\$ 2,886,543,682

- 4. Impact of tax planning strategies
- (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

	Current Year Ordinary %	Current Year Capital %	Prior Year Ordinary %	Prior Year Capital %	Change Ordinary %	Change Capital %
1. Adjusted gross DTAs	\$ 270,936,242	\$ 79,026,054	\$ 418,484,295	\$ 63,998,791	\$ (147,548,053)	\$ 15,027,263
Percentage of adjusted gross DTAs attributable to the impact of tax planning strategies	7%	0%	0%	0%	7%	0%
Net admitted adjusted gross DTAs	\$ 270,936,242	\$ 79,026,054	\$ 380,584,479	\$ 63,998,791	\$ (109,648,237)	\$ 15,027,263
Percentage of net admitted adjusted gross DTAs attributable to the impact of tax planning strategies	11%	1%	2%	0%	8%	1%

- (b) Does the Company's tax planning strategies include the use of reinsurance? NO
- B. Deferred tax liabilities are not recognized for the following amounts: NONE
- C. The provisions for incurred taxes on earnings for the current year and the prior year-end are:
 - 1. Current income tax:

	(Current Year	Prior Year	<u>Change</u>
a. Federal	\$	(54,245,373)	\$ 24,036,353	\$ (78,281,726)
b. Foreign	\$	-	\$ -	\$ -
c. Subtotal	\$	(54,245,373)	\$ 24,036,353	\$ (78,281,726)
d. Federal income tax on net capital gains	\$	52,420,200	\$ 55,195,712	\$ (2,775,,512)
e. Utilization of capital loss carry-forwards	\$	-	\$ -	\$ -
f. Other	\$	11,868,305	\$ (13,558,905)	\$ 25,427,210
g. Federal and foreign income taxes incurred	\$	10,043,132	\$ 65,673,160	\$ (55,630,028)

(9) Income Taxes (continued)

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and deferred tax liabilities are as follows:

2. Deferred tax assets:

a) Ordinary	Current Year	Prior Year	Change
Discounting of unpaid losses	\$ 63,405	\$ 76,457	\$ (13,052)
Unearned premium reserve	\$ 1,137,663	\$ 1,137,663	\$ -
3. Policyholder reserves	\$ 177,307,392	\$ 191,257,507	\$ (13,950,115)
4. Investment	\$ 202,535	\$ 203,418	\$ (883)
5. Deferred acquisition costs	\$ 176,699,036	\$ 167,562,697	\$ 9,136,339
Policyholder dividends accrual	\$ 1,066,998	\$ -	\$ 1,066,998
7. Fixed assets	\$ -	\$ -	\$ -
Compensation and benefits accrual	\$ 20,073,598	\$ 16,318,133	\$ 3,755,465
9. Pension accrual	\$ 816,712	\$ -	\$ 816,712
10.Receivable – nonadmitted	\$ 34,823,436	\$ 32,340,728	\$ 2,482,708
11.Net operating loss carry-forward	\$ -	\$ -	\$ -
12.Tax credit carry-forward	\$ -	\$ -	\$ -
13.Other (including items <5% if total ordinary tax assets)	\$ 14,745,467	\$ 9,587,692	\$ 5,157,775
99. Subtotal	\$ 426,936,242	\$ 418,484,295	\$ 8,451,947
b) Statutory valuation allowance adjustment	\$ 156,000,000	\$ -	\$ 156,000,000
c) Nonadmitted	\$ XXX	\$ 37,899,816	\$ (37,899,816)
d) Admitted ordinary deferred tax assets (2a99-2b-2c)	\$ 270,936,242	\$ 380,584,479	\$ (109,648,237)

e) Capital

1. Investments	Φ.	79,026,054	ф	63,998,791	\$	15,027,263
	\$	79,020,034	\$	03,990,791	Ф	15,027,203
2. Net capital loss carry-forward	\$	-	\$	-	\$	-
3. Real estate	\$	-	\$	-	\$	-
Other (including items <5% of total capital tax assets)	\$	-	\$	-	\$	-
99. Subtotal	\$	79,026,054	\$	63,998,791	\$	15,027,263
0,0111						
f) Statutory valuation allowance adjustment	\$	-	\$	-	\$	-
g) Nonadmitted	\$	-	\$	-	\$	-
<u> </u>	+	79,026,054		- 63,998,791		15,027,263

3. Deferred tax liabilities:

a) Ordinary	Current Year	Prior Year	<u>Change</u>
1. Investments	\$ 85,746,487	\$ 59,266,847	\$ 26,479,640
2. Fixed assets	\$ 8,753,251	\$ 10,747,356	\$ (1,994,105)
Deferred and uncollected premium	\$ 19,460,412	\$ 8,436,404	\$ 11,024,008
4. Policyholder reserves	\$ 41,220,866	\$ 45,086,918	\$ (3,866,052)
5. Other (including items <5% of total ordinary tax assets)	\$ 38,824,536	\$ 41,191,676	\$ (2,367,140)
99. Subtotal	\$ 194,005,552	\$ 164,729,201	\$ 29,276,351

b) Capital

1. Investments	\$ 69,080,886	\$ 60,032,669	\$ 9,048,217
2. Real estate	\$ -	\$ -	\$ -
Other (including items <5% of total capital tax assets)	\$ -	\$ -	\$ -
99. Subtotal	\$ 69,080,886	\$ 60,032,669	\$ 9,048,217
c) Deferred tax liabilities (3a99+3b99)	\$ 263,086,438	\$ 224,761,870	\$ 38,324,568
4. Net deferred tax assets/liabilities (2i-3c)	\$ 86,875,858	\$ 219,821,400	\$ (132,945,542)

(9) Income Taxes (continued)

D. The change in the net deferred income taxes is comprised of the following:

	Current Year	Prior Year	<u>Change</u>
Total deferred tax assets (DTA)	\$ 349,962,296	\$ 482,483,086	\$ (132,520,790)
Total deferred tax liabilities (DTL)	\$ 263,086,438	\$ 224,761,870	\$ 38,324,568
Net DTA (liability)	\$ 86,875,858	\$ 257,721,216	\$ (170,845,358)
Tax effect of DTL/DTA on unrealized capital gains/losses			\$ 33,205,950
Stat Deferred Gain from Reinsurance			\$ 4,876,219
Tax effect of DTA on liability for pension benefits			\$ (990,037)
Change in net DTA as reported in surplus			\$ (133,753,226)
Tax effect of DTA on stat goodwill			\$ (430,913)
Tax effect of stat reserve surplus adjustment on DTA			\$ 20,298,355
Change in net deferred income tax asset			\$ (113,885,784)

The provision for federal 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:

	Current Year	<u>Prior Year</u>
Provision computed at statutory rate	\$ 9,330,045	\$ (14,510,731)
IMR amortization	\$ 1,081,562	\$ 1,591,063
Investment income	\$ (24,033,136)	\$ (22,392,923)
Tax credits	\$ (13,409,702)	\$ (10,386,547)
Nonadmitted assets	\$ (2,482,708)	\$ (3,947,644)
Change in statutory valuation allowance adjustment	\$ 156,000,000	\$ -
Expense adjustments, other	\$ (2,557,145)	\$ (2,851,556)
Total tax	\$ 123,928,916	\$ (52,498,338)
Total statutory tax expense	\$ (42,377,068)	\$ 10,477,448
Tax on capital gains/losses	\$ 52,420,200	\$ 55,195,712
Change in net deferred income taxes	\$ 113,885,784	\$ (118,171,498)
Total statutory income taxes	\$ 123,928,916	\$ (52,498,338)

E. As of December 31, 2020, the Company had no net operating loss carryforwards nor tax credit carryforwards.

Total capital gains taxes incurred in the current and prior years of \$39,339,000 are available for recovery in the event of future net capital losses.

The aggregate amount of deposits reported as admitted assets under Section 6603 of the Internal Revenue Service (IRS) Code was \$0 as of December 31, 2020.

F. The Company files a consolidated life/non-life federal income tax return with Minnesota Mutual Companies, Inc., the Company's ultimate parent. Entities included in the consolidated return include: Securian Holding Company, Robert Street Property Management, Inc., Securian Financial Group, Inc.(SFG), Empyrean Benefits Holding Company, Inc., Empyrean Benefits Company, Inc, Empyrean Insurance Services, Inc, Spinnaker Holdings, LLC, Bloom Health Insurance Agency, LLC, Bloom Health Services, LLC, Securian Casualty Company, Securian Ventures, Inc., Securian Financial Services, Inc.(SFS), Securian Trust Company, Securian Asset Management, Inc.(Securian AM), Ochs Inc., Lowertown Capital LLC, and Minnesota Life Insurance Company and its subsidiaries. Minnesota Life's subsidiaries include Securian Life Insurance Company (Securian Life), Allied Solutions LLC (Allied), Securian AAM Holdings, LLC, Marketview Properties, LLC, Marketview Properties II, LLC, Marketview Properties IV, LLC, and Oakleaf Service Corporation.

The method of allocation between companies is subject to written agreement, approved by an officer of the Company. Under the agreement, the Company computes federal income taxes on a separate return basis, and benefit is given for operating losses and credits as utilized to reduce consolidated federal income taxes. Intercompany tax balances are settled annually when the tax return is filed with the Internal Revenue Service.

- G. The Company does not expect a significant increase in tax contingencies within the 12 months period following the balance sheet date.
- H. Not applicable
- I. Not applicable

NOTES TO FINANCIAL STATEMENTS

(10) Information Concerning Parent, Subsidiaries and Affiliates

- A. The Company is a wholly-owned life insurance company of SFG. SFG is an intermediate stock holding company held by the mutual holding company, Minnesota Mutual Companies, Inc.
- B. Not applicable
- C. Not applicable
- D. The Company has agreements with its affiliates for expenses including allocations for occupancy cost, data processing, compensation, advertising and promotion, and other administrative expenses, in which the Company incurs on behalf of its affiliates. At December 31, 2020 and 2019, the amount payable to the Company was \$41,664,000 and \$34,671,000, respectively. The amount of expenses incurred by and reimbursed to the Company for the years ended December 31, 2020 and 2019 were \$135,425,000 and \$158,685,000, respectively. Settlements are made quarterly.

The Company sells a percentage of ownership in newly originated mortgage loans to Securian Life. The Company sold \$38,700,000 and \$25,100,000 in mortgages to Securian Life during 2020 and 2019, respectively.

E. The Company contracts with its affiliate, Securian AM for advisory services performed in managing the Company's general account asset portfolios. Under these agreements the Company pays quarterly investment management fees based on total assets managed. Amounts paid under these advisory agreements were \$36,726,000 and \$31,610,000 in 2020 and 2019, respectively. As of December 31, 2020 and 2019, the amount due to Securian AM under these agreements was \$15,987,000 and \$13,530,000, respectively.

The Company also has an agreement with an affiliate, SFS. Under this agreement, SFS is the distributor of the Company's variable annuity, variable life and certain equity indexed products. Fees paid by the Company for the performance of compliance functions for these variable products totaled \$1,423,000 and \$1,292,000 for the years ended December 31, 2020 and 2019, respectively. The Company also recognized commission expense of \$73,920,000 and \$90,644,000 for the years ended December 31, 2020 and 2019. The Company recognized commissions payable to SFS in the amounts of \$1,840,000 and \$2,067,000 for the years ended December 31, 2020 and 2019.

Under an assignment agreement with SFS, 12(b)-1 fees from the Securian Funds Trust Funds and the Waddell & Reed Target Portfolios are transferred to the Company. For the years ended December 31, 2020 and 2019, the amounts transferred were \$16,339,000 and \$16,545,000, respectively.

The Company issued group variable universal life policies to SFG. The Company received premiums of \$9,634,000 and \$8,411,000 in 2020 and 2019, respectively, for these policies. Claims incurred during 2020 were \$2,034,000 and \$0 during 2019. As of December 31, 2020 and 2019, reserves held under these policies were \$101,137,000 and \$88,296,000, respectively.

Allied provides its customers with certain insurance coverage that is underwritten by the Company. The Company paid commissions related to these policies in the amount of \$12,674,000 and \$11,544,000 in 2020 and 2019, respectively.

CRI Securities, LLC, an affiliate broker-dealer, received commission payments from the Company for certain variable life products sold by registered representatives in the amount of \$2,844,000 and \$3,081,000 in 2020 and 2019, respectively.

The Company has a reinsurance agreement with Securian Life. As of December 31, 2020, the Company's net result was a loss of \$54,782,071. Material amounts for this time period were as follows: earned premium was \$749,823,741; incurred claims were \$742,745,359; expense allowances were \$61,860,453. As of December 31, 2019, the Company's net result was a gain of \$50,898,831. Material amounts for this time period were as follows: earned premium was \$702,167,483; incurred claims were \$593,339,842; expense allowances were \$57,928,811.

The Company entered into a reinsurance agreement with 1880 Re Insurance Company effective October 1, 2020. For the twelve-month period ending December 31, 2020, the Company's net result was a gain of \$6,043,162. Material amounts for this time period were as follows: earned premium was \$47,984,550; incurred claims were \$52,348,259; expense allowances were \$1,679,453.

- F. Not applicable
- G. Not applicable
- H. Not applicable
- I. Not applicable
- J. Not applicable
- K. Not applicable
- L. Not applicable
- M. Not applicable

NOTES TO FINANCIAL STATEMENTS

(10) Information Concerning Parent, Subsidiaries and Affiliates (continued)

- N. Not applicable
- O. Not applicable

(11) Debt

- A. Not applicable
- B. FHLB (Federal Home Loan Bank) Agreements
 - (1) The Company is a member of the FHLB of Des Moines, Iowa. Through its membership, the Company has conducted business activity (borrowings) with FHLB. It is part of the Company's strategy to utilize these funds for both liquidity and general operating purposes. The Company has determined the actual/estimated maximum borrowing capacity as \$1,866,982,000 based on the current remaining pledged collateral capacity at the FHLB.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership stock – class A	10,000,000	10,000,000	-
(b) Membership stock – class B	-	-	-
(c) Activity stock	3,800,000	3,800,000	-
(d) Excess stock	-	-	-
(e) Aggregate total	13,800,000	13,800,000	-
(f) Actual or estimated borrowing capacity as determine by the insurer	1,866,982,000	XXX	XXX

1. Prior Year-end	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership stock – class A	10,000,000	10,000,000	-
(b) Membership stock – class B	-	-	-
(c) Activity stock	3,800,000	3,800,000	-
(d) Excess stock	-	-	-
(e) Aggregate total	13,800,000	13,800,000	-
(f) Actual or estimated borrowing capacity as determine by the insurer	715,766,000	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

Current Year Total General and Separate Accounts	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	2,279,804,000	2.101.165.000	95,000,000

2. Current Year General Account	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	2,279,804,000	2,101,165,000	95,000,000

3. Current Year Separate Accounts	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	-	-	-

Prior Year-end Total General and Separate Accounts	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	929,687,000	900,538,000	95,000,000

(11) Debt (continued)

(3) Collateral Pledged to FHLB (continued)

b. Maximum	Amount Pledge	d Durina Re	porting Period

Current Year Total General and Separate Accounts	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	2,356,062,000	2,356,062,000	95,000,000

2. Current Year General Account	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	2,356,062,000	2,356,062,000	95,000,000

3. Current Year Separate Accounts	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	-	-	-

4. Prior Year-end Total General and Separate Accounts	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	944,289,000	912,889,000	95,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1	2	3	4
	Total 2+3	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	95,000,000	95,000,000	-	XXX
(b) Funding Agreements	-	-	-	-
(c) Other	-	-	-	XXX
(d) Aggregate Total	95,000,000	95,000,000	-	-

2. Prior Year-end	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	95,000,000	95,000,000	-	XXX
(b) Funding Agreements	-	-	-	-
(c) Other	-	-	-	XXX
(d) Aggregate Total	95,000,000	95,000,000	-	-

b. Maximum Amount during Reporting Period (Current Year)

	1	2 General	3 Separate
1. Debt	Total 2+3 595,000,000	Account 595,000,000	Accounts -
2. Funding Agreements	-	-	-
3. Other	-	-	-
Aggregate Total	595,000,000	595,000,000	-

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

The Company has a non-qualified non-contributory defined benefit retirement plan covering certain agents. Benefits are based upon years of participation and the agent's adjusted annual compensation.

The Company also has a postretirement plan that provides certain health care and life insurance benefits to retired agents. Eligibility is determined by age at retirement and years of service. Health care premiums are shared with retirees, and other cost-sharing features include deductibles and co-payments. The life insurance plan is non-contributory.

A summary of asset, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2020 and 2019:

1. Change in benefit obligation

a. Pension Benefits

		Overf	und	ed	Underfunded			
In thousands	20	020		2019		2020		2019
 Benefit obligation at beginning of year 	\$	-	\$	(43,688)	\$	(48,036)	\$	
2. Service cost		-		-		-		
3. Interest cost		-		(2,033)		(1,826)		
4. Contribution by plan participants		-		-		-		,
5. Actuarial gain (loss)		-		(4,858)		(4,445)		
6. Foreign currency exchange rate changes		-		-		-		,
7. Benefits paid		-		2,543		2,299		
8. Plan amendments		-		-		-		
Business combinations, divestitures, curtailments, settlements and special termination benefits		-		-		-		
10. Benefit obligation at end of year	\$	-	\$	(48,036)	\$	(52,008)	\$	•

b. Postretirement Benefits

		Overf	unde	t	Under	funde	ed
In thousands	2	2020		2019	2020		2019
1. Benefit obligation at beginning of year	\$	-	\$	-	\$ (4,932)	\$	(4,493)
2. Service cost		-		-	(167)		(157)
3. Interest cost		-		-	(147)		(182)
4. Contribution by plan participants		-		-	-		-
5. Actuarial gain (loss)		-		-	(70)		(307)
6. Foreign currency exchange rate changes		-		-	-		-
7. Benefits paid		-		-	183		207
8. Plan amendments		-		-	-		-
Business combinations, divestitures, curtailments, settlements and special termination benefits		-		-	-		-
10. Benefit obligation at end of year	\$	-	\$	-	\$ (5,133)	\$	(4,932)

c. Special or Contractual Benefits Per SSAP No. 11

		Overf	unded		Underfunded			
In thousands	20	020	20)19	2	020	2	019
1. Benefit obligation at beginning of year	\$	-	\$	-	\$	-	\$	-
2. Service cost		-		-		-		-
3. Interest cost		-		-		-		-
4. Contribution by plan participants		-		-		-		-
5. Actuarial gain (loss)		-		-		-		-
6. Foreign currency exchange rate changes		-		-		-		-
7. Benefits paid		-		-		-		-
8. Plan amendments		-		-		-		-
Business combinations, divestitures, curtailments, settlements and special termination benefits		-		-		-		-
10. Benefit obligation at end of year	\$	-	\$	-	\$	-	\$	-

NOTES TO FINANCIAL STATEMENTS

(12) Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans (continued)

2. Change in plan assets

			tirement nefits	Special or Contractual Benefits Per SSAP No.11		
In thousands	2020	2019	2020	2019	2020	2019
a. Fair value of plan assets at beginning of year	\$ 48,750	\$ 47,134	-	-	-	-
b. Actual return on plan assets	1,419	1,609	-	-	-	-
c. Foreign currency exchange rate changes	-	-	-	-	-	-
d. Contribution	2,307	2,550	183	207	-	-
e. Plan participants' contributions	-	-	-	-	-	-
f. Benefits paid	(2,299)	(2,543)	(183)	(207)	-	-
g. Business combinations, divestitures and settlements	-	-	-	-	-	-
h. Fair value of plan assets at end of year	\$ 50,177	\$ 48,750	-	-	-	-

3. Funded status

	Pension	Ben	efits	Po	Postretirement Benefits		
In thousands	2020		2019	2020		2	019
a. Components:							
Prepaid benefit costs	\$ -	\$	(11,676)	\$	-	\$	-
2. Overfunded plan assets	-		10,962		-		-
3. Accrued benefits costs	13,108		-		7,626		8,163
Liability for pension benefits	(11,277)		-		(2,494)		(3,233)
b. Assets and Liabilities recognized							
1. Assets (nonadmitted)	\$ -	\$	(714)	\$	-	\$	-
2. Liabilities recognized	\$ 1,831	\$	-	\$	5,132	\$	4,931
c. Unrecognized liabilities	\$ 11,277	\$	(714)	\$	2,494	\$	3,233

4. Components of net periodic benefit cost

	Pension	Benefits		tirement nefits	Special or Contractual Benefits Per SSAP No.11		
In thousands	2020	2019	2020	2019	2020	2019	
a. Service cost	\$ -	\$ -	\$ 167	\$ 157	-	-	
b. Interest cost	1,826	2,033	147	182	ı	-	
c. Expected return on plan assets	(1,828)	(1,768)	-	-	-	-	
d. Transition asset or obligation		-	-	-	-	-	
e. Gains and losses	877	201	(190)	(220)	-	-	
f. Prior service cost or credit	-	-	(478)	(478)	-	-	
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-	
h. Total net periodic benefit cost	\$ 875	\$ 466	\$ (354)	\$ (359)	-	-	

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

	Pension Benefits				Postretirement Benefits			
thousands		2020		2019		2020		2019
a. Items not yet recognized as a component of net periodic cost – prior year	\$	10,962	\$	6,146	\$	(3,232)	\$	(4,237)
b. Net transition asset or obligation recognized		-		-		-		-
c. Net prior service cost or credit arising during the period		-		-		-		-
d. Net prior service cost or credit recognized		-		-		478		478
e. Net gain and loss arising during the period		4,853		5,017		70		307
f. Net gain and loss recognized		(877)		(201)		190		220
g. Item not yet recognized as a component of net periodic cost – current year	\$	14,938	\$	10,962	\$	(2,494)	\$	(3,232)

NOTES TO FINANCIAL STATEMENTS

- (12) Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans (continued)
 - 6. Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits				Postretirement Benefit			
In thousands	2020		2019		2020		2019	
a. Net transition asset or obligation	\$ -	\$	-	\$	-	\$	-	
b. Net prior service cost or credit	\$ -	\$	-	\$	(606)	\$	(1,084)	
c. Net recognized gains and losses	\$ 14,938	\$	10,962	\$	(1,888)	\$	(2,149)	

7. Weighted average assumptions used to determine net periodic benefit costs as of end of current period:

	2020	2019
a. Weighted average discount rate	3.29%	4.34%
b. Expected long-term rate of return on plan assets	3.75%	3.75%
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 end of current period:

	2020	2019
e. Weighted average discount rate	2.40%	3.29%
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

For measurement purposes, for retirees not yet age 65, a 6.30 percent annual rate of increase in the per capita cost of covered health care benefits was assumed for 2021. The rate was assumed to decrease gradually to 3.80 percent for 2075 and remain at that level thereafter. For retirees age 65 and above, a 4.50 percent annual rate of increase in the per capita cost of covered health care benefits was assumed for 2021. The rate was assumed to decrease to 3.80 percent for 2075 and remain at that level thereafter.

- 8. The amount of the accumulated benefit obligation for defined benefit pension plans was \$52,008,000 for the current year and \$48,036,000 for the prior year.
- 9. The Company has a non-pension postretirement benefit plan that provides certain health care and life insurance benefits to retired agents. Eligibility is determined by age at retirement and years of service. Health care premiums are shared with retirees, and other cost-sharing features include deductibles and co-payments. The life insurance plan is non-contributory.
- 10. The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated (in thousands):

Y	ear(s)	A	mount
a.	2021	\$	3,067
b.	2022	\$	3,155
C.	2023	\$	3,282
d.	2024	\$	3,275
e.	2025	\$	3,223
f.	2026 through 2030	\$	15,853

NOTES TO FINANCIAL STATEMENTS

- (12) Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans (continued)
 - 11. In 2021, the Company expects to pay directly for benefit payments as they come due under its non-contributory defined benefit plans and postretirement plan and provide no additional funding beyond those payments.
 - B. The defined benefit pension plans asset allocation as of the measurement date, December 31, 2020, and the target asset allocation, presented as a percentage of total plan asset were as follows:

	<u>2020</u>	<u>2019</u>	Target Allocation
a. Debt securities	0%	0%	0%
b. Equity securities	0%	0%	0%
c. Real Estate	0%	0%	0%
d. Other	<u>100%</u>	<u>100%</u>	100%
e. Total	100%	100%	

Generally, the investment objective of the non-contributory defined benefit plans is to limit volatility of returns. The assets are invested in a group annuity contract of the Company

- C. The fair value of each class of plan assets as of each date for which a statement of financial position is presented. Asset classes shall be based on the nature and risks of assets in reporting entity's plan(s).
 - 1. Fair Value Measurements of Plan Assets at Reporting Date

Not applicable

2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Not applicable

- D. Historical rates of return for individual asset classes and future estimated returns are used to develop expected rates of return. These rates of return are applied to the plan's investment policy to determine a range of expected returns. The expected long-term rate of return on plan assets is selected from this range.
- E. Defined Contribution Plan

The Company also has a profit-sharing plan covering substantially all agents. Effective January 1, 2012, the Company's contribution is made as a certain percentage based on voluntary contribution rate and applied to each eligible agent's annual contribution. Prior to January 1, 2012, the Company's contribution to the agent plan is made as a certain percentage, based upon years of service, applied to each agent's total annual compensation. The Company recognized contributions to the plan during 2020 and 2019 of \$1,186,000 and \$1,425,000, respectively.

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

Not applicable

H. Postemployment Benefits and Compensated Absences

Not applicable

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

Not applicable

(13) Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

- A. The Company has 5,000,000 shares of \$1 par value common stock authorized, issued and outstanding.
- B. The Company has no preferred stock outstanding.
- C. Dividend payments by the Company to its parent cannot exceed the greater of 10% of statutory capital and surplus or the statutory net gain from operations as of the preceding year-end, as well as the timing and amount of dividends paid in the preceding 12 months, without prior approval from the Minnesota Department of Commerce. Based on these limitations and 2019 statutory results, the maximum amount available for the payment of dividends after January 1, 2021 by the Company without prior regulatory approval is \$336,361,000.
- D. An ordinary dividend in the amount of \$1,996,603 on February 21, 2020 was paid by the Company to SFG.
- E. Within the limitations of (3) above, there are no other restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholders.

NOTES TO FINANCIAL STATEMENTS

(13) Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations (continued)

- F. Not applicable
- G. Not applicable
- H. Not applicable
- Not applicable
- J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$621,328,000.
- K. The Company issued the following surplus debentures or similar obligations:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest rate	Original Issue Amount of note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
1000	09/15/1995	8.25%	\$ 125,000,000	N	\$ 118,000,000	\$ 118,000,000	None
Total			\$ 125,000,000		\$ 118,000,000	\$ 118,000,000	

1	9	10	11	12	13	14
ltem Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3 rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
1000	\$9,735,000	\$256,555,381	N/A	None	\$7,000,000	09/15/2025
Total	\$9,735,000	\$256,555,381			\$7,000,000	

1	15	16	17	18	19
ltem Number	navments to administrative		Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)		Typed of Assets Received Upon Issuance
1000	N	N	N	N	N/A
Total					

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)
1000	N/A	N/A	N
Total			

In September 1995, the Company issued surplus notes with a face value of \$125,000,000, at 8.25%, due in September 2025. The surplus notes were issued pursuant to Rule 144A under the Securities Act of 1993, and are administered by the Company as registrar/paying agent. The surplus notes are reported in the Company's surplus at a statement value of \$118,000,000. The surplus notes are subordinate to all current and future policyholders interests, including claims, and indebtedness of the Company. All payments of interest and principal on the notes are subject to the approval of the Minnesota Department of Commerce.

- L. Not applicable
- M. Not applicable

NOTES TO FINANCIAL STATEMENTS

(14) Liabilities, Contingencies and Assessments

A. Contingent Commitments

- 1. The Company has long-term commitments to fund alternative investments and real estate investments totaling \$502,433,684 as of December 31, 2020. The Company estimates that \$201,000,000 of these commitments will be invested in 2020, with the remaining \$301,433,684 invested over the next four years.
- 2. Not applicable
- 3. Not applicable

B. Assessments

- 1. The Company is contingently liable under state regulatory requirements for possible assessments pertaining to future insolvencies and impairments of unaffiliated insurance companies. The Company records a liability for future guaranty fund assessments based upon known insolvencies, according to data received each December from the National Organization of Life and Health Insurance Guaranty Associations. It is expected that these insolvencies will result in retrospective premium-based guaranty fund assessments against the company of \$606,000 as of December 31, 2020. A liability of \$565,000 was recognized as of December 31, 2019.
- 2. An asset is recorded for the amount of guaranty fund assessments paid, which can be recovered through premium tax credits. This asset was \$3,372,000 and \$3,665,000 as of December 31, 2020 and 2019 respectively (see detailed reconciliation below). These assets are being amortized over a five-year period.

a. Assets recognized from paid and accrued premium tax	
offsets and policy surcharges prior year-end	\$ 3,665,000
b. Decreases current year:	
Premium tax offset applied	(639,000)
c. Increases current year:	
Premium tax offset applied	346,000
d. Assets recognized from paid and accrued premium tax	
offsets and policy surcharges current year-end	\$ 3,372,000

3. NOLHGA provides data related to the Penn Treaty/ANIC insolvency and its long-term care contracts. This data is provided on a discounted and undiscounted basis. There is an immaterial difference to our financial statements in the presentation of our Penn Treaty/ANIC asset/liability on a discounted and undiscounted basis.

C. Not applicable

D. The Company is involved in various pending or threatened legal proceedings arising out of the normal course of business. In the opinion of management, the ultimate resolution of such litigation will likely not have a material adverse effect on operations or the financial position of the Company.

E. Not applicable

F. In the normal course of business, the Company seeks to limit its exposure to loss on any single insured and to recover a portion of benefits paid by ceding reinsurance to other insurance companies (reinsurers). To the extent that a reinsurer is unable to meet its obligations under the reinsurance agreement, the Company remains liable. The Company evaluates the financial condition of its reinsurers and monitors concentrations of credit risk to minimize its exposure to significant losses from reinsurer insolvencies. Allowances are established for amounts deemed uncollectible.

As of December 31, 2020, the Company had committed to purchase mortgage loans totaling \$368,420,000 but had not completed the purchase transactions.

As of December 31, 2020, the Company had committed to purchase corporate bonds totaling \$80,350,000 but had not completed the purchase transactions.

The Company has a 100% coinsurance agreement for its individual disability line within its Corporate business unit. Under the terms of this agreement, assets supporting the reserves transferred to the reinsurer are held under a trust agreement for the benefit of the Company in the event that the reinsurer is unable to perform its obligations. At December 31, 2020 and 2019, the assets held in trust were \$566,904,000 and \$536,034,000, respectively. These assets are not reflected in the accompanying statements of admitted assets, liabilities and capital and surplus.

NOTES TO FINANCIAL STATEMENTS

(15) Leases

A. The Company leases space in the St. Paul campus to unaffiliated companies. Commitments to the Company for future lease agreements are as follows: 2021, \$1,388,000; 2022, \$993,000; 2023, \$833,000; 2024, \$662,000; 2025, \$580,000. Income from these leases was \$2,575,000, and \$3,200,000 for the years ended December 31, 2020, and 2019, respectively, and is reported in net investment income.

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

B. Not applicable

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

Certain financial instruments, consisting primarily of cash and short-term investments, potentially subject the Company to concentrations of credit risk. The Company places its cash and short-term investments with high quality financial institutions and limits the amount of credit exposure with any one institution.

Investment policy limits investments in individual financial institutional funds to 3% of admitted statutory assets. Limits as to the amount of exposure to any one financial institution are also governed by investment policy.

Equity security diversification is obtained through the use of style diversification and through limiting exposure to a single issuer. Private equity investment diversification is achieved by dividing the portfolio between direct venture company funds, mezzanine debt funds and hedge and other types of private equity instruments. In addition, this portfolio is managed by diversifying industry sectors to limit exposure to any one type of fund.

Concentration of credit risk with respect to mortgages, bonds, and other invested assets are limited because of the diverse geographical base and industries of the underlying issuers. This diversity is an integral component of the portfolio management process.

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

	Ass	sets	<u>Liabilities</u>			
	<u>2020</u>	<u>2019</u>	<u>2020</u>	<u>2019</u>		
a. Swaps	\$ 796,000,000	\$ 688,500,000	\$ -	\$ 200,000,000		
b. Futures	\$ 3,089,635,800	\$ 1,599,697,000	\$ -	\$ -		
c. Options	\$ 7,143,296,892	\$ 8,598,875,000	\$ 7,163,623,000	\$ 7,103,809,000		
d. Caps	\$ -	\$ -	\$ -	\$ -		
e. Forwards	\$ -	\$ -	\$ -	\$ -		
f. Total	\$ 11,028,932,692	\$ 10,887,072,000	\$ 7,163,623,000	\$ 7,303,809,000		

2. Interest rate swaps are used by the Company primarily to reduce market risks from changes in interest rates and to alter interest rate exposure arising from mismatches between assets and liabilities (duration mismatches). In an interest rate swap, the Company agrees with another party to exchange, at specified intervals, the difference between fixed rate and floating rate interest amounts as calculated by reference to an agreed notional principal amount. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by the counterparty at each due date.

Interest rate futures are used by the Company to manage duration in certain portfolios within the general account of the Company. In exchange traded interest rate futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of interest rate securities, and to post variation margin on a daily basis in an amount equal to the difference in the daily fair market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. Exchange-traded interest rate futures are used primarily to hedge mismatches between the duration of the assets in a portfolio and the duration of liabilities supported by those assets, to hedge against changes in value of securities the Company owns or anticipates acquiring, and to hedge against changes in interest rates on anticipated liability issuances. The value of interest rate futures is substantially impacted by changes in interest rates and they can be used to modify or hedge existing interest rate risk.

Foreign currency swaps are used by the Company to offset foreign currency exposure on interest and principal payments of fixed maturity securities denominated in a foreign currency. In a foreign currency swap transaction, the Company agrees with another party to exchange, at specified intervals, the difference between one currency and another at a fixed exchange rate, generally set at inception, calculated by reference to an agreed upon principal amount. The principal amount of each currency is exchanged at the inception and termination of the currency swap by each party.

Foreign currency forwards are used by the Company to reduce the risk from fluctuations in foreign currency exchange rates associated with its assets and liabilities denominated in foreign currencies. In a foreign currency forward transaction, the Company agrees with another party to deliver a specified amount of an identified currency at a specified future date. The price is agreed upon at the time of the contract and payment for such a contract is made in a different currency in the specified future date.

NOTES TO FINANCIAL STATEMENTS

(16) Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk (continued)

Equity futures include exchange-traded equity futures as well as VIX futures. VIX futures are used by the Company to reduce the variance of its portfolio of equity assets. The VIX is the index of the implied volatility of the S&P 500 Index options and represents the expected stock market volatility over the next 30 day period. In exchange-traded equity futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of equity securities, and to post variation margin on a daily basis in an amount equal to the difference in the daily fair market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. Exchange-traded equity futures are used primarily to hedge liabilities embedded in certain variable annuity products and certain equity indexed life products offered by the Company.

Equity index options are used by the Company primarily to hedge minimum guarantees embedded in certain variable annuity products offered by the Company. To hedge against adverse changes in equity indices, the Company enters into contracts to sell the equity index within a limited time at a contracted price. The contracts will be net settled in cash based on differentials in the indices at the time of exercise and the strike price. In certain instances, the Company may enter into a combination of transactions to hedge adverse changes in equity indices within a pre-determined range through the purchase and sale of options.

3. The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivative financial instruments. Generally, the current credit exposure of the Company's derivative contracts is limited to the positive estimated fair value of derivative contracts at the reporting date after taking into consideration the existence of netting agreements and any collateral received pursuant to credit support annexes.

The Company manages its credit risk related to OTC derivatives by entering into transactions with highly rated counterparties, maintaining collateral arrangements and through the use of master agreements that provide for a single net payment to be made by one counterparty to another at each due date and upon termination. Because exchange traded futures are purchased through regulated exchanges, and positions are settled on a daily basis, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties to such derivative instruments.

4. The Company enters into various collateral arrangements, which require both the pledging and accepting of collateral in connection with its derivative instruments. The Company's collateral arrangements for its OTC derivatives generally require the counterparty in a net liability position, after considering the effect of netting arrangements, to pledge collateral when the fair value of that counterparty's derivatives reaches a pre-determined threshold. The Company received collateral from OTC counterparties in the amount of \$518,281,000 and \$502,124,000 at December 31, 2020 and 2019, respectively. Securities collateral received by the Company is held in separate custodial accounts and is not recorded on the statutory statements of admitted assets, liabilities and capital and surplus. Credit agreements with counterparties permit the Company to sell or re-pledge this collateral, at December 31, 2020, none of the collateral had been sold or re-pledged. The Company delivered collateral in the amount of \$207,855,000 and \$120,539,000 at December 31, 2020 and 2019, respectively. The Company maintained ownership of any collateral delivered. Securities collateral pledged by the Company is reported in bonds on the statutory statements of admitted assets, liabilities and capital and surplus.

(17) Sale Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Not applicable
- B. Not applicable
- C. Wash Sales
 - 1. In the course of the reporting entity's asset management, securities are sold and reacquired within 30 days of the sale date.
 - 2.The details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2020 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)	
Common Stocks		12	\$ 546,759	\$ 588,973	\$ 46,432	

(18) Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

Not applicable

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

Not applicable

(20) Fair Value Measurements

A. The fair value of the Company's financial assets and financial liabilities has been determined using available market information as of December 31, 2020. Although the Company is not aware of any factors that would significantly affect the fair value of financial assets and financial liabilities, such amounts have not been comprehensively revalued since those dates. Therefore, estimates of fair value subsequent to the valuation dates may differ significantly from the amounts presented herein. Considerable judgment is required to interpret market data to develop the estimates of fair value. The use of different market assumptions and/or estimation methodologies may have a material effect on the estimated fair value amounts.

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. In determining fair value, the Company primarily uses the market approach which utilizes prices and other relevant information generated by market transactions involving identical or comparable assets or liabilities. To a lesser extent, the Company also uses the income approach which uses discounted cash flows to determine fair value. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs. Observable inputs reflect the assumptions market participants would use in valuing a financial instrument based on market data obtained from sources independent of the Company. Unobservable inputs reflect the Company's estimates about the assumptions market participants would use in valuing financial assets and financial liabilities based on the best information in the circumstances.

The Company is required to categorize its financial assets and financial liabilities carried at fair value on the statutory statements of admitted assets, liabilities and capital and surplus according to a three-level hierarchy. A level is assigned to each financial asset and financial liability based on the lowest level input that is significant to the fair value measurement in its entirety. The levels of fair value hierarchy are as follows:

Level 1 – Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market.

Level 2 – Fair value is based on significant inputs, other than quoted prices included in Level 1, that are observable in active markets for identical or similar assets and liabilities.

Level 3 – Fair value is based on at least one or more significant unobservable inputs. These inputs reflect the Company's assumptions about the inputs market participants would use in pricing the assets or liabilities.

The Company uses prices and inputs that are current as of the measurement date. In periods of market disruption, the ability to observe prices and inputs may be reduced, which could cause an asset or liability to be reclassified to a lower level.

Inputs used to measure fair value of an asset or liability may fall into different levels of the fair value hierarchy. In these situations, the Company will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value.

NOTES TO FINANCIAL STATEMENTS

(20) Fair Value Measurements (continued)

1. The following table summarizes the Company's financial assets and liabilities measured at fair value as of December 31, 2020 (in thousands):

Level 1		Level 2		Level 3				Total
\$ 56,374	\$	-	\$	-	\$		\$	56,374
\$ 468,732		-		1,525		-	\$	470,257
\$ 468,732	\$	-	\$	1,525	\$	-	\$	470,257
\$ 168,001	\$	29,495	\$	-	\$	-	\$	197,496 36
2,628		1,192,256		-		-		1,194,884
\$ 170,665	\$	1,221,751	\$	-	\$	-	\$	1,392,416
\$ 6,742,047		23,197,144		10,659		-	\$	29,949,850
\$ 7,437,818	\$	24,418,895	\$	12,184	\$	-	\$	31,868,897
\$ 876	\$	704 829	\$	_	\$	_	\$	705,705
\$ 876	\$	704,829	\$	-	\$	-	\$	705,705
\$ \$ \$ \$	\$ 56,374 \$ 468,732 \$ 468,732 \$ 168,001 36 2,628 \$ 170,665 \$ 6,742,047 \$ 7,437,818 \$ 876	\$ 56,374 \$ \$ 468,732 \$ \$ 468,732 \$ \$ 168,001 \$ 36 2,628 \$ \$ 170,665 \$ \$ 6,742,047 \$ \$ 7,437,818 \$ \$ 876 \$	\$ 56,374 \$ - \$ 468,732	\$ 56,374 \$ - \$ \$ 468,732	\$ 56,374 \$ - \$ - \$ 468,732	\$ 56,374 \$ - \$ - \$ \$ 468,732 - 1,525 \$ 468,732 \$ - \$ 1,525 \$ \$ 168,001 \$ 29,495 \$ - \$ \$ 2,628 1,192,256 - \$ \$ 170,665 \$ 1,221,751 \$ - \$ \$ 6,742,047 23,197,144 10,659 \$ 7,437,818 \$ 24,418,895 \$ 12,184 \$ \$ 876 \$ 704,829 \$ - \$	\$ 168,001 \$ 29,495 \$ - \$ - \$ - \$ - \$ \$ 1,525 \$ - \$ \$ 1,525 \$ - \$ \$ 1,525 \$ - \$ \$ 1,525 \$ - \$ \$ 1,525 \$ - \$ \$ 1,525 \$ - \$ \$ 1,525 \$ - \$ \$ 1,525 \$ - \$ \$ 1,525 \$ - \$ \$ 1,525 \$ - \$ \$ 1,525 \$ - \$ - \$ \$ 1,525 \$ - \$ - \$ - \$ \$ 1,525 \$ - \$ - \$ - \$ \$ 1,525 \$ - \$ - \$ - \$ - \$ \$ 1,525 \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$	\$ 56,374 \$ - \$ - \$ - \$ \$ - \$ \$ \$ \$ \$ \$ \$ \$ \$ \$

2. Assets measured at fair value using significant unobservable inputs (Level 3):

(in thousands)	alance at 1/01/2020	 ransfers to level 3	(ansfers out of evel 3	and inc	al gains (losses) luded in income	Total gains and (losses) included in surplus	Purchases	Sales	Sett	lements	Balance at 12/31/2020
Common stocks	\$ 540	\$ -	\$	-	\$	-	\$ 763	222	\$ -	\$	-	\$ 1,525
Separate account assets	\$ 5,920	\$ -	\$	(50)	\$	-	\$ 3,603	3,235	\$(2,049)	\$	-	\$10,659
Total	\$ 6,460	\$ -	\$	(50)	\$	-	\$ 4,366	\$3,457	\$(2,049)	\$	-	\$12,184

- 3. Transfers of securities among the levels occur at the beginning of the reporting period.
- 4. The methods and assumptions used to estimate the fair value of financial assets and liabilities are summarized as follows:

Common Stocks

The Company's common stocks consist primarily of investments in common stock of publicly traded companies. The fair values of common stocks are based on quoted market prices in active markets for identical assets and are primarily classified within level 1. The Company carries a small amount of non-exchange traded common stocks classified within Level 3.

Derivative instruments

Derivative instrument fair values are based on quoted market prices when available. If a quoted market price is not available, fair value is estimated using current market assumptions and modeling techniques, which are then compared with quotes from counterparties.

The majority of the Company's derivative positions are traded in the over-the-counter (OTC) derivative market and are classified as Level 2. The fair values of most OTC derivatives are determined using discounted cash flow or third party pricing models. The significant inputs to the pricing models are observable in the market or can be derived principally from or corroborated by observable market data. Significant inputs that are observable generally include: interest rates, foreign currency exchange rates, interest rate curves, credit curves and volatility. However, certain OTC derivatives may rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from or corroborated by observable market data. Significant inputs that are unobservable generally include: independent broker quotes and inputs that are outside the observable portion of the interest rate curve, credit curve, volatility or other relevant market measure. These unobservable inputs may involve significant management judgment or estimation. In general, OTC derivatives are compared to an outside broker quote when available and are reviewed in detail through the Company's valuation oversight group.

The credit risk of both the counterparty and the Company are considered in determining the estimated fair value for all OTC derivatives after taking into account the effects of netting agreements and collateral arrangements.

NOTES TO FINANCIAL STATEMENTS

(20) Fair Value Measurements (continued)

Cash equivalents

Cash equivalents include money market instruments. Money market instruments are generally valued using unadjusted quoted prices in active markets and are reflected in Level 1.

Separate account assets

Separate account assets are reported as a summarized total and are carried at estimated fair value based on the underlying assets in which the separate accounts are invested. Valuations for common stock and short-term investments are determined consistent with similar instruments as previously described. When available, fair values of bonds are based on quoted market prices of identical assets in active markets and are reflected in Level 1. When quoted prices are not available, the Company's process is to obtain prices from third party pricing services, when available, and generally classified the security as Level 2. Valuations for certain mutual funds and pooled separate accounts are classified as Level 2 as the values are based upon quoted prices or reported net asset values provided by the fund managers with little readily determinable public pricing information. Other valuations using internally developed pricing models or broker quotes are generally classified as Level 3.

B. Not applicable

C. The following table summarizes by level of fair value hierarchy the aggregate fair value of all financial assets and liabilities held by the Company as of December 31, 2020 (in thousands):

Type of Financial Instrument	Aggregate Fair Value	Admitted Asset Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable Carrying Value
Assets: Bonds	\$ 22,600,889	\$ 20,270,889	\$ 460,804	\$ 19,169,718	\$ 2,970,367	\$ -	\$ -
Common stock	470,258	484,057	468,733	φ 19,109,716 -	1,525	φ - -	13,800
Preferred stock	72,314	66,218	16,319	30,457	25,538		10,000
	,	ŕ	10,319	,	,	-	-
Mortgage loans	4,782,309	4,591,098	-	-	4,782,309	-	-
Short terms Cash Equivalents	111,403 190,012	111,391 190.010	109,891 190,012	1,512	-	-	-
Surplus Notes	123,032	106,783	130,012	123,032	-	-	-
Total investments	\$ 28,350,217	\$ 25,820,446	\$ 1,245,759	\$ 19,324,719	\$ 7,779,739	\$ -	\$ 13,800
Derivative assets: Forward contracts Swaps	\$ - 197,496	\$ - 197,496	\$ - 168,001	\$ - 29,495	\$ - -	\$ - -	\$ - -
Futures	36	36	36	-	-	-	-
Caps Floors	-	-	-	-	-	-	-
Options	1,194,884	1,194,884	2,628	1,192,256	-	-	-
Total derivatives	\$ 1,392,416	\$ 1,392,416	\$ 170,665	\$ 1,221,751	\$ -	\$ -	\$ -
Policy loans	\$ 775,359	\$ 643,006	\$ -	\$ -	\$ 775,359	\$ -	\$ -
Separate account assets	\$ 29,949,850	\$ 29,949,850	\$ 6,742,047	\$ 23,197,144	\$ 10,659	\$ -	\$ -
Total assets	\$ 60,467,842	\$ 57,805,718	\$ 8,158,471	\$ 43,743,614	\$ 8,565,757	\$ -	\$ 13,800
Liabilities: Derivative liabilities: Options	\$ 705,705	\$ 705,705	\$ 876	\$ 704,829	\$ -	\$ -	\$ -
Total derivatives	\$ 705,705	\$ 705,705	\$ 876	\$ 704,829	\$ -	\$ -	\$ -
Deferred annuities	\$ 2,313,466	\$ 2,125,301	\$ -	\$ -	\$ 2,313,466	\$ -	\$ -
Annuity certain contracts	\$ 116,748	\$ 109,615	\$ -	\$ -	\$ 116,748	\$ -	\$ -
Other fund deposits	\$ 3,221,982	\$ 3,217,389	\$ -	\$ -	\$ 3,221,982	\$ -	\$ -
Supplementary contracts without life contingencies	\$ 142,855	\$ 142,855	\$ -	\$ -	\$ 142,855	\$ -	\$ -
Separate account liabilities	\$ 26,148,077	\$ 26,148,077	\$ 6,742,047	\$ 19,395,371	\$ 10,659	\$ -	\$ -
Total liabilities	\$ 32,648,833	\$ 32,448,942	\$ 6,742,923	\$ 20,100,200	\$ 5,805,710	\$ -	\$ -

D. The following table provides a summary of financial assets with a not practicable carrying value as of December 31, 2020 (in thousands):

	Carr	ying Value	Effective Interest Rate	Maturity Date	Explanation
Common stock	\$	13,800	N/A	N/A	Nonmarketable FHLB membership stock held at cost

E. Not applicable

NOTES TO FINANCIAL STATEMENTS

(21) Other Items

- A. Not applicable
- B. Not applicable
- C. Other Disclosures

Risks

The Company's financial statements are based on estimates and assumptions that are subject to significant business, economic and competitive risks and uncertainties, many of which are beyond the Company's control or are subject to change. As such, actual results could differ from the estimates used in the financial statements and the value of the Company's investments, its financial condition and its liquidity could be adversely affected. The following risks and uncertainties, among others, may have such an effect:

- Economic environment and capital markets-related risks such as those related to interest rates, equity markets, credit spreads, real estate, and derivatives.
- Investment-related risks such as those related to valuation, impairment, and concentration.
- Business and operational-related risks such as those related to mortality/longevity, morbidity and claims
 experience, reinsurers and counterparties, liquidity, ratings, competition, cyber or other information security,
 fraud, and overall risk management.
- Catastrophic and pandemic event-related risks such as COVID-19 that may impact policyholder behavior and claims experience, volatility in financial markets and economic activity, and operations.
- · Acquisition, disposition, or other structural change related risks.
- Regulatory and legal risks such as those related to changes in fiscal, tax and other legislation, insurance and other regulation, and accounting standards.

The Company actively monitors and manages risks and uncertainties through a variety of policies and procedures in an effort to mitigate or minimize the adverse impact of any exposures impacting the financial statements.

Assets in the amount of \$8,118,000 and \$8,070,000 at December 31, 2020 and 2019, respectively were on deposit with government authorities or trustees as required by law.

- D. Not applicable
- E. Not applicable
- F. Subprime Mortgage Related Risk Exposure
- 1. The Company identifies subprime exposure through its affiliated asset manager, Securian AM. The classification of an individual security as "subprime" is a designation assigned by the underwriting analyst and reviewed by the portfolio manager on a transaction-by-transaction basis.

Securian AM identifies subprime exposure on a transaction-by-transaction basis primarily on the basis of a consideration of borrower credit (FICO) scores, weighted-average loan rates, loan-to-value ratios, documentation standards and loan type. Other factors, such as loan sizes, loan originators and syndication agents are considered, but are rarely determinative in isolation.

Securian AM manages subprime risk for the Company in several ways:

- First, subprime risk in all portfolios is limited by investment policy guidelines: the market value of subprime
 investments is small as a percentage of total assets and the majority of that market value is invested in AAArated securities.
- Second, the investment process includes monthly surveillance of every structured finance asset, including subprime residential mortgage-backed securities. This surveillance process is designed to alert analysts and portfolio managers to deteriorations in collateral performance well in advance of any adverse impact on security market value or security losses. With this foresight, proactive trades can be executed to protect the value of the portfolio.
- Finally, the portfolios are actively managed to mitigate or eliminate potential adverse events.

The Company currently estimates \$54,930 in net unrealized losses as of December 31, 2020 due to subprime securities and realized \$0 of other-than-temporary impairment losses due to subprime securities in 2020.

NOTES TO FINANCIAL STATEMENTS

(21) Other Items (continued)

The Company has a diversified portfolio of alternative assets consisting of venture capital, leveraged buyout, mezzanine debt, distressed assets and hedge fund limited partnerships. The underlying investments in the venture capital, leveraged buyout and distressed limited partnerships are equity oriented and there is no subprime exposure. While the underlying investment in the mezzanine debt limited partnerships are fixed income in nature, the risk exposures are corporate credits and not structured finance. The maximum potential subprime exposure at December 31, 2020 is minimal as the hedge fund portfolio is almost fully liquidated.

The potential exists that the Company's hedge fund investments could contain limited subprime exposures. The Company invests in hedge funds via fund of fund and multi-strategy fund vehicles that are well diversified. There is little transparency into the underlying holdings of the many individual hedge funds in which the Company may have holdings. The Company's strategy for hedge funds has historically had a strong equity orientation resulting in limited fixed income exposures in these investments. Therefore, it is reasonable to conclude that the Company has minimal subprime exposure in these investments.

All subprime assets are expected to pay coupons as provided in prospectus documents and to fully repay principal in advance of the legal final maturity date of the securities. Additionally, the Company does not anticipate disposing of subprime securities for the purposes of meeting future cash flow requirements.

2. None

3. Direct exposure through other investments at December 31, 2020:

	A	ctual Cost		Book Value	F	Fair Value	ten	er-than- nporary airment
Residential mortgage-backed securities Equity investment in SCAs*	\$ \$	4,351,000	\$ \$	4,351,000	\$ \$	4,297,000	\$ \$	-
Total	\$	4,351,000	\$	4,351,000	\$	4,297,000	\$	-

^{*}As of December 31, 2020 the Company's subsidiary Securian Life Insurance Company has no investments in residential mortgage- backed securities with subprime exposure.

4. Not applicable

G. Retained Assets

1. The Company has a retained asset settlement option on some of its individual and group life insurance contracts. The retained asset account settlement option is not the default method for satisfying insurance claims. The liability for these retained asset accounts are reported as a deposit type liability, specifically as supplemental contracts without life contingencies. There are no interest rate guarantees. The Company has the right to change the interest crediting rate, and may do so, to reflect changes in the market or the retained asset account program itself. During 2020, the interest crediting rate on this block decreased from 1.50% to 0.50%. These retained asset accounts are not charged any fees by the Company. Retained asset account administrative duties for this block are completed by a third party provider.

2. Retained asset accounts in force by age:

	In Force								
	As of End o	f Current Year	As of End of Prior Year						
	Number	Balance	Number	Balance					
a. Up to and including 12 months	369	\$ 37,019,350	285	\$ 29,475,681					
b. 13 to 24 months	253	\$ 14,000,474	74	\$ 3,151,667					
c. 25 to 36 months	50	\$ 3,356,638	23	\$ 731,161					
d. 37 to 48 months	15	\$ 735,858	21	\$ 280,613					
e. 49 to 60 months	13	\$ 554,903	12	\$ 206,791					
f. Over 60 months	55	\$ 3,049,227	53	\$ 623,756					
g. Total	755	\$ 58,716,450	468	\$ 34,469,669					

NOTES TO FINANCIAL STATEMENTS

(21) Other Items (continued)

3. Individual and Group contracts for the year ended December 31, 2020:

	In	dividual		Group
	Number	Number Balance/Amount		Balance/Amount
Number/Balance of retained asset accounts at the beginning of the year	155	\$ 16,142,883	313	\$ 18,326,786
b. Number/Amount of retained asset accounts issued/added during the year	114	\$ 35,682,986	369	\$ 32,271,352
c. Investment earnings credited to retained asset account during the year	-	\$ 153,405	-	\$ 163,792
d. Fees and other charges assessed to retained asset accounts during the year	-	\$ 78	-	\$ -
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	53	\$ 22,394,997	143	\$ 21,629,679
g. Number/Balance of retained asset accounts at the end of the year	216	\$ 29,584,199	539	\$ 29,132,251

- H. Not applicable
- I. Not applicable

(22) Events Subsequent

Not applicable

(23) Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

 Are any of the reinsurers listed in schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company? Yes (XX) No ()

Philip Terrell, Agent, controls Futural Life Insurance Company; Larry Wickline, Agent, controls WFI Reinsurance, LTD; Southwest Business Corporation, Administrative Representative, controls SWBC Life Insurance Company; Harold Haldeman, Agent, controls Atlantic Security Life Insurance Company, LTD.

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 (XX)

Section 2 - Ceded Reinsurance Report - Part A

- Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes () No (XX)
- 2. Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes () No (XX)

Section 3 - Ceded Reinsurance Report - Part B

- 1. What is the estimated amount of the aggregate reduction in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. \$0
- 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 () No (XX).

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken on such new agreements or amendments? <u>\$0.</u>

NOTES TO FINANCIAL STATEMENTS

(23) Reinsurance (continued)

- B. None
- C. As of April 1, 2020, the Company commuted \$21,015,044 in claims, offset by \$1,407,725 in premium, that had been ceded to Swiss Re Life and Health America, Inc.

As of April 1, 2020, the Company commuted \$12,551,183 in claims, offset by \$946,409 in premium, that had been ceded to Munich American Reassurance Company.

As of April 1, 2020, the Company commuted \$1,975,913 in claims, offset by \$90,615 in premium, that had been ceded to RGA Reinsurance Company.

As of November 30, 2020, the Company commuted all liabilities that had been ceded to Banner Indemnity, Ltd. dba Banner Indemnity (USVI). The Company received \$4,590,297 as consideration.

As of December 24, 2020, the Company commuted all liabilities that had been ceded to Superior Guaranty Insurance Company. The Company received \$90,000 as consideration.

- D. None
- E. Not applicable
- F. Not applicable
- G. Not applicable
- H. Reinsurance Credit
 - Section 1 Not applicable
 - Section 2 The Company has an Aggregate Stop Loss reinsurance program (in conjunction with Securian Life) with a 125% Loss Ratio attachment point and \$110 million of available of coverage capacity.
 - Section 3 Not applicable
 - Section 4 Not applicable
 - Section 5 Not applicable
 - Section 6 Not applicable

(24) Retrospectively Rated Contracts & Contracts Subject to Redetermination.

- A. The Company estimates accrued retrospective premium adjustments for its group life and accident and health insurance business through a mathematical approach using an algorithm of the financial agreements in place with clients.
- B. The Company records accrued retrospective premium through written premium.
- C. The amount of net premiums written by the Company at December 31, 2020 that are subject to retrospective rating features was \$615,074,000, which represents 33.6% of the total net premiums written for the group life and accident and health insurance business. No other net premiums written by the Company are subject to retrospective rating features.
- D. Not applicable
- E. Not applicable

NOTES TO FINANCIAL STATEMENTS

(25) Change in Incurred Losses and Loss Adjustment Expenses

Activity in the liability for unpaid accident and health claims and claim adjustment expenses is summarized as follows:

In thousands	12/31/2020	12/31/2019
Balance at January 1	\$ 639,574	\$ 600,802
Less: reinsurance recoverable	518,958	493,136
Net balance at January 1 Incurred related to:	120,616	107,666
Current year	140,442	154,762
Prior years	(14,502)	(15,049)
Total incurred	125,940	139,713
Paid related to:		
Current year	62,617	74,252
Prior years	64,477	52,511
Total paid	127,094	126,763
Net balance at December 31	119,462	120,616
Plus: reinsurance recoverable	509,225	518,958
Balance at December 31	\$ 628,687	\$ 639,574

The liability for unpaid accident and health claim adjustment expenses as of December 31, 2020 and 2019 was \$3,095,000 and \$3,337,000, respectively, and is included in the table above.

As a result of changes in estimates of claims incurred in prior years, the accident and health claims and claim adjustment expenses incurred increased (decreased) \$(14,501,000) and \$(15,049,000) in 2020 and 2019, respectively. The changes in amounts are the result of normal reserve development inherent in the uncertainty of establishing the liability for unpaid accident and health claims and claim adjustment expenses.

The Company incurred \$2,290,000 and paid \$2,532,000 of claim adjustment expenses in the current year, of which \$821,000 of the paid amount was attributable to insured and covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

(26) Intercompany Pooling Arrangements

Not applicable.

(27) Structured Settlements

Not applicable

(28) Health Care Receivables

Not applicable

(29) Participating Policies

For the reporting year ended 2020 and 2019, premiums under individual life participating policies were \$39,661,000 and \$41,908,000 respectively. The Company accounts for its policyholder dividends based upon the contribution method. The Company paid dividends in in 2020 and 2019 in the amount of \$8,681,000 and \$7,022,000, respectively, to policyholders and did not allocate any additional income to such policyholders.

(30) Premium Deficiency Reserves

1.	Liability carried for premium deficiency reserves	\$0.00
2.	Date of the most recent evaluation of this liability	December 31, 2020
3.	Was anticipated investment income utilized in the calculation?	No

NOTES TO FINANCIAL STATEMENTS

(31) Reserves for Life Contracts and Annuity Contracts

- The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. The reserves for surrender values in excess of reserves are stated in Exhibit 5, Miscellaneous Reserves.
- 2. For substandard policies, if a flat premium is charged, the reserve is one-half of the extra premium. For table extras, the reserve is calculated by an exact method using multiples of standard mortality as determined by the currently assigned mortality category.
- 3. As of December 31, 2020, the Company had \$12,478,930 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation. Reserves to cover the above insurance totaled \$62,598,625 at December 31, 2020 and are reported in Exhibit 5, miscellaneous reserves.
- 4. The Tabular Interest (Page 7, line 4), Tabular Less Actual Reserve Released (Page 7, Line 5), and Tabular Cost (Page 7, Line 9), have been determined by formula as described for these lines in the instructions for the analysis of increase in reserves (Page 7).
- 5. Tabular interest of funds not involving life contingencies under Page 14 Line 18 have been developed by multiplying the mean values of the funds by the contractual rates of interest or approximations thereto.
- 6. The nature of significant other increases is excess interest allowed on funds under the dividend formula.

(32) Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit-Type Contract Funds and other Liabilities

Without Life or Disability Contingencies

A. INDIVIDUAL ANNUITIES:	Ge	(1) eneral Account	(2) Separate Account with Guarantees	<u>Ac</u>	(3) Separate count Non- uaranteed		<u>Total</u>	<u>% of</u> Total
(1) Subject to discretionary withdrawal: a. With market value adjustment	\$	781,100,185	\$ 526,997,155	\$	_	\$	1,308,097,340	13.3%
b. At book value less current surrender charges of 5% or more	Ψ	569,804,834	-	Ψ	-	Ψ	569,804,834	5.8%
c. At fair value		-	28,454,786	6	,326,300,490		6,354,755,275	64.7%
d. Total with market value adjustment or at fair value (total of a through c) e. At book value without adjustment		1,150,905,019	555,451,941	6	,326,300,490		8,232,657,450	_
(minimal or no charge or adjustment)		762,501,204	-		-		762,501,204	7.8%
(2) Not subject to discretionary withdrawal		785,215,263	22,145,557		16,363,325		823,724,145	8.4%
(3) Total (gross: direct + assumed)		2,898,621,486	577,597,498	6	,342,663,815		9,818,882,799	100.0%
(4) Reinsurance ceded		-	-		-		-	
(5) Total (net)* (3) – (4)	\$	2,898,621,486	577,597,498	6	,342,663,815	\$	9,818,882,799	
(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:	\$	47,532,781	-		-	\$	47,532,781	_

	<u>G</u>	(1) eneral Account	Acc	(<u>2)</u> eparate ount with arantees	(3) Separate Account Non- guaranteed	<u>Total</u>	<u>% of</u> Total
B. GROUP ANNUITIES:							
(1) Subject to discretionary withdrawal: a. With market value adjustment	\$	4,070,317,904	\$	_	\$ -	\$ 4,070,317,904	15.7%
 b. At book value less current surrender 	•	-	·	-	-	-	0.0%
charges of 5% or more c. At fair value		-		-	19,022,873,821	19,022,873,821	73.2%
d. Total with market value adjustment or at fair value (total of a through c)		4,070,317,904		-	19,022,873,821	23,093,191,725	_
 e. At book value without adjustment (minimal or no charge or adjustment) 		11,894,403		-	-	11,894,403	0.0%
(2) Not subject to discretionary withdrawal		2,887,887,593		-	-	2,887,887,593	11.1%
(3) Total (gross: direct + assumed)		6,970,099,900		-	19,022,873,821	25,992,973,721	100.0%
(4) Reinsurance ceded	•	-		-	-	-	
(5) Total (net)* (3) – (4) (6) Amount included in B(1)b above that will move	\$	6,970,099,900		-	19,022,873,821	\$ 25,992,973,721	
to B(1)e for the first time within the year after the statement date:	\$	-		-	-	\$ -	_

NOTES TO FINANCIAL STATEMENTS

(32) Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics (continued)

	(1) General Account	(2) Separate Account with Guarantees	(<u>3)</u> Separate Account Non- guaranteed	<u>Total</u>	% of Total
C. DEPOSIT-TYPE CONTRACTS: (no life contingencies):					
(1) Subject to discretionary withdrawal: a. With market value adjustment	\$ -	\$ -	\$ -	\$ -	0.0%
b. At book value less current surrender charges of 5% or more c. At fair value	-	-	-	-	0.0%
d. Total with market value adjustment or at fair value (total of a through c) e. At book value without adjustment	-	-	-	-	. 0.076
(minimal or no charge or adjustment)	1,062,643,832	-	-	1,062,643,832	66.5%
(2) Not subject to discretionary withdrawal	535,134,832	-	-	535,134,832	33.5%
(3) Total (gross: direct + assumed)	1,597,778,664	-	-	1,597,778,664	100.0%
(4) Reinsurance ceded(5) Total (net)* (3) – (4)	- \$ 1,597,778,664	-	-	- \$ 1,597,778,664	
(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. Life & Accident & Health Annual Statement: (1) Exhibit 5, Annuities Section, total (net) (2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) (3) Exhibit 7, Deposit-Typed Contracts, Line 14 Colum 	n 1			\$ 9,866,981,684 6,275,000 1,593,243,370	
(4) Subtotal				\$11,466,500,054	
Separate Accounts Annual Statement: (5) Exhibit 3, Line 0299999, Column 2 (6) Exhibit 3, Line 0399999, Column 2 (7) Policyholder dividend and coupon accumulations				25,943,135,133 -	
(8) Policyholder premiums(9) Guaranteed interest contracts(10) Other contract deposit funds				-	
(11) Subtotal				25,943,135,133	_
(12) Combined Total				\$ 37,409,635,186	=

(33) Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	General Account						
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	1,311,014,344	1,446,476,829	1,538,885,651				
c. Universal Life with Secondary Guarantees	208,152,401	178,667,878	512,750,623				
d. Indexed Universal Life	6,263,170,951	5,798,119,128	6,152,174,543				
e. Indexed Universal Life with Secondary Guarantees	1,044,162,014	931,958,327	1,429,868,179				
f. Indexed Life	_	_	-				
g. Other Permanent Cash Value Life Insurance	1,058,463,210	997,949,123	1,065,034,907				
h. Variable Life	436,136,827	740,962,688	659,845,047				
i. Variable Universal Life	76,031,205	76,031,205	76,031,205				
j. Miscellaneous Reserves	259,390,856		259,390,856				
(2) Not Subject to discretionary withdrawal or no cash values	-	-	1,066,698,612				
a. Term Policies without Cash Value	XXX	XXX	31,438				
b. Accidental Death Benefits	XXX	XXX	23,346,463				
c. Disability – Active Lives	XXX	XXX	424,432,532				
d. Disability – Disabled Lives	XXX	XXX	544,569,581				
e. Miscellaneous Reserves	XXX	XXX	1,066,698,612				
(3) Total (gross: direct + assumed)	10,656,521,808	10,170,165,178	13,753,059,638				
(4) Reinsurance Ceded	- 1	-	759,205,765				
(5) Total (net) (3) – (4)	10,656,521,808	10,170,165,178	12,993,853,873				

	Separate Account with Guaranteed						
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	-	-					
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)	_	-					
(4) Reinsurance Ceded	_	-					
(5) Total (net) (3) – (4)							

(33) Analysis of Life Actuarial Reserves by Withdrawal Characteristics (continued)

	Separate Account Nonguaranteed					
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	3,308,178,417	2,889,322,319	3,227,398,016			
i. Variable Universal Life	456,554,067	456,554,067	456,554,067			
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)	3,764,732,484	3,345,876,386	3,683,952,083			
(4) Reinsurance Ceded						
(5) Total (net) (3) – (4)	3,764,732,484	3,345,876,386	3,683,952,083			

D. Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 10,181,813,106
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	31,438
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	23,242,676
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	405,151,931
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	2,383,614,721
(6) Subtotal	\$ 12,993,853,872
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	\$ 3,683,952,083
(8) Exhibit 3, Line 0499999, Column 2	-
(9) Exhibit 3, Line 0599999, Column 2	-
(10) Subtotal (Lines (7) through (9))	\$ 3,683,952,083
(11) Combined Total ((6) and (10))	\$ 16,677,805,955

(34) Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations at December 31, 2020 were as follows:

Туре	Gross	Net of Loading		
1 Industrial	\$ -	\$ -		
2 Ordinary new business	9,564,562	3,625,797		
3 Ordinary renewal	61,283,911	94,243,959		
4 Credit life	110,594	110,594		
5 Group life	1,117,240	1,045,439		
6 Group annuity				
7 Totals	\$ 72,076,307	\$ 99,025,789		

(35) Separate Accounts

Α

1. The Company's separate account assets and liabilities represent segregated funds administered and invested by both an unaffiliated asset management firm and an affiliate of the Company for the exclusive benefit of the Company's pension, variable annuity, modified guaranteed annuity and variable life insurance policyholders and contractholders maintained under the authority of Minnesota Statute 61A.14. Assets consist principally of marketable securities and are reported at fair value of the investments held in the segregated funds. Investment income and gains and losses accrue directly to the policyholders and contractholders. Premiums, benefits and expenses of the separate accounts are reported in the statutory statements of operations. The Company receives administrative and investment advisory fees for services rendered on behalf of these accounts, and such fees are recorded as earned. The Company periodically invests money in its separate accounts. The fair value of such investments, included with separate account assets, amounted to \$29,690,000 and \$37,571,000 at December 31, 2020 and 2019, respectively.

The Company has no indexed separate accounts. Business relating to non-indexed separate accounts with minimum death benefits, in which an additional reserve is held in the Company's general account, is included in the non-guaranteed column below.

- 2. The Company believes that all separate account products maintained by the Company are legally insulated.
- 3. In accordance with the products/transaction recorded within the separate account, some separate account liabilities are guaranteed by the general account.

a. 2020	\$ 70,308,690
b. 2019	\$ 65,529,358
c. 2018	\$ 60,942,000
d. 2017	\$ 58,233,000
e. 2016	\$ 51,144,000

As of December 31, 2020, the general account of the Company had paid \$4,247,000 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding four years ending December 31, 2020, 2019, 2018, 2017, and 2016 was \$4,247,000, \$3,968,000, \$3,697,000, \$3,186,000, and \$4,228,000, respectively.

4. The Company does not engage in securities lending transactions within the separate accounts.

(35) Separate Accounts (continued)

B. Information regarding the separate accounts of the Company is as follows:

Separate Accounts Guarantees

					Non-Indexed Guarantee Less	Gı	n-Indexed uarantee	Non-Guaranteed Separate	
		Inde	exed	TI	nan/Equal 4%	More	e Than 4%	Accounts	Total
1	Premiums, considerations or deposits for year ended 12/31/20	\$	-	\$		\$	-	\$ 3,733,687,307	\$ 3,733,687,307
2	Reserves at 12/31/20: For accounts with assets at: a) Fair value (FV) b) Amortized cost	\$	-	\$	599,667,927	\$	-	\$ 29,027,419,288	\$ 29,627,087,215
	c) Total reserves	\$		\$	599,667,927	\$		\$ 29,027,419,288	\$ 29,627,087,215
3	By withdrawal characteristics: a) Subject to discretionary withdrawal:	Ψ		<u> </u>		<u> </u>		ψ = 0,0=.,	ψ 20,021,001,210
	With market value adjustment At book value without market value adjustment and with	\$	-	\$	549,067,585	\$	-	\$ -	\$ 549,067,585
	current surrender charge of 5% or more		-		-		-	-	-
	3. At fair value 4. At book value without market value adjustment and with		-		28,454,786		-	29,011,055,963	29,039,510,749
	current surrender charge less than 5%		-		-		-	-	-
	5. Subtotalb) Not subject to discretionary		-		577,522,371		-	29,011,055,963	29,588,578,334
	withdrawal		-		22,145,556		_	16,363,325	38,508,881
	c) Total	\$	-	\$	599,667,927	\$	-	\$ 29,027,419,288	\$ 29,627,087,215

4 Not applicable

C. Reconciliation of Net Transfer to (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)	\$ 3,733,687,307
b) Transfers from Separate Accounts (page 4, Line 10)	7,035,088,006
c) Net Transfers to or (from) Separate Accounts (a) – (b)	(3,301,400,699)
conciling Adjustments:	

2. Reconciling Adjustments:

a)	Investment Expenses not included as Transfers-Out in the Separate Accounts	
	Statement	(169,412,604)
b)	Transfer Included on Line 8.1 of the Life, Accident & Health Annual Statement	263,419,191
c)	Fees Assoc with charges for Investment Management & Contract Guarantees	
	(page 4, line 11 of Separate Account Statement)	(109,198,299)
d)	Total reconciling adjustments	(15,191,712)

3. Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual statement (1c)+(2e)=(Page 4, Line 26)

\$ (3,316,592,411)

(36) Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2020 and 2019, was \$3,095,000 and \$3,337,000, respectively.

The Company incurred \$2,290,000 and paid \$2,532,000 of claim adjustment expenses in the current year, of which \$821,000 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and reduced such liability by \$0.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company System is an insurer?			Yes [X	[]	No []
1.2	If yes, did the reporting entity register and file with its domiciliary State Insur such regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the Naits Model Insurance Holding Company System Regulatory Act and model re subject to standards and disclosure requirements substantially similar to the	Holding Company System, a registration statement ational Association of Insurance Commissioners (NAIC) in equiations pertaining thereto, or is the reporting entity	es [X] No []	N/A []
1.3	State Regulating?			Minne	sota		
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 issue	ed by the SEC for the entity/group					
2.1	Has any change been made during the year of this statement in the charter, 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/	/2017	r	
3.2	State the as of date that the latest financial examination report became availentity. This date should be the date of the examined balance sheet and not			12/31/	<u>/2017</u>	,	
3.3	State as of what date the latest financial examination report became available domicile or the reporting entity. This is the release date or completion date of examination (balance sheet date).	of the examination report and not the date of the		06/05/	<u>/2019</u>)	
3.4	By what department or departments? The Company was examined as part of a group level examination conducte Department of Insurance and Arkansas Department of Insurance participati						
3.5	Have all financial statement adjustments within the latest financial examinat statement filed with Departments?	tion report been accounted for in a subsequent financial	es [] No []	N/A [Χ]
3.6	Have all of the recommendations within the latest financial examination repo	ort been complied with?	es [] No []	N/A [Χ]
4.1		of the reporting entity), receive credit or commissions for or cor		Yes [X			
4.2	During the period covered by this statement, did any sales/service organizar eceive credit or commissions for or control a substantial part (more than 20 premiums) of:	tion owned in whole or in part by the reporting entity or an affilia Dercent of any major line of business measured on direct	ate,	100 [A		10 [,
		new business??		Yes [X Yes [X			
5.1	Has the reporting entity been a party to a merger or consolidation during the If yes, complete and file the merger history data file with the NAIC.			Yes []	No [X]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of do ceased to exist as a result of the merger or consolidation.	omicile (use two letter state abbreviation) for any entity that has					
	1 Name of Entity	2 3 NAIC Company Code State of Domicile					
	· · · · · · · · · · · · · · · · · · ·	· · ·					
6.1	Has the reporting entity had any Certificates of Authority, licenses or registrarevoked by any governmental entity during the reporting period?			Yes []	No [X]
6.2	If yes, give full information: N/A						
7.1	Does any foreign (non-United States) person or entity directly or indirectly or	ontrol 10% or more of the reporting entity?		Yes []	No [X]
7.2	If yes, 7.21 State the percentage of foreign control;	ty is a mutual or reciprocal, the nationality of its manager or	<u>-</u>				%
	1 Nationality	2 Type of Entity					

GENERAL INTERROGATORIES

he company affiliated with one or more banks, thrifts or securities esponse to 8.3 is yes, please provide below the names and locatio julatory services agency [i.e. the Federal Reserve Board (FRB), thurance Corporation (FDIC) and the Securities Exchange Commiss	firms? on (city and state of the main office) of any affi e Office of the Comptroller of the Currency (C	liates regulate			Yes [Χ]	No	[]	
urance Corporation (FDIC) and the Securities Exchange Commiss	sion (SEC)] and identify the affiliate's primary								
·	1 2 3 4 5								
Affiliate Name	2	-	4	5	6				
/ tilliate tvarie	Location (City, State)	FRB	OCC	FDIC					
				NO					
curian Trust Company, N.A.	St. Paul, MN	NU	YES	NO					
n.I. Securities, LLC	Chicago II	NO							
curian Asset Management	St. Paul, MN	NO	NO	NO	YES.				
·	5	ct the annual a	udit?						
s the insurer been granted any exemptions to the prohibited non-a	audit services provided by the certified indepen								
					Yes []	No	[X]	
owed for in Section 18A of the Model Regulation, or substantially s	imilar state law or regulation?				Yes []	No	[X]	
					1 No	ſ	l NZ	λ Γ	1
ne response to 10.5 is no or n/a, please explain				-	.] 110	ı] 11/	n [J
n) of the individual providing the statement of actuarial opinion/cert il K. Lundeen, FSA, MAAA, Appointed Actuary of the Minnesota Li tuaries, 400 Robert Street North, St. Paul, MN 55101, employee of	tification? ife Insurance Company and a member of the f the Securian Financial Group, Inc., the parei	American Acad nt of the reporti	demy of ng entity		Yes [1	No	[X]	
12.11 Name of real	estate holding company								
	djusted carrying value				.\$				
•									
· · · · · · · · · · · · · · · · · · ·	5								
es this statement contain all business transacted for the reporting	entity through its United States Branch on risl	s wherever lo	cated?]	No	[]	
					Yes []	No	[]	
] No	[] N/	Α []
nilar functions) of the reporting entity subject to a code of ethics, wh	hich includes the following standards?				Yes [Х]	No	[]	
Full, fair, accurate, timely and understandable disclosure in the per		ing entity;							
The prompt internal reporting of violations to an appropriate persor									
ne response to 14.1 is No, please explain:									
					Yes [Χ]	No	[]	
ne response to 14.2 is yes, provide information related to amendment	ent(s).								
						_	.,		
	specified officers?				Yes []	No	[X]	
Fig	R. I. Secur it ies, LLC set Al location & Management Company, LLC cur ian Asset Management Company Company Company Makes amendments to our Code of Ethics very year ve any provisions of the code of ethics been amended? Incr ian Asset Management Company makes amendments to our Code of Ethics very year ve any provisions of the code of ethics been waived for any of the response to 14.3 is yes, provide information related to amendment of Company makes amendments to our Code of Ethics very year ve any provisions of the code of ethics been waived for any of the ne response to 14.3 is yes, provide information related to amendment of Company makes amendments to our Code of Ethi	R. I. Securities, LLC curian Asset Management Company, LLC curian Management Company, LLC curia	R.I. Securities, LLC set Allocation & Management Company, LLC curian Asset Management curian Asset Management curian Asset Management set allocation & Management curian Asset Management set allocation & Management set is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual a MG, LLP, 4200 Wells Fargo Center, 90 South Seventh Street, Minneapolis, MM 55402-3903 s the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public as or regulation? he response to 10.1 is yes, provide information related to this exemption: A. s the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially smilar state law or regulation? he response to 10.3 is yes, provide information related to this exemption: A. s the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? he response to 10.5 is no or n/a, please explain A. at lis the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuar on) of the individual providing the statement of actuarial opinion/certification? If K. Lundeen, FSA, MAAA, Appointed Actuary of the Minnesota Life Insurance Company and a member of the American Acatuaries, 400 Robert Street North, St. Paul, MN 55101, employee of the Securian Financial Group, Inc., the parent of the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? 12.12 Number of parcels involved 12.13 Total book/adjusted carrying value yes provide explanation: IR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY: nat changes have been made during the year in the United States manager or the United States trustees of the reporting entity we there been any changes made to any of the trust indentures during the year? noswer to (13.3) is yes, has the	R.I. Securities, LLC set Allocation & Management Corpany, LLC curian Asset Management Corpany and a member of the American Academy of Usuaries, 400 Robert Street North, St. Paul, MN 55101, employee of the Securian Financial Group, Inc., the parent of the reporting entity carterior of the Interview of the Minnesotal Lle Insurance Company and a member of the American Academy of Usuaries, 400 Robert Street Nor	R.I. Securities, LLC St. Paul, M. NO NO NO NO NO NO Curian Asset Management Company, LLC Chicago, IL NO NO NO NO NO NO NO NO LOV Curian Asset Management Company, LLC Chicago, IL NO	R.I. Securities, LLC St. Paul, IM NO NO NO NO YES curian Asset Management Company, LLC Chicago, IL NO NO NO NO YES curian Asset Management Company, LLC Chicago, IL NO NO NO NO YES curian Asset Management Company, LLC Chicago, IL NO NO NO NO NO YES curian Asset Management Company, LLC Chicago, IL NO NO NO NO NO YES curian Asset Management Company, LLC Chicago, IL NO NO NO NO NO YES curian Asset Management Company, LLC Chicago, IL NO NO NO NO NO NO NO YES curian Asset Management Company, LLC Chicago, IL NO	R.I. Securities, LLC St. Paul, MN NO NO NO NO YES St. Paul, MN NO NO NO NO NO YES St. Paul, MN NO NO NO NO NO YES St. Paul, MN NO NO NO NO NO YES St. Paul, MN NO NO NO NO NO YES St. Paul, MN NO NO NO NO NO NO YES St. Paul, MN NO NO NO NO NO YES St. Paul, MN NO NO NO NO NO NO NO YES St. Paul, MN NO	R.I. Securities, LLC St. Paul, MN. NO. NO. NO. NO. YES STATIONATION & Management Corpany, LLC Obicago, IL. NO. NO. NO. NO. NO. YES our ian Asset Management Corpany, LLC Obicago, IL. NO. NO. NO. NO. NO. YES STATIONATION & Management Corpany, LLC Obicago, IL. NO. NO. NO. NO. NO. NO. YES STATIONATION & NO. NO. NO. NO. NO. NO. NO. YES STATIONATION & No. NO. NO. NO. NO. NO. NO. NO. YES STATIONATION & No. NO. NO. NO. NO. NO. NO. YES STATIONATION & NO. NO. NO. NO. NO. NO. NO. NO. YES STATIONATION & No. NO	R.I. Securities, LLC

GENERAL INTERROGATORIES

15.1 15.2	SVO Bank List? If the response to	entity the beneficiary of a Letter of Credit that is unrelated to reinsurance on 15.1 is yes, indicate the American Bankers Association (ABA) Routing or of Credit and describe the circumstances in which the Letter of Credit in	Number	and the name of the issuing or confirm		Yes	; [] 1	No [X]
	1 American Bankers Association	2		3				4		
	(ABA) Routing Number			That Can Trigger the Letter of Credit			Am	ount	t	1
					<u> </u>					<u>.</u>
16.		BOARD OF DIRECT OF SAIL OF SAI	e board o	f directors or a subordinate committee		Voc	V 1 e	1 1	No [1
17.	Does the reportir	ng entity keep a complete permanent record of the proceedings of its boa	ard of dire	ectors and all subordinate committees			s [X		-	1
18.	Has the reporting	g entity an established procedure for disclosure to its board of directors of officers, directors, trustees or responsible employees that is in conflict w	or trustee	s of any material interest or affiliation of	on the		s [X]
		FINANCIAL	_							
19.	Accounting Princ	ent been prepared using a basis of accounting other than Statutory Accou ciples)?				Yes	; [] [No [X]
20.1	Total amount loa	aned during the year (inclusive of Separate Accounts, exclusive of policy	loans):	20.11 To directors or other officers 20.12 To stockholders not officers						
				20.12 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, exc	clusive of	f						
	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 obligation being	reported in this statement subject to a contractual obligation to transfer reported in the statement?	to anothe	er party without the liability for such						
21.2	If yes, state the a	amount thereof at December 31 of the current year:		21.21 Rented from others						
				21.22 Borrowed from others		\$				
				21.23 Leased from others						
22.1	Does this statem	nent include payments for assessments as described in the Annual State ation assessments?	ment Ins	tructions other than quaranty fund or						
22.2	If answer is yes:			2.21 Amount paid as losses or risk adj						
				2.22 Amount paid as expenses						
				2.23 Other amounts paid						
23.1 23.2		ng entity report any amounts due from parent, subsidiaries or affiliates or ny amounts receivable from parent included in the Page 2 amount:								
		INVESTMEN	ıτ							
		INVESTIVIEN	"							
24.01		cks, bonds and other securities owned December 31 of current year, ove ssion of the reporting entity on said date? (other than securities lending p				Yes	s [X] [No []
24.02	If no, give full an	d complete information relating thereto								
24.03	whether collatera	nding programs, provide a description of the program including value for al is carried on or off-balance sheet. (an alternative is to reference Note 1	17 where	this information is also provided)						
24.04		entity's securities lending program, report amount of collateral for confo				\$				
24.05	For the reporting	entity's securities lending program, report amount of collateral for other	programs	S		.\$				
24.06		ities lending program require 102% (domestic securities) and 105% (fore tract?			Yes []	No []	N/A [Х]
24.07	Does the reporting	ng entity non-admit when the collateral received from the counterparty fa	lls below	100%?	Yes []	No []	N/A [Χ]
24.08		ng entity or the reporting entity 's securities lending agent utilize the Mast se lending?			Yes []	No []	N/A [Х]

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 collater	al assets reported on Schedule DL, Parts 1 and 2.	\$
		f reinvested collateral assets reported on Schedule DL, Parts 1 and 2	
25.1	Were any of the stocks, bonds or other assets of the reporting control of the reporting entity, or has the reporting entity sold	eported on the liability page	
25.2	If yes, state the amount thereof at December 31 of the currer	nt year: 25.21 Subject to repurchase agreements	\$
20.2	, 500, 0.00.0 0.10 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.110 0.1	25.22 Subject to reverse repurchase agreements	\$
		25.23 Subject to dollar repurchase agreements	
		25.24 Subject to reverse dollar repurchase agreements	
		25.25 Placed under option agreements	
		excluding FHLB Capital Stock	
		25.27 FHLB Capital Stock	
		25.28 On deposit with states25.29 On deposit with other regulatory bodies	
		25.30 Pledged as collateral - excluding collateral pledged to	to
		an FHLB	\$207,854,799
		25.31 Pledged as collateral to FHLB - including assets backing funding agreements	s 2 101 164 935
		25.32 Other	
25.3	For category (25.26) provide the following:		
	1 Nature of Restriction	2 Description	3 Amount
	Nature of Nestrotion	<u> </u>	
26.1 26.2 INES 2		ram been made available to the domiciliary state? Yes [
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 []
26.5		ccounting provisions of SSAP No. 108, the reporting entity attests to the	Yes [] No []
	 The reporting entity has obtained explicit approval fr Hedging strategy subject to the special accounting p Actuarial certification has been obtained which indic reserves and provides the impact of the hedging str Financial Officer Certification has been obtained wh 	om the domiciliary state. provisions is consistent with the requirements of VM-21. cates that the hedging strategy is incorporated within the establishment of VM-21 ategy within the Actuarial Guideline Conditional Tail Expectation Amount. ich indicates that the hedging strategy meets the definition of a Clearly Defined Defined Hedging Strategy is the hedging strategy being used by the company in	100 [] 110 []
27.1	Were any preferred stocks or bonds owned as of December issuer, convertible into equity?	31 of the current year mandatorily convertible into equity, or, at the option of the	Yes [] No [X]
27.2	If yes, state the amount thereof at December 31 of the current	nt year.	\$
28.	offices, vaults or safety deposit boxes, were all stocks, bonds custodial agreement with a qualified bank or trust company is	eal estate, mortgage loans and investments held physically in the reporting entity's s and other securities, owned throughout the current year held pursuant to a n accordance with Section 1, III - General Examination Considerations, F. Agreements of the NAIC Financial Condition Examiners Handbook?	Yes [X] No []
28.01	For agreements that comply with the requirements of the NA	IC Financial Condition Examiners Handbook, complete the following:	
	1	2	
	Name of Custodian(s)	Custodian's Address One Mellon Center, Pittsburgh, PA 15258	
	US Bank. N.A.	800 Nicollet Mall, Minneapolis, MN 55402	
		801 Walnut St, Des Moines, IA 50309	
			1

GENERAL INTERROGATORIES

8.02	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	2	3
Name(s)	Location(s)	Complete Explanation(s)

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

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

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	2
Name of Firm or Individual	Affiliation
Securian Asset Management, Inc	A
Waddell & Reed	U
Templeton Investment Counsel, LLC	U
Fort Washington Investment Advisors	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	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
109905	Securian Asset Management, Inc.	5URRAMPU5ELNW8AQJB87	SEC	NO
123381	Waddell & Reed Ivy Investment Company		SEC	NO
111383	Templeton Investment Counsel, LLC		SEC	NO
107126	Fort Washington Investment Advisors		SEC	N0

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)])?

29.2 If yes, complete the following schedule:

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
29.2999 - Total		

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

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

GENERAL INTERROGATORIES

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

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	20,515,915,661	22,845,930,681	2,330,015,020
30.2 Preferred stocks	66,218,037	72,314,221	6,096,184
30.3 Totals	20,582,133,698	22,918,244,902	2,336,111,204

	30.3 Totals	20,582,133,698	22,918,244,902	2,330,111,204			
30.4	Describe the sources or methods utilized in determining the fair values: When quoted market prices are not available for fixed maturity securities su	uch as private placement	t securities, securities th	nat do not trade			
	regularly, and embedded derivatives included in such securities, an interna application is most often used. The Matrix pricing model is developed by of securities with varying weighted average lives and bond ratings. The weight security to be priced are important inputs into the model and are used to de yield to create an estimated market yield for that security. The estimated market, and other relevant factors are then used to estimate the fair value of the	Ily developed pricing mo- btaining spreads versus ated average life and bor termine a corresponding arket yield, liquidity pren	del using a commercial the U.S. Treasury yield not rating of a particular to spread that is added to nium, and adjustments	software for corporate fixed maturity o the U.S. Treasury for known credit			
31.1	Was the rate used to calculate fair value determined by a broker or custodic	an for any of the securitie	es in Schedule D?		Yes [] N	lo [X]
31.2	If the answer to 31.1 is yes, does the reporting entity have a copy of the broall brokers or custodians used as a pricing source?				Yes [] N	lo []
31.3	If the answer to 31.2 is no, describe the reporting entity's process for deterr value for Schedule D:	nining a reliable pricing s	source for purposes of c	lisclosure of fair			
32.1	Have all the filing requirements of the Purposes and Procedures Manual of	the NAIC Investment An	nalysis Office been follo	wed?	Yes [)	(] N	lo []
32.2	If no, list exceptions:						
33.	By self-designating 5GI securities, the reporting entity is certifying the follow a. Documentation necessary to permit a full credit analysis of the securi security is not available. b. Issuer or obligor is current on all contracted interest and principal pay c. The insurer has an actual expectation of ultimate payment of all contracted interest.	ty does not exist or an Norments.	AIC CRP credit rating for	•			
	Has the reporting entity self-designated 5GI securities?				Yes [)	(] N	lo []
34.	By self-designating PLGI securities, the reporting entity is certifying the folional. The security was purchased prior to January 1, 2018. b. The reporting entity is holding capital commensurate with the NAIC Designation was derived from the credit rating assigned by on a current private letter rating held by the insurer and available for d. The reporting entity is not permitted to share this credit rating of the F	resignation reported for the resignation reported for the resignation and the resignation by state insufficient in the resignation of the resignation by state insufficient in the resignation of the resignation by state in the resignation of	he security. al capacity as a NRSRC urance regulators.				
	Has the reporting entity self-designated PLGI securities?	•			Yes [] N	lo [X]
35.	By assigning FE to a Schedule BA non-registered private fund, the reportin FE fund: a. The shares were purchased prior to January 1, 2019. b. The reporting entity is holding capital commensurate with the NAIC D. c. The security had a public credit rating(s) with annual surveillance ass 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 of	esignation reported for tigned by an NAIC CRP i	he security. n its legal capacity as a	n NRSRO prior to			
	in its legal capacity as an NRSRO. f. The public credit rating(s) with annual surveillance assigned by an NA Has the reporting entity assigned FE to Schedule BA non-registered private	IC CRP has not lapsed.			Yes [] N	lo [X]
36.	By rolling/renewing short-term or cash equivalent investments with continue (identified through a code (%) in those investment schedules), the reporting a. The investment is a liquid asset that can be terminated by the reporting b. If the investment is with a nonrelated party or nonaffiliate, then it refled discretion of all involved parties. c. If the investment is with a related party or affiliate, then the reporting which documentation is available for regulator review. d. Short-term and cash equivalent investments that have been renewed 36.c are reported as long-term investments.	g entity is certifying to the ng entity on the current n cts an arms-length trans entity has completed rob	e following: naturity date. action with renewal con ust re-underwriting of th	npleted at the			
	Has the reporting entity rolled/renewed short-term or cash equivalent investigations and the reporting entity rolled and renewed short-term or cash equivalent investigations.	tments in accordance wit	th these criteria?	Yes [] No []	N/A [X]

GENERAL INTERROGATORIES

OTHER

37.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	\$	2,856,950
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 associated organizations and statistical or rating bureaus during the period covered by this statement.	ociations,	
	1 2 Name Amount Paid		
38.1	Amount of payments for legal expenses, if any?	\$	4, 183,028
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 2		
	Name Amount Paid		
	Alston and Bird LLP		
39.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any	?\$	374,655
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	2
Name	Amount Paid
Venn Strategies LLC	130.000
American Council of Life Insurers	239.145

GENERAL INTERROGATORIES

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

.2	yes, indicate premium earned on U.S. business only			\$
	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Exper .31 Reason for excluding:			\$
.4	ndicate amount of earned premium attributable to Canadian and/or Other Alien not incl			\$
.5	ndicate total incurred claims on all Medicare Supplement insurance.			\$
.6	ndividual policies:	Most surrent th	aroo vooro:	
	idividual policies.	Most current th		\$
		1.62 Total incu	rred claims	\$
		All vears prior t	to most current three years	8
				\$
		1.65 Total incu	rred claims	\$
7	Group policies:	Most current th	iree vears.	
	11		•	\$
				\$
				¥
			to most current three years	
		•		\$
				\$
		1.70 Number o	i covered lives	
. 1	Health Test:	1	2	
		Current Year	Prior Year	
	.1 Premium Numerator			
	2.2 Premium Denominator			
	.3 Premium Ratio (2.1/2.2)			
	.5 Reserve Denominator			
	2.6 Reserve Ratio (2.4/2.5)	0.005	0.006	
1 1	Ooes this reporting entity have Separate Accounts?			Yes [X] No []
2	f yes, has a Separate Accounts Statement been filed with this Department?		Yes	[X] No [] N/A [
3	What portion of capital and surplus funds of the reporting entity covered by assets in the listributable from the Separate Accounts to the general account for use by the general	e Separate Accounts state	ment, is not currently	¢
		account:		Ψ
	State the authority under which Separate Accounts are maintained: ###################################			
5 ¹	Vas any of the reporting entity's Separate Accounts business reinsured as of Decembe	er 31?		Yes [] No [X]
6 I	las the reporting entity assumed by reinsurance any Separate Accounts business as of	f December 31?		Yes [] No [X]
	f the reporting entity has assumed Separate Accounts business, how much, if any, rein accounts reserve expense allowances is included as a negative amount in the liability for net)"?	or "Transfers to Separate A	Accounts due or accrued	
(For reporting entities having sold annuities to another insurer where the insurer purchas claimant (payee) as the result of the purchase of an annuity from the reporting entity onl commount of loss reserves established by these annuities during the current year:	y:	•	
	infount of loss reserves established by these annulties during the current year:			
	1		2 Statement	Value
			on Purchas of Annui	
	P&C Insurance Company And Location		(i.e., Present	

GENERAL INTERROGATORIES

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

	·								
5.1	Do you act as a custodian for health savings accou	nts?					Yes [] No	[X]
5.2	If yes, please provide the amount of custodial funds	s held as of the re	eporting date				\$		
5.3	Do you act as an administrator for health savings a	ccounts?					Yes [] No	[X]
5.4	If yes, please provide the balance of funds administ	tered as of the re	porting date				\$		
6.1 6.2	Are any of the captive affiliates reported on Schedu If the answer to 6.1 is yes, please provide the follow		norized reinsurers?			Yes [] No [] N.	/A [X]
0.2							- "		
	1	2 NAIC	3	4	Assets 5	Supporting Reserved	ve Credit 7		
	Company Name	Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Othe	r	
7.	Provide the following for individual ordinary life insu	rance* policies (U.S. business only) for the current ye	ear (prior to reinsur	ance assumed or			
	ceded):								
		7.3 Number o	or Covered Lives						009,700
	Term (whether full u		nary Life Insurance		inn")				
	Whole Life (whether								
	Variable Life (with or Universal Life (with or								
	Variable Universal Li			antee)					
8.	Is the reporting entity licensed or chartered, register	red, qualified, eliç	gible or writing bus	ness in at least tw	o states?		Yes [X] No	[]
8.1	If no, does the reporting entity assume reinsurance	business that co	vers risks residing	in at least one sta	ite other than the s	tate of domicile of			
	the reporting entity?		-				Yes [] No	[]
ife, Ac	cident and Health Companies Only:								
9.1	Are personnel or facilities of this reporting entity use	ed by another en	tity or entities or are	e personnel or faci	ilities of another er	itity or entities used	i		
	by this reporting entity (except for activities such as studies)?	administration o	f jointly underwritte	n group contracts	and joint mortality	or morbidity	Yes [X] No	[]
9.2	Net reimbursement of such expenses between repo	orting entities:							
				9.22 F	Received		\$	59,4	106,271
10.1	Does the reporting entity write any guaranteed inter	est contracts?					Yes [X] No	[]
10.2	If yes, what amount pertaining to these lines is inclu-	uded in:							
				10.21	Page 3, Line 1		\$	822,0	317,229
11.	For stock reporting entities only:			10.22	! Page 4, Line 1		\$	294,0	000,334
11.1	Total amount paid in by stockholders as surplus fur	nds since organiz	ation of the reporti	ng entity:			\$	216,	540,267
12.	Total dividends paid stockholders since organizatio	n of the reporting	a entity:						
	, o.a. a. (100.100 pana 0.000.1000 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0.100 0		,,						
				12.12	Stock		\$		
13.1	Does the reporting entity reinsure any Workers' Con	mpensation Carv	e-Out business de	fined as:			. Yes [1 No 1	[X]
	Reinsurance (including retrocessional reinsurance) benefits of the occupational illness and accident ex written as workers' compensation insurance.								
13.2	If yes, has the reporting entity completed the Worke	ers' Compensatio	on Carve-Out Supp	lement to the Anni	ual Statement?		Yes [] No I	[X]
13.3	If 13.1 is yes, the amounts of earned premiums and	·					-		-
10.0		. Jamio mouneu	1		2	3			
			Reinsurai Assume		nsurance Ceded	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 13.34 for Column (1) are:	oution of the amounts re	ported in Lines 13.31 and	1				
	Attachment	1 Earned	2 Claim Liability					
	Point	Premium	and Reserve					
	13.41 <\$25,000 13.42 \$25,000 - 99,999							
	40.40							
	40.44							
	44.000.000							
40.5				œ.				
	What portion of earned premium reported in 13.31, Column 1 was assumed from pools?			Ф				
raterna	al Benefit Societies Only:							
14.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work	k and representative for	rm 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?			-	-	No []	
25.	Are applicants admitted to membership without filing an application with and becoming a membership	-		Yes []	No []	
26.1	Are notices of the payments required sent to the members?] 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 expens 27.11 First Year							0/
	27.11 list real							76 9 <u>/</u>
28.1	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payr		_		1	No I	1	/0
28.2	If so, what amount and for what purpose?			\$				
29.1	Does the reporting entity pay an old age disability benefit?				1	No I	1	
29.2	If yes, at what age does the benefit commence?				1	NO [1	
30.1	Has the constitution or have the laws of the reporting entity been amended during the year?				1	No ſ	1	
30.2	If yes, when?				,	[,	
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution force of the present time?	tution and all of the laws	s, rules and regulations		1	No [1	
32.1	in force at the present time?	rent year under premiur	m-paying certificates on]	
32.2	account of meeting attained age or membership requirements? If so, was an additional reserve included in Exhibit 5?			Yes [] No [No [] N/A	. [1
32.3	If yes, explain							
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society]	No []	
33.2	If yes, was there any contract agreement, or understanding, written or oral, expressed or implied	ed, by means of which a	ny officer,	-	-	-	-	
	director, trustee, or any other person, or firm, corporation, society or association, received or is							
	emolument, or compensation of any nature whatsoever in connection with, on an account of suc absorption, or transfer of membership or funds?] No [1 N/A	1	1
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any fir			1 140 [, 147 M	٠.	1
	claims of any nature whatsoever against this reporting entity, which is not included in the liabiliti	ties on Page 3 of this st	atement?		-	No []	
35.1	Does the reporting entity have outstanding assessments in the form of liens against policy bene		d 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?						

	Outstanding
Date	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

			mounts of life insu			
	· ·	1 2020	2 2019	3 2018	4 2017	5 2016
	Life Insurance in Force	2020	20.0	20.0	2011	20.0
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.					
	4)	193,522,900	82,826,091	79,979,160	77, 193,350	73,858,000
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	11 565 687	114,821,007	109,180,782	101,882,661	94,204,475
3.	Credit life (Line 21, Col. 6)			7,516,128		6,824,018
4.	Group excluding FEGLI/SGLL(Line 21 Col. 9 less		, , , , , , , , , , , , , , , , ,	, , 0 10 , 120	, , 201, 100	
	Lines 43 & 44, Col. 4)	910,152,461	868,969,422	836,702,701	833,832,565	
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	1,122,139,762	1,074,093,979	1,033,378,771	1,020,110,074	1,052,861,204
7.1	Total in force for which VM-20	45 000 007				
	deterministic/stochastic reserves are calculated	15,262,697 L.				XXX
	New Business Issued					
0	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	16,304,055	7,114,611	7,340,546	7,272,119	7,789,406
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)		11,219,968		12,994,059	10,416,858
10.	Credit life (Line 2, Col. 6)		4,340,137		4,086,717	3,648,182
11.	Group (Line 2, Col. 9)		15,085,573	5,589,749	8,277,328	10,425,539
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	31,012,578	37,760,289	30,231,084	32,630,223	32,279,985
	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)		1,884,099,751	1,700,250,445	1,561,850,489	1,346,258,696
	Ordinary-individual annuities (Line 20.4, Col. 4)		1,045,315,778	977,310,474	716,306,345	774,083,727
16	Credit life (group and individual) (Line 20.4, Col. 5)		54,460,291	43,539,864	42,427,023	43,890,600
17.1	Group life insurance (Line 20.4, Col. 6)	1,492,096,409	1,412,560,937	1,642,387,365	1,620,440,791	1,705,868,541
17.2	Group annuities (Line 20.4, Col. 7)	3,548,011,266	3,829,983,293	2,853,015,003	3,359,134,516	2,069,026,255
18.1	A & H-group (Line 20.4, Col. 8)	338,630,967	334,649,095	280,541,639	238,366,955	249,290,441
	A & H-credit (group and individual) (Line 20.4.					
	Col. 9)				48,008,492	50,738,789
	A & H-other (Line 20.4, Col. 10)	202,177	183,194	160,435	110,265	43,509
19.	Aggregate of all other lines of business (Line					
20.	20.4,Col. 11)	7 662 650 600	8,622,143,041	7,546,637,454	7.586.644.876	6,239,200,558
20.	Balance Sheet (Pages 2 & 3)		0,022,140,041	7,340,037,434	7,300,044,070	0,209,200,000
21.	Total admitted assets excluding Separate Accounts					
۷١.	business (Page 2, Line 26, Col. 3)		26,633,182,445	22,347,162,092	20,948,898,618	18,548,295,207
22.	Total liabilities excluding Separate Accounts					
	business (Page 3, Line 26)		23,521,888,702	19,532,440,505	17,952,362,943	15,632,062,553
23.	Aggregate life reserves (Page 3, Line 1)	l l	20,393,936,232	16,998,767,257	14,992,353,845	12,421,003,085
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)		159,724,494		127.636.121	116,948,321
24. 25.	Deposit-type contract funds (Page 3, Line 3)		1,573,620,114	1,524,660,241	1,503,730,669	1,513,573,654
26.	Asset valuation reserve (Page 3, Line 24.01)		313,296,095	162,110,781	254,300,843	272,721,907
27.	Capital (Page 3, Lines 29 and 30)		5,000,000	5,000,000	5,000,000	5,000,000
28.	Surplus (Page 3, Line 37)		3,143,865,041	2,843,967,204	3,054,925,528	2,966,601,883
20.	Cash Flow (Page 5)					2,000,001,000
29.	Net Cash from Operations (Line 11)	2 648 332 693	3,240,588,816	1,896,038,138	2,078,170,322	1,450,467,196
20.	Risk-Based Capital Analysis					, 100, 101, 100
30.	Total adjusted capital	3 766 266 356	3,486,777,018	3,032,033,115	3,339,287,424	3,270,613,205
31.	Authorized control level risk - based capital		353,592,223	315,557,866	315,266,118	316,455,460
01.	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)		70.3		71.2	70.5
33.	Stocks (Lines 2.1 and 2.2)	3.4	3.9		4.1	4.6
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	15./	16.1		15.0	14.3
35.	Real estate (Lines 4.1, 4.2 and 4.3)	l l	0.2	0.3	0.3	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	0.8	0.6	0.3	0.9	1.3
37.	Contract loans (Line 6)	2 2	2.3	2.4	2.3	2.4
38.	Derivatives (Page 2, Line 7)	4 7	3.3	0.7	2.5	2.0
39.	Other invested assets (Line 8)	3.6	3.2	3.6	3.5	4.6
40.	Receivables for securities (Line 9)	0.3	0.1	0.2	0.1	0.2
41.	Securities lending reinvested collateral assets (Line					
	10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets	i T		Π		
	(Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Cor	٠4i،		ᄾ	١.
ICOI	ш	ш	eО	,

	_		itinued)			
		1 2020	2 2019	3 2018	4 2017	5 2016
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					60,200,000
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	446,800,782	447,297,436	360,819,072	337,620,291	292,285,419
47.						15,000,000
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	127,467,331	102,268,048	105,359,295 466,178,367	99,813,809	307,551,697
50. 51.	Total of above Lines 44 to 49 Total Investment in Parent included in Lines 44 to 49 above	5/4,268,113	549,565,484	400, 1/8,30/	437,434,100	675,037,116
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)		333,944,753		238,583,711	, ,
53.	Total admitted assets (Page 2, Line 28, Col. 3) Investment Data	60,201,928,157	56,377,324,162	46,519,385,4/1	46,433,636,202	40,438,053,170
54.	Net investment income (Exhibit of Net Investment Income)	977.576.211	891.309.943	797 . 112 . 539	749,330,298	703.610.020
55.	Realized capital gains (losses) (Page 4, Line 34,					
56.	Column 1)		(40,294,670)			(67,923,588)
E 7	Column 1)	143,381,034	415,279,094 1.266,294,367	(257,264,321) 726,267,870	(29,165,233) 990,374,938	95,100,933 730,787,365
57.	Total of above Lines 54, 55 and 56	1,200,787,784	1,200,294,307		990,374,936	
58.	Total contract/certificate benefits - life (Lines 10, 11,					
	12. 13. 14 and 15. Col. 1 minus Lines 10. 11.12.	8,464,846,787	4,878,101,704	5, 198, 905, 599	4,804,443,617	4,481,085,591
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	126,654,923	139,179,082	118,635,813	101,503,374	99,372,031
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)				1,162,986,016	
61.	Increase in A & H reserves (Line 19, Col. 6)	4,494,620	10,522,485	21,565,887	10,687,801	9,729,048
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	34,727,688	40,828,534	42,378,216	47,336,671	49,603,046
63.	Operating Percentages Insurance expense percent (Page 6, Col. 1, Lines					
03.	21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	14.0	12.5	12.9	12.0	14.1
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3 8	4.3	4.6	4.4	4.6
65.						35.4
66.						0.2
67.	A & H expense percent excluding cost containment					62.0
	expenses (Schedule H, Pt. 1, Line 10, Col. 2) A & H Claim Reserve Adequacy		0.86		59.9	52.0
68.	Incurred losses on prior years' claims - group health	76,943,999	60,676,152	59,336,672	54,784,363	56, 161,999
69.	Prior years' claim liability and reserve - group health					
70.	(Schedule H, Part 3, Line 3.2 Col. 2)	84,995,928	70,460,186	49,846,890	44,355,810	46,411,589
70.	than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	23,477,049	25 , 160 , 274	25,697,459	24,550,242	24,942,471
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	29 676 254	30 220 284	28 200 240	29,062,027	20 011 424
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)	20,070,234		20,200,240	25,002,021	20,011,727
72.	Industrial life (Page 6.1, Col. 2)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(187,802,484)	(187,963,728)	(118,577,109)	(117,065,995)	61,455,817
74.	Ordinary - individual annuities (Page 6, Col. 4)					62,217,803
75.	Ordinary-supplementary contracts					1,763,634
76. 77.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7) Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)					(1,273,719)
77. 78.	Group annuities (Page 6, Col. 5)				, ,	25,095,990
79.	A & H-group (Page 6.5, Col. 3)			18,345,626	7,553,299	12,453,826
80.	A & H-credit (Page 6.5, Col. 10)	(3,073,556)	(2,906,377)	(4,490,550)	(2,039,195)	
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10).	21,246,648	11,299,965	(154,337)	(319,302)	52,871
82.	Aggregate of all other lines of business (Page 6, Col. 8)					
83.	Fraterial (Page 6, Col. 7)	(95,021,269)	(445,000,047)	(444,000,000)	7 700 074	450,040,000
84.	Total (Page 6, Col. 1) If a party to a merger, have the two most recent years of		(115,936,347)	(111,693,829)	7,728,274	150,246,233



DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2020

NAIC Group Code 0869		LI	FE INSURANCE	NAIC Company Code 66168		
		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		1,886,754,921	, ,			3,418,476,783
2.		410,315,641				1,029,876,024
3.		269,675,724			XXX	283,840,750
4.						2,957,345,060
5.	Totals (Sum of Lines 1 to 4)	2,566,746,286	71,124,977	5,051,667,353		7,689,538,617
	DIRECT DIVIDENDS TO					
	POLICYHOLDERS/REFUNDS TO MEMBERS					
Life ir	nsurance:					
6.1		1,771,943				1,771,943
6.2		678,833				678,833
6.3	Applied to provide paid-up additions or shorten the					
	endowment or premium-paying period	36, 176, 420				
6.4						
	Totals (Sum of Lines 6.1 to 6.4)	38,627,196				38,627,196
Annu						
7.1						
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)	38,627,196				38,627,196
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	378.767.698		1.309.996.555		1,724,947,475
10.	Matured endowments		· · · · · · · · · · · · · · · · · · ·			286,243
11.	Annuity benefits					
12.		1,014,260,987				3.536.274.398
13.	Aggregate write-ins for miscellaneous direct claims					
	and benefits paid					
14.	All other benefits, except accident and health	6,072,070				6,072,070
	Totals	1,520,036,475	36,183,222	4,043,686,163		5,599,905,860
	DETAILS OF WRITE-INS	, , , , ,	. , . ,	, -, , -		-,,-
1301	·					
1302						
1303						
1398						
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13					
1000	above)					

			(Credit Life						
	(Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	405	44 000 004	004	0 004 000	0.000	475 005 047			7 000	000 100 001
year	435	44,966,821	304	2,221,823		175,295,047				222,483,691
17. Incurred during current year	4 , 105	455,811,442	5,36/	36,921,452	44 , 885	1,381,569,258			54,357	1,874,302,152
Settled during current year:										
18.1 By payment in full	3,904	385, 126, 011	5,301	36, 183, 222	42,584	1,309,886,554			51,789	1,731,195,787
18.2 By payment on										
compromised claims					1	100,000			1	100,000
18.3 Totals paid	3,904	385,126,011	5,301	36, 183, 222	42,585	1,309,986,554			51,790	
18.4 Reduction by compromise					1	10,000			1	10,000
18.5 Amount rejected										
18.6 Total settlements	3,904	385, 126, 011	5,301	36, 183, 222	42,586	1,309,996,554			51,791	1,731,305,787
19. Unpaid Dec. 31, current										
year (16+17-18.6)	636	115,652,252	370	2,960,054	9,168	246,867,750			10,174	365,480,056
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year						525,379,186,859			.1,587,431	730,346,640,014
21. Issued during year	23,906	16,305,804,905	1,059,612	4,213,201,410	31	10,493,571,518			.1,083,549	31,012,577,833
22. Other changes to in force										
(Net)			(1,149,67						(1,167,500	
	(17,751)	(8,864,316,965)	2)	(4,767,974,317)	(77)	(15,116,504,016))	(28,748,795,298)
23. In force December 31 of										
current year	369,780	205,088,510,968	1,130,630	(a) 6,765,657,220	3,070	520,756,254,361			1,503,480	732,610,422,549

(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

ACCIDENT AND HEALTH INCONANCE								
		1	2	3	4	5		
				Policyholder Dividends				
				Paid, Refunds to				
			Direct Premiums	Members or Credited		Direct Losses		
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred		
24.	Group Policies (b)	325,549,817	327, 166, 637		107,923,653	101,212,699		
24.1	Federal Employees Health Benefits Plan premium (b)							
24.2	Credit (Group and Individual)	71,217,134	70,905,828		20,710,311	18, 145, 187		
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)	19, 176, 844	20,295,314		61,148,679	57,616,697		
25.2	Non-cancelable (b)	2,093,864	2,096,028		270,571	177,653		
	Non-renewable for stated reasons only (b)							
25.4	Other accident only							
25.5	All other (b)							
25.6	Totals (sum of Lines 25.1 to 25.5)	21,270,708	22,391,342		61,419,250	57,794,350		
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		420,463,807		190,053,214	177, 152, 236		

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

...0 . insured under indemnity only products

Additional accidental death benefits included in life certificates were in amount \$

If not, how are such expenses met?

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE MINNESOTA LIFE INSURANCE COMPANY

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

				(\$000 Omitt	ed for Amounts of						
		Indu	ustrial		inary	Credit Life (Grou			Group		10
		1	2	3	4	5 Number of Individual	6	Numbe		9	
						Policies and Group		7	8		Total
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Amount of Insurance
	In force end of prior year			363,631	197,647,098	1,243,691	7,477,459	3,500	11,087,884	868,969,422	1,074,093,979
2.				23,906	16,305,805	1,059,612	4,213,202	31	107, 164	10,493,571	31,012,578
3.						45,637	142,644	45	694 , 133	44,296,242	44,438,886
4.	Revived during year			1,020	792 , 119				254	15,720	807,839
5.	Increased during year (net)			141	50,958					13,508,390	13,559,348
6.	Subtotals, Lines 2 to 5			25,067	17,148,882	1,105,249	4,355,846	76	801,551	68,313,923	89,818,65°
7.	Additions by dividends during year	XXX		XXX	53 , 158	XXX		XXX	XXX		53 , 158
8.	Aggregate write-ins for increases				<u> </u>						,
9	Totals (Lines 1 and 6 to 8)			388.698	214,849,138	2,348,940	11.833.305	3,576	11,889,435	937,283,345	1, 163, 965, 788
0.	Deductions during year:				211,010,100	2,010,010					, , , , , , , , , , , , , , , , ,
10.	6,7			2.609	360,823	5.368	36.916	XXX	90.766	1,930,308	2,328,047
11.				21	287			XXX		1,000,000	2,020,047
12.	,			21	201			XXX	99	12,237	12,237
	,			1,593	143,550				1,542	97,625	241,175
13.									1,342	91,023	
14.				7,958	3,764,621					05 000 744	3,764,621
15.	•			6,235	3,919,691			62	320,440	25,090,714	29,010,405
16.	Conversion			273	552,208			XXX	XXX	XXX	552,208
17.	()			223	1,019,371	1,193,029	4,897,675	17	127,072		5,917,046
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
	Totals (Lines 10 to 19)			18,912	9,760,551	1, 198, 397	4,934,591	79	539,919	27, 130, 884	41,826,026
21.	In force end of year (b) (Line 9 minus Line 20)			369,786	205,088,587	1,150,543	6,898,714	3,497	11,349,516	910, 152, 461	1, 122, 139, 762
22.	Reinsurance ceded end of year	XXX		XXX	116,559,568	XXX	1,034,774	XXX	XXX	591,767,395	709,361,737
23.	Line 21 minus Line 22	XXX		XXX	88,529,019	XXX	(a) 5,863,940	XXX	XXX	318,385,066	412,778,025
	DETAILS OF WRITE-INS						,				
0801.											• • • • • • • • • • • • • • • • • • • •
0802.		•••••									• • • • • • • • • • • • • • • • • • • •
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.	,										
1902.											
1903.											
1998.											
1999.											
	above)]						
_ife, Ac	cident and Health Companies Only:										
	up \$5,863,940 ; Individual \$										
- ratern	al Benefit Societies Only:										
b) Paid	d-up insurance included in the final totals of Line 21 (includin	g additions to certificate	es) number of certificate	s	, Amount \$						

........, Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [] No []

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

Industrial Ordinary Number of Policies Number of Policies Amount of Insurance Amount of Insurance Additions by dividends .XXX 24 XXX. 25. Other paid-up insurance .18.143 1,180,272 26 Debit ordinary insurance XXX XXX

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year		nd of Year				
		(Included	in Line 2)	(Included	in Line 21)				
		1	2	3	4				
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance				
27.	Term policies - decreasing			153	321,339				
28.	Term policies - other	15	1,750	20,419	10,977,376				
29.	Other term insurance - decreasing	XXX		XXX	187				
30.	Other term insurance	XXX		XXX	59,656				
31.	Totals (Lines 27 to 30)	15	1,750	20,572	11,358,558				
	Reconciliation to Lines 2 and 21:								
32.	Term additions	XXX		XXX	45,680				
33.	Totals, extended term insurance	XXX	XXX	1,831	161,449				
34.	Totals, whole life and endowment	23,891	16,304,055	347,383	193,522,900				
35.	Totals (Lines 31 to 34)	23,906	16,305,805	369,786	205,088,587				

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	110111 uruoipuurig	1 draoipaanig	Tron r druoipaung	ranioipainig	
37.	Ordinary	16,278,065		203, 153, 793		
38.	Credit Life (Group and Individual)			6,898,714		
39.	Group	10,493,571		910, 152, 461		
40.	Totals (Lines 36 to 39)	30,984,838	27,740	1,120,204,968	1,934,794	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE								
		Credi	it Life	Group					
		1	2	3	4				
		Number of Individual							
		Policies and Group							
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance				
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	1,517,270	XXX	11,346				
42.	Number in force end of year if the number under shared groups is counted								
	on a pro-rata basis		XXX		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			1,725	56,208				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	31,017

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 Initial amount reduced at issue to \$1,500 per \$10 monthly income or 75% of initial amount.
 - 47.2 1/6 of face assumed to cover wife and children, or two times wife amount assumed to cover children.

POLICIES WITH DISABILITY PROVISIONS

	POLICIES WITH DISABILITY PROVISIONS									
			Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8	
								Number of		
		Number of		Number of		Number of		Certifi-	Amount of Ins	
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance	
48.	Waiver of Premium			78,446	187,271	10	44,600	.1,736,437	239,770,249	
49.	Disability Income									
50.	Extended Benefits				XXX			.1,389,448	200,763,769	
51.	Other							14,879	1,962,040	
52.	Total		(a)	78.446	(a) 187,271	10	(a) 44.600	3.140.764	(a) 442.496.058	

⁽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**

	SUP	PLEMENTARY CONTRAC	TS		
		Or	dinary	Gr	oup
		1	2	3	4
		Involving Life	Not Involving Life	Involving Life	Not Involving Life
		Contingencies	Contingencies	Contingencies	Contingencies
1.	In force end of prior year	133	32,55	231	313
2.	Issued during year		44	0	369
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	133	3 2,99	2 31	682
	Deductions during year:				
6.	Decreased (net)	1	140	31	143
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		1 40	3	143
9.	In force end of year (line 5 minus line 8)		2,58	930	539
10.	Amount on deposit			3	(a)29,132,252
11.	Income now payable	122	212	0	
12.	Amount of income payable	(a) 302,772		2 (a) 25,337,634	(a)

ANNUITIES

	ANNOTTES									
		Ord	inary	Gr	oup					
		1	2	3		4				
		Immediate	Deferred	Contracts		ertificates				
1.	In force end of prior year	7,901	67,799	272		75,216				
2.	Issued during year	360	1,815	43		7,627				
3.	Reinsurance assumed									
4.	Increased during year (net)									
5.	Totals (Lines 1 to 4)	8,261	69,614	315		82,843				
	Deductions during year:									
6.	Decreased (net)	380	2,649	36		206				
7.	Reinsurance ceded									
8.	Totals (Lines 6 and 7)		2,649	36		206				
9.	In force end of year (line 5 minus line 8)	7,881								
	Income now payable:	,	,							
10.	Amount of income payable	(a) 112,631,888	XXX	XXX	(a)	258,508,366				
	Deferred fully paid:									
11.	Account balance	XXX	(a) 2,246,128,410	XXX	(a)					
	Deferred not fully paid:		, , , , , , , , , , , , , , , , , , , ,							
12.	Account balance	XXX	(a) 6,865,812,683	XXX	(a)	11,893,047				

ACCIDENT AND HEALTH INSURANCE

		Gro	Group Credit				
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year	3,302,394	500,531,444	1 , 153	56,956,333	15,207	24, 178,575
2.	Issued during year	424,044	48,027,593	27	34,098,871		
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	3,857,085	XXX	1,180	XXX	15,207	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	616,956	XXX	61	XXX	1,656	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	616,956	XXX	61	XXX	1,656	XXX
10.	In force end of year (line 5						
	minus line 9)	3,240,129	(a) 517,526,890	1,119	(a) 56,491,544	13,551	(a) 21,667,954

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	4 , 139	6,543
2.	Issued during year	493	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)		6,543
	Deductions During Year:		
6.	Decreased (net)	367	574
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	367	574
9.	In force end of year (line 5 minus line 8)	4,265	5,969
10.	Amount of account balance	(a) 1,370,854,599	(a) 48,998,171

⁽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	(16,800,714)
2.	Current year's realized pre-tax capital gains/(losses) of \$55, 159,976 transferred into the reserve net of taxes of \$11,583,595	43,576,381
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	26,775,667
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(5,150,294)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	31,925,961

AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2020	(7,014,420)	1,864,126		(5,150,294)
2.	2021	(6,373,264)	3,454,706		(2,918,557)
3.	2022	(5,327,935)	2,203,450		(3, 124, 485)
4.	2023	(3,690,143)	1,879,714		(1,810,429)
5.	2024	(1,776,477)	1,552,893		(223,585)
6.	2025	(506,852)	1, 190, 132		683,280
7.	2026	3,876	1,054,903		1,058,780
8.	2027	425,549	1,144,873		1,570,422
9.	2028	792 , 108	1,232,813		2,024,921
10.	2029	865,394	1,306,971		2,172,365
11.	2030	808,848	1,420,393		2,229,241
12.	2031	615,118	1,516,526		2,131,645
13.	2032	673,317	1,532,781		2,206,098
14.	2033	615,779	1,603,054		2,218,833
15.	2034	604,953	1,635,408		2,240,360
16.	2035	697,114	1,702,307		2,399,421
17.	2036	740,636	1,702,152		2,442,788
18.	2037	755,933	1,646,436		2,402,369
19.	2038	683,675	1,613,335		2,297,010
20.	2039	471,567	1,563,284		2,034,851
21.	2040	214,047	1,500,238		1,714,285
22.	2041		1,434,145		1,448,682
23.	2042	(206,980)	1,378,581		1,171,602
24.	2043		1,273,830		988,641
25.	2044	(286, 172)	1,219,348		933,175
26.	2045	(197,624)	1,124,217		926,594
27.	2046	(125,053)	995,896		870,843
28.	2047	(61,735)	792,652		730,917
29.	2048	23,114	569,083		592,197
30.	2049	45,563	345,515		391,078
31.	2050 and Later		122,620		122,620
32.	Total (Lines 1 to 31)	(16,800,714)	ĺ		26,775,667

ASSET VALUATION RESERVE

		Default Component			Equity Component		
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	80,511,633	26,145,493	106,657,126	74,031,149	132,607,821	206,638,970	313,296,095
Realized capital gains/(losses) net of taxes - General Account	87,443,026		87,443,026	(15,225,216)	27,849,234	12,624,018	100,067,044
Realized capital gains/(losses) net of taxes - Separate Accounts	·						
Unrealized capital gains/(losses) net of deferred taxes - General Account	95,940,084	4,424	95,944,508	7,937,910	43,870,936	51,808,846	147,753,354
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	33,702,811	6,519,795	40,222,606		337,088	337,088	40,559,694
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	297,597,553	32,669,712	330,267,266	66,743,843	204,665,079	271,408,922	601,676,188
9. Maximum reserve	163,430,994	37,930,907	201,361,901	72,887,727	176,580,468	249,468,195	450,830,096
10. Reserve objective	97,794,791	29,194,958	126,989,749	72,838,047	176,072,572	248,910,619	375,900,369
11. 20% of (Line 10 - Line 8)	(39,960,552)	(694,951)	(40,655,503)	1,218,841	(5,718,501)	(4,499,660)	(45, 155, 164)
12. Balance before transfers (Lines 8 + 11)	257,637,001	31,974,762	289,611,763	67,962,684	198,946,578	266,909,261	556,521,024
13. Transfers	(5,956,145)	5,956,145		4,875,364	(4,875,364).		
14. Voluntary contribution	2,808,682		2,808,682				2,808,682
15. Adjustment down to maximum/up to zero	(153,886,065)	(8,735,949)	(162,622,014)		(17,998,642)	(17,998,642)	(180,620,656)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	100,603,473	29,194,958	129,798,431	72,838,048	176,072,572	248,910,619	378,709,050

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

					IAOLIO	OIVIF OIVE	1					
			1	2	3	4	Basic (Contribution	Reserv	e Objective	Maximu	ım Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve						
Num-	Desig-	5	Book/Adjusted	Related Party	Add Third Party	Calculations	_	Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	520,380,542	XXX	XXX	520,380,542	0.0000		0.000		0.0000	
2.1	1	NAIC Designation Category 1.A	4,683,839,098	XXX	XXX	4,683,839,098	0.0005	2,341,920	0.0016	7,494,143	0.0033	15,456,669
2.2	1	NAIC Designation Category 1.B	379,455,605	XXX	XXX	379,455,605	0.005	189,728	0.0016	607,129	0.0033	1,252,203
2.3	1	NAIC Designation Category 1.C	451,035,907	XXX	XXX	451,035,907	0.005	225,518	0.0016	721,657	0.0033	1,488,418
2.4	1	NAIC Designation Category 1.D	427,716,775	XXX	XXX	427,716,775	0.005	213,858	0.0016	684,347	0.0033	1,411,465
2.5	1	NAIC Designation Category 1.E	740,462,521	XXX	XXX	740,462,521	0.0005	370,231	0.0016	1,184,740	0.0033	2,443,526
2.6	1	NAIC Designation Category 1.F	2,068,929,191	XXX	XXX	2,068,929,191	0.005	1,034,465	0.0016	3,310,287	0.0033	6,827,466
2.7	1	NAIC Designation Category 1.G	2,340,086,061	XXX	XXX	2,340,086,061	0.005	1,170,043	0.0016	3,744,138	0.0033	7,722,284
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	11,091,525,158	XXX	XXX	11,091,525,158	XXX	5,545,763	XXX	17,746,440	XXX	36,602,033
3.1	2	NAIC Designation Category 2.A	2,606,179,852	XXX	XXX	2,606,179,852	0.0021	5,472,978	0.0064	16,679,551	0.0106	27,625,506
3.2	2	NAIC Designation Category 2.B	3,066,384,469	XXX	XXX	3,066,384,469	0.0021	6,439,407	0.0064	19,624,861	0.0106	32,503,675
3.3	2	NAIC Designation Category 2.C	2, 132, 406, 507	XXX	XXX	2, 132, 406, 507	0.0021	4,478,054	0.0064	13,647,402	0.0106	22,603,509
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	7,804,970,828	XXX	XXX	7,804,970,828	XXX	16,390,439	XXX	49,951,813	XXX	82,732,691
4.1	3	NAIC Designation Category 3.A	369,811,952	XXX	XXX	369,811,952	0.0099	3,661,138	0.0263	9,726,054	0.0376	13,904,929
4.2	3	NAIC Designation Category 3.B	171,060,054	XXX	XXX	171,060,054	0.0099	1,693,495	0.0263	4,498,879	0.0376	6,431,858
4.3	3	NAIC Designation Category 3.C	190,640,404	XXX	XXX	190,640,404	0.0099	1,887,340	0.0263	5,013,843	0.0376	7, 168, 079
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	731,512,410	XXX	XXX	731,512,410	XXX	7,241,973	XXX	19,238,776	XXX	27,504,867
5.1	4	NAIC Designation Category 4.A	34,822,519	XXX	XXX	34,822,519	0.0245	853, 152	0.0572	1,991,848	0.0817	2,845,000
5.2	4	NAIC Designation Category 4.B	63,104,345	XXX	XXX	63,104,345	0.0245	1,546,056	0.0572	3,609,569	0.0817	5, 155, 625
5.3	4	NAIC Designation Category 4.C	12,711,642	XXX	XXX	12,711,642	0.0245	311,435	0.0572	727,106	0.0817	1,038,541
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	110,638,506	XXX	XXX	110,638,506	XXX	2,710,643	XXX	6,328,523	XXX	9,039,166
6.1	5	NAIC Designation Category 5.A	1,116,030	XXX	XXX	1,116,030	0.0630	70,310	0.1128	125,888	0.1880	209,814
6.2	5	NAIC Designation Category 5.B	10,149,907	XXX	XXX	10,149,907	0.0630	639,444	0.1128	1,144,910	0.1880	1,908,183
6.3	5	NAIC Designation Category 5.C	595,425	XXX	XXX	595,425	0.0630	37,512	.0.1128	67,164	0.1880	111,940
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	11.861.362	XXX	XXX	11.861.362	XXX	747,266	XXX	1.337.962	XXX	2,229,936
7.	6	NAIC 6	, ,-	XXX	XXX	, ,-	0.0000	,	0.2370	, , .	0.2370	, -,
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)	20,270,888,806	XXX	XXX	20.270.888.806	XXX	32.636.083	XXX	94,603,514	XXX	158, 108, 692
		PREFERRED STOCKS	20,2:0,000,000	7001	7000	20,2.0,000,000	7001	02,000,000	7001	0.,000,0	7001	100, 100,002
10.	1	Highest Quality	22,650,000	XXX	XXX	22,650,000	0.0005	11,325	0.0016	36.240	0.0033	74,745
11.	2	High Quality	34,185,677	XXX	XXX	34,185,677	0.0021	71,790	0.0064	218,788	0.0106	362,368
12.	3	Medium Quality	7,919,383	XXX	XXX	7,919,383	0.0021		0.0263	208,280	0.0376	297,769
13.	4	Low Quality	1,427,976	XXX	XXX	1.427.976	0.0245	34,985	0.0572	81.680	0.0817	116.666
14.	5	Lower Quality	35,000	XXX	XXX	35,000	0.0630	2,205	0.1128	3.948	0.1880	6.580
15.	6	In or Near Default		XXX	XXX		0.000		0.2370	3,040	0.2370	
16.	O	Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	66.218.036	XXX	XXX	66.218.036	XXX	198.707	XXX	548.936	XXX	858, 128
17.		Total Frederica Stocks (Sulli of Lines To through 10)	00,210,000	^^^		00,210,000	^^^	190,707	^^^	J 4 0,330	^^^	050, 120

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

					AGELO	CIVIL CIALL	4 I					
			1	2	3	4	Basic (Contribution	Reserv	e Objective	Maximu	ım Reserve
						Balance for	5	6	7	8	9	10
	AIC			Reclassify		AVR Reserve						
	esig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber na	ation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	109,883,686	XXX	XXX	109,883,686	0.000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.005		0.0016		0.0033	
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)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B	1.506.931	XXX	XXX	1.506.931	0.0021	3.165	0.0064	9.644	0.0106	15.973
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021	,	0.0064		0.0106	
20.4	_	Subtotal NAIC 2 (20.1+20.2+20.3)	1,506,931	XXX	XXX	1,506,931	XXX	3,165	XXX	9.644	XXX	15,973
21.1	3	NAIC Designation Category 3.A	1,000,001	XXX	XXX	1,000,001	0.0099	0,100	0.0263	0,0	0.0376	10,010
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4	3	Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4						0.0245		0.0572		0.0817	
1	4	NAIC Designation Category 4.A		XXX	XXX XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B					0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX							
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		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		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	111,390,617	XXX	XXX	111,390,617	XXX	3,165	XXX	9,644	XXX	15,973
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	2,664,034	XXX	XXX	2,664,034	0.0005	1,332	0.0016	4,262	0.0033	8,791
27.	1	Highest Quality	13,723,604	XXX	XXX	13,723,604	0.005	6,862	0.0016	21,958	0.0033	45,288
28.	2	High Quality	337,926	XXX	XXX		0.0021	710	0.0064	2,163	0.0106	3,582
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.	-	Total Derivative Instruments	16.725.564	XXX	XXX	16,725,564	XXX	8,903	XXX	28,383	XXX	57,661
34.		Total (Lines 9 + 17 + 25 + 33)	20,465,223,023	XXX	XXX	20,465,223,023	XXX	32.846.859	XXX	95.190.478	XXX	159,040,455
J . .		10ta (Eilico 5 + 17 + 20 + 50)	20,700,220,020	^^^	^^^	20,700,220,020	^^^	U∠, U⊤U, UUU	^^^	33, 130,470	^^^	100,070,400

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

					OIVIFONLIN						
		1	2	3	4		ntribution	Reserve	Objective		m Reserve
	NAIC Desig-	Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6	7	8	9	10
	nation Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
DCI I	MORTGAGE LOANS	Carrying value	Liteuribrances	Liteumbrances	(COIS. 1 + 2 + 3)	Facioi	(COIS.4 X 5)	Factor	(COIS. 4 X 7)	Facioi	(COIS. 4 X 9)
	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		0.0040		0.0200		0.0257	
38.	Farm Mortgages - CM3 - Medium Quality			XXX		0.0120		0.0343		0.0428	
39.	Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.	Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.	Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.	Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.	Commercial Mortgages - All Other - CM1 - Highest Quality	4.131.653.994		XXX	4.131.653.994	0.0011	4.544.819	0.0057	23.550.428	0.0074	30.574.240
44.	Commercial Mortgages - All Other - CM2 - High Quality	412.133.719		XXX	412.133.719	0.0040	1,648,535	0.0114	4.698.324	0.0149	6,140,792
45.	Commercial Mortgages - All Other - CM2 - High Quality	47,310,313		XXX	47,310,313	0.0069	326.441	0.0200	946.206	0.0257	1.215.875
46.	Commercial Mortgages - All Other - CM3 - Medium Quality .					0.0003		0.0200		0.0237	1,213,073
40.	Quality			XXX		0.0120		0.0343		0.0428	
47.	Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
	Overdue, Not in Process:										
48.	Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.	Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.	Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.	Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.	Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
	In Process of Foreclosure:										
53.	Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.	Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.	Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.	Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.	Commercial Mortgages - All Other	_		XXX		0.0000		0.1942		0.1942	
58.	Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,591,098,026		XXX	4,591,098,026	XXX	6,519,795	XXX	29,194,958	XXX	37,930,907
59.	Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.	Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,591,098,026		XXX	4,591,098,026	XXX	6,519,795	XXX	29,194,958	XXX	37,930,907

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

			L GOIII I			TED ASSE						
			1	2	3	4		Contribution	Reserve	Objective		m Reserve
	NAIG			D 1 ''		Balance for	5	6	7	8	9	10
Line Num-			Book/Adjusted	Reclassify Related Party	Add Third Party	AVR Reserve Calculations		Amount		Amount		Amount
ber	nation		Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
501	Hadion	COMMON STOCK	Carrying value	Ellouilibrailoco	Endambrances	(0010.1 + 2 + 0)	1 dotoi	(0010.170)	1 dotoi	(0010: 1 x 1)	1 40101	(0010: 1 × 0)
1		Unaffiliated - Public	470,257,499	XXX	XXX	470,257,499	0.0000		0.1215 (a)	57, 136, 286	0.1215 (a)	57, 136, 286
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank	13,800,000	XXX	XXX	13,800,000	0.0000		0.0061	84 . 180	0.0097	133.860
4.		Affiliated - Life with AVR	446,791,049	XXX	XXX	446,791,049	0.0000		0.0000		0.0000	
''		Affiliated - Investment Subsidiary:			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				***	XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality				***	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default	-				XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				***	0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures	-				(b)		(2)		(b)	
		Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	930,848,548			930,848,548	XXX		XXX	57,220,466	XXX	57,270,146
		REAL ESTATE										
18.		Home Office Property (General Account only)	55,505,414			55,505,414	0.0000		0.0912	5,062,094	0.0912	5,062,094
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	55,505,414			55,505,414	XXX		XXX	5,062,094	XXX	5,062,094
		OTHER INVESTED ASSETS								, ,		, ,
		INVESTMENTS WITH THE UNDERLYING										
		CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.000		0.000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality	2,143,555	XXX	XXX	2,143,555	0.0630	135,044	0.1128	241,793	0.1880	402,988
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	2,143,555	XXX	XXX	2,143,555	XXX	135,044	XXX	241,793	XXX	402,988

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

			LQUII I			150 Y22F		CIALIAI				
			1	2	3	4	Basic C	ontribution	Reserve	e Objective	Maximun	n Reserve
Line Num-			Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF PREFERRED STOCKS										
30.	1	Highest Quality	106,782,828	XXX	XXX	106,782,828	0.0005	53,391	0.0016	170,853	0.0033	352,383
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30	106.782.828	V00/	2007	106.782.828	2007	53.391	2007	170,853	2007	352.383
-		through 36) INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	100,702,020	XXX	XXX	100,702,020	XXX	33,381	XXX	170,000	XXX	332,303
		OF MORTGAGE LOANS										
		In Good Standing Affiliated:					0 0044		0.0057		0.0074	
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 0.0343		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120				0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486 0.0007		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0034		0.0011 0.0046	
44.		Residential Mortgages - All Other		XXX	XXX		0.0003		0.0034		0.0011	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007			
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	
00.		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			xxx		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

			1	2	3	4	Basic C	ontribution	Reserv	e Objective	Maximu	m Reserve
Line Num- ber	NAIC Desig- nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Julying value	2110411151411000	Zirodinordinoco	(66.6. 1 2 6)	, doto.	(00.0.1 // 0)	, deter	(Gele: 1X1)	1 40101	(00.0. 1 / 0)
		OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	498,927,077	XXX	XXX	498,927,077	0.0000		0.1945	97,041,316	0. 1945	97,041,316
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures										
		Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	126,518,353	XXX	XXX	126,518,353	0.0000		0.1945	24,607,820	0.1945	24,607,820
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	625,445,430	XXX	XXX	625,445,430	XXX		XXX	121,649,136	XXX	121,649,136
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS					0.0000		0.0000		0.0040	
75.		Guaranteed Federal Low Income Housing Tax Credit	23.595.664			00 505 004	0.0003 0.0063	148.653	0.0006 0.0120	283.148	0.0010 0.0190	448.318
76.		Non-guaranteed Federal Low Income Housing Tax Credit	23,595,664			23,595,664	0.0063	148,003	0.0120	283, 148	0.0190	448,318
77. 78.		Guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0010	
76. 79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
79. 80.		Total LIHTC (Sum of Lines 75 through 79)	23,595,664			23.595.664	XXX	148.653	XXX	283,148	XXX	448,318
60.		ALL OTHER INVESTMENTS	20,090,004			23,333,004	^^^	140,000	***	200, 140	***	440,310
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	308,009,801	XXX		308,009,801	0.0000		0.1580	48,665,549	0.1580	48,665,549
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	•
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	308,009,801	XXX		308,009,801	XXX		XXX	48,665,549	XXX	48,665,549
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,065,977,278			1,065,977,278	XXX	337,088	XXX	171,010,478	XXX	171,518,374

⁽a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

⁽b) Determined using the same factors and breakdowns used for directly owned real estate.

⁽c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
				NAIC Designation or Other Description of Asset		AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
								
								
						L		
						1		
						T		
					• • • • • • • • • • • • • • • • • • • •		• • • • • • • • • • • • • • • • • • • •	
					-	Ť	-	
						†		
						†		
					·	†	L	
0500000 Total								
0599999 - Total								

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	2	3	4	es and all other conti 5	6	7	8
'	2	State of	Year of	5	O	,	0
		Residence	Claim for			Amount Resisted	
Contract	Claim	of	Death or		Amount Paid	Dec. 31 of	
Numbers	Numbers	Claimant	Disability	Amount Claimed	During the Year	Current Year	Why Compromised or Resisted
	Claims - Disposed (-	<u> </u>	-	XXX
33227	1206378	WV	2016	100,000			Paid
33227	1206378	WV	2016	10,000	100,000		Denied
	nal Accidental Deat			110,000	100,000		
	nal Accidental Deat			110,000	100,000		XXX
		in benefits Cia	IIIIS -	110,000	100,000		XXX
Dispos		D: 04		110,000	100,000		XXX
	ity Benefits Claims						
	d Endowments Clai						XXX
	es with Life Conting	gency Claims -	Disposed				xxx
Of	D: 1 (D :	0 11/		110 000	100 000		
	Disposed of During			110,000	100,000	0.000	XXX
	1397286	MO	2019	2,930		2,930	Question of fact
2899999. Death 0				2,930		2,930	XXX
33356		ID	2018	22,500		22,500	Questioning coverage amount
2999999. Death 0	Claims - Group			22,500		22,500	XXX
3199999. Death (Claims - Resisted			25,430		25,430	XXX
	0880386	OH	2010	320,000		320,000	Question coverage for injury
	1198678	SC	2016	46,300		46,300	Question coverage for injury
	D085126	TX	2016	149,000		149,000	Question coverage for injury
	nal Accidental Deat			515,300		515,300	XXX
	nal Accidental Deat			010,000		010,000	7000
Resiste		ar benents of	11113 -	515,300		515,300	XXX
	ity Benefits Claims	- Resisted		0.0,000		0.0,000	XXX
	d Endowments Clai		4				XXX
	es with Life Conting		s - Resisted	F40 700		540.730	XXX
5299999. Claims	Resisted During Co	urrent Year		540,730		540,730	XXX
5399999 - Totals				650,730	100,000	540,730	XXX
				, -	,		

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

						Credit								Other Individual	Contracts				
				Group Acc	ident	Accident and H	ealth							Non-Renewable					
		Total	I	and Hea		(Group and Indiv		Collectively Re	newable	Non-Car	ncelable	Guaranteed Re		Reasons		Other Accide	nt Only	All Othe	er
		1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
				ı	T	PART	1 A	NALYSIS OF I	JNDERV	RITING OPE	RATIONS								
1.	Premiums written	397,792,274	XXX	338,622,297	XXX	58,967,800	.xxx		XXX		XXX	202, 177	XXX		xxx		XXX		XXX
2.	Premiums earned	398,513,289	XXX	338,560,496	XXX	, ,	.XXX		XXX		XXX	205,250	XXX		xxx		XXX		XXX
3.	Incurred claims	123,650,707	31.0	108,849,921	32.2	14,804,432	24.8					(3,646)	(1.8)						
4.	Cost containment expenses	539,822	0.1	458,501	0.1	78,654	0.1			2,667									
5.	Incurred claims and cost containment expenses (Lines 3																		
	and 4)	124, 190, 529	31.2	109,308,422	32.3	14,883,086	24.9			2,667		(3,646)	(1.8)						
6.	Increase in contract reserves	8,211,181	2.1	5,862,995	1.7	2,361,669	4.0						(6.6)						
7.	Commissions (a)	162,751,211	40.8	161,212,311	47.6	2,058,214	3.4			(503,285)		(16,029)	(7.8)						
8.	Other general insurance expenses	71,843,040	18.0	28,868,759	8.5	42,665,842	71.4			272,913		35,526	17.3						
9.	Taxes, licenses and fees	9,860,659	2.5	7,275,291	2.1	2, 163, 975	3.6			382,982		38,411	18.7						
10.	Total other expenses incurred	244,454,910	61.3	197,356,361	58.3	46,888,031	78.5			152,610		57,908	28.2						
11.	Aggregate write-ins for deductions .																		
12.	Gain from underwriting before dividends or refunds	21,656,669	5.4	26,032,718	7.7	(4,385,243)	(7.3)			(155,277)		164,471	80.1						
13.	Dividends or refunds																		
14.	Gain from underwriting after dividends or refunds	21,656,669	5.4	26,032,718	7.7	(4,385,243)	(7.3)			(155,277)		164,471	80.1						
	DETAILS OF WRITE-INS																		
1101.																			
1102.																			
1103.																			
1198.	Summary of remaining write-ins for Line 11 from overflow page																		
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

		1	2	3	4		C	Other Individual Contract	s	
				Credit		5	6	7	8	9
				Accident and Health				Non-Renewable		
			Group Accident	(Group and	Collectively		Guaranteed	for Stated	Other Accident	
		Total	and Health	Individual)	Renewable	Non-Cancelable	Renewable	Reasons Only	Only	All Other
			PART 2.	- RESERVES AND LI	ABILITIES	<u> </u>		•		
A. Premium Reserves	s:									
Unearned pre	emiums	25,246,966	22,483,484	2,763,235			247			
Advance pre		229.152	229.152							
Reserve for r		,								
4. Total premiu	m reserves, current year	25,476,118	22,712,636	2,763,235			247			
Total premiu	m reserves, prior year	26, 197, 134	22,650,836	3,542,978			3,320			
6. Increase in to	otal premium reserves	(721,016)	61,800	(779,743)			(3,073)			
B. Contract Reserves:	:									
 Additional res 	serves (a)	111,935,109	57,653,811	54,249,639			31,659			
Reserve for f	future contingent benefits									
Total contract	ct reserves, current year	111,935,109	57,653,811	54,249,639			31,659			
4. Total contract	ct reserves, prior year.	103,723,928	51,790,816	51,887,970			45,142			
Increase in c	contract reserves	8,211,181	5,862,995	2,361,669			(13,483)			
C. Claim Reserves an	nd Liabilities:									•
 Total current 	year	109,758,157	83,075,280	26,657,877			25,000			
Total prior ye	ear	113,672,182	84,995,928	28,634,748			41,506			
3. Increase		(3,914,025)	(1,920,648)	(1,976,871)			(16,506)			

	PART 3	TEST OF PRIOR Y	EAR'S CLAIM RESER	VES AND LIABILITIES	
Claims paid during the year:					
1.1 On claims incurred prior to current year	69,056,686	57,580,096	11,474,965		
1.2 On claims incurred during current year	58,508,046	53, 190, 473	5,306,338	11,235	
2. Claim reserves and liabilities, December 31, current year:					
2.1 On claims incurred prior to current year	31,364,362	19,363,903	11,996,959	3,500	
2.2 On claims incurred during current year		63,711,377	14,660,918	21,500	
3. Test:					
3.1 Lines 1.1 and 2.1	100,421,048	76,943,999	23,471,924		
3.2 Claim reserves and liabilities, December 31, prior year	113,672,182	84,995,928	28,634,748	41,506	
3.3 Line 3.1 minus Line 3.2	(13,251,134)	(8,051,929)	(5, 162, 824)	(36,381)	

		PAR	T 4 REINSURA	NCE		
A. Reinsurance Assumed:						
Premiums written	33,403,267	32,236,326	1,166,941			
2. Premiums earned	34,004,143	32,241,788	1,762,355			
Incurred claims	19,837,500	19,295,999	541,501			
4. Commissions	3,441,460	2,644,479	796,981			
B. Reinsurance Ceded:						
Premiums written	55,602,343	20,831,898	12,907,974	19,975,764	1,886,707	
2. Premiums earned	55,954,661	20,847,929	12,920,640	20,295,314	1,890,778	
3. Incurred claims	73,339,028	11,658,777	3,882,256	57,616,697	181,298	
4. Commissions	10,221,113	3,722,111	5,355,515	1,110,717	32,770	

(a)) Includes \$	 premium	deficiency	reserve

SCHEDULE H - PART 5 - HEALTH CLAIMS

		1 Medical	2 Dental	3 Other	4 Total
A. Dire	ot:				
1.	Incurred Claims			177, 152,236	177, 152,236
2.	Beginning Claim Reserves and Liabilities			639,325,244	639,325,244
3.	Ending Claim Reserves and Liabilities			626,424,266	626,424,266
4.	Claims Paid			190,053,214	190,053,214
B. Assu	med Reinsurance:				
5.	Incurred Claims			19,837,499	19,837,499
6.	Beginning Claim Reserves and Liabilities			11,677,311	11,677,311
7.	Ending Claim Reserves and Liabilities			17,764,118	17,764,118
8.	Claims Paid			13,750,692	13,750,692
C. Ced	ed Reinsurance:				
9.	Incurred Claims			73,339,028	73,339,028
10.	Beginning Claim Reserves and Liabilities			542,730,843	542,730,843
11.	Ending Claim Reserves and Liabilities			536,828,551	536,828,551
12.	Claims Paid			79,241,320	79,241,320
D. Net:					
13.	Incurred Claims.			123,650,707	123,650,707
14.	Beginning Claim Reserves and Liabilities			108,271,712	108,271,712
15.	Ending Claim Reserves and Liabilities			107,359,833	107,359,833
16.	Claims Paid			124,562,586	124,562,586
E. Net	ncurred Claims and Cost Containment Expenses:				
17.	Incurred Claims and Cost Containment Expenses			124,190,529	124, 190, 529
18.	Beginning Reserves and Liabilities			108,751,911	108,751,911
19.	Ending Reserves and Liabilities			107,123,708	107,123,708
20.	Paid Claims and Cost Containment Expenses			125,818,732	125,818,732

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

		Reinsurance	e Assumed Life Insurance, Annuities, Deposit Funds and Other L	labilities Wi	thout Life or L	Disability Cor	itingencies, and Rela	ted Benefits Listed by	y Reinsured Compa	iny as of December 3	1, Current Year	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
93742	41-1412669	07/01/2015	SECURIAN LIFE INSURANCE COMPANY	MN	OTH/G	OL	381,050,104,000	106,506,395	717,523,390	235, 147, 926		
0299999. G	eneral Accour	nt - U.S. Affilia	tes - Other				381,050,104,000	106,506,395	717,523,390	235, 147, 926		
0399999. To	otal General A	ccount - U.S.	Affiliates				381,050,104,000	106,506,395	717,523,390	235, 147, 926		
0699999. To	otal General A	ccount - Non-	U.S. Affiliates									
0799999. To	otal General A	.ccount - Affilia	ites				381,050,104,000	106,506,395	717,523,390	235, 147, 926		
84824	04-6145677		ALLMERICA	MA		OL		1, 126,747	141, 265			
60186	36-2554642		ALLSTATE LIFE INSURANCE COMPANY	IL	YRT/I	0L	73,842	42,811		43		
60895	35-0145825		AMERICAN UNITED LIFE INSURANCE COMPANY	IN	CO/G	CL	364, 189, 012	125,449	2,014,431	324,982		
64904	61-0574893		INVESTORS HERITAGE LIFE INS COMPANY	KY		0L	44,434,465	215,086	(372,554)	58,254		
60244	61–1332840		KENTUCKY HOME LIFE INSURANCE COMPANY	KY		OL	87,663,959	504,031	2, 141, 113	165,940		
00000	45-3249514		LACLEDE INSURANCE RISK SERVICES, INC	SC	YRT/G	OL		187,486	240 , 175			
14862	54-1846993		NISOURCE INSURANCE CORPORATION, INC.	UT	YRT/G	OL				·····		
67032	56-0340860		NORTH CAROLINA MUTUAL LIFE	NC	YRT/G	OL	7,827,209,000	592,862	18,538,756	8,942,184		
67539	72-0281240		PALIC	LA		OL	-	308,623		······		
00000	AA-3771152		SAMARITAN INS FUNDING LTD	VI	YRT/G	0L			(240)	······		
00000	94-1872743		TECHNOLOGY ASSURANCE LIMITED	HI	YRT/G CO/G.	UL	2.021.956	43.714	239,604	500		
66281			TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	TA		UL	8.325.592.234	3,146,810	22.999.058	9.491.903		
	eneral Accour			OW	VDT (0	OI.	, , , .	3, 140, 810		63.934		
00000	AA-1560537		PLEIADES INSURANCE COMPANY PLEIADES INSURANCE COMPANY	CAN	YRT/G YRT/G	OL	153,639,031			53,934		
				BWU	tHI/U	UL	153.639.031		694.853	63.934		
	eneral Accour						8.479.231.265	0 440 040	23,693,911	9.555.837		
	otal General A		Amiliates				, ., . , .	3,146,810		.,,		
	otal General A		O A(C): 1				389,529,335,265	109,653,205	741,217,301	244,703,763		
	otal Separate											
			n-U.S. Affiliates				-					
	otal Separate							0.40.050				
	04-6145677			MA		OA				······		
67539		11/17/2003		LA		OA		91,194				
	eparate Accou							910,444				
	otal Separate		n-Amiliates					910,444				
	otal Separate		2000000 4400000 14000000)				000 000 000 000	910,444	710 505	044 000		
		,	0899999, 1499999 and 1999999)				389,375,696,234	110,563,649	740,522,448	244,639,829		
		(Sum of 06999	999, 0999999, 1799999 and 2099999)				153,639,031		694,853	63,934		
9999999 - T	otals						389,529,335,265	110,563,649	741,217,301	244,703,763		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
									Reserve Liability			
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
93742	41-1412669	07/01/2015	SECURIAN LIFE INSURANCE COMPANY	MN	QA/G	A	32,351,945	14,318	1,796,248	15,232,536		
0299999. U	.S. Affiliates -	Other					32,351,945	14,318	1,796,248	15,232,536		
0399999. T	otal - U.S. Affi	iates					32,351,945	14,318	1,796,248	15,232,536		
0699999. T	otal - Non-U.S	. Affiliates										
0799999. T	otal - Affiliates						32,351,945	14,318	1,796,248	15,232,536		
64904	61-0574893	04/01/2004	INVESTORS HERITAGE LIFE INS COMPANY	KY			(393,429)	696,705	310,470	109,650		
60244	61-1332840		KENTUCKY HOME LIFE INSURANCE COMPANY	KY			1,558,586	1,387,688	114,255	188,656		
60895	35-0145825		AMERICAN UNITED LIFE INSURANCE COMPANY	IN		CAH	31,428	4	4,944	5,959		
66281	52-0419790		TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	IA		OH	(163,837)	853		1,400		
00000	94-1872743	05/01/2014	TECHNOLOGY ASSURANCE LIMITED	HI	QA/G	A	18,575					
0899999. U	.S. Non-Affilia	tes					1,051,323	2,085,250	429,669	305,665		
1099999. T	otal - Non-Affil	iates					1,051,323	2,085,250	429,669	305,665		
1199999. T	otal U.S. (Sum	of 0399999 a	and 0899999)				33,403,268	2,099,568	2,225,917	15,538,201		
1299999. T	otal Non-U.S.	(Sum of 06999	999 and 0999999)									
9999999 - 7	otals						33,403,268	2,099,568	2,225,917	15,538,201		

SCHEDULE S - PART 2 Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year NAIC Company Effective Name of Company Paid Losses 22,009,478 Unpaid Losses Date Jurisdiction Numb 29,326,147 ... 1880 REINSURANCE COMPANY ...85-2629314 0199999. Life and Annuity - U.S. Affiliates - Captive 22 009 478 29 326 147 0399999. Total Life and Annuity - U.S. Affiliates 22,009,478 Total Life and Annuity - Non-U.S. Affiliates 22,009,478 29.326.147 0799999 Total Life and Annuity -64149 39-1502108 01/01/1990 FPIC LIFE WI 1 676 003 82 077 41-6022443 .67032 .56-0340860 .07/01/1985 NORTH CAROLINA MUTUAL LIFE NC. 1,490,776 1,277,082 AGRINATIONAL INSURANCE COMPANY FARM BUREAU INSURANCE .575,520 10541 36-3544354 01/01/2004 VT 1,406,161 10/01/2017 .63096 .38-6056370 .2.839 .78549 .86-0251152 .05/01/2008 FUTURAL LIFE AZ. .78549 ..86258 86-0251152 05/01/2006 .05/01/1971 .13-2572994 2.400.807 68322 84-0467907 09/01/1987 CO 23 88340 59-2859797 11/01/2011 HANNOVER LIFE REASSURANCE CO OF AMERICA .374,796 2 923 801 .35-2192889 .05/01/2007 HEINZ-NOBLE, INC. .11905 .3,500 92150 31-0995231 05/01/2006 HUNTINGTON NATIONAL ΑZ 6.913 INDIANA OLD NATIONAL INSURANCE COMPANY
KUBOTA INSURANCE CORPORATION .03-0359938 .04/01/2004 3,900 7.901 .00000 .20-0867830 .10/01/2013 HI. 2,357 .9,884 00000 45-3249514 07/01/2016 LACLEDE INSURANCE RISK SERVICES SC .138.501 617 053 LINCOLN NATIONAL LIFE INS CO ...
MUNICH AMERICAN REASSURANCE CO .35-0472300 146,231 .58-0828824 11/22/1999 1.235.703 66346 GA. 1.844.222 12 964 142 66346 58-0828824 01/01/2019 MUNICH AMERICAN REASSURANCE COMPANY GA 17 203 388 66346 58-0828824 01/01/2016 MUNICH AMERICAN REASSURANCE COMPANY 461, 197 14862 .54-1846993 .01/01/2013 NISOURCE INSURANCE CORPORATION, INC. UT. .284 . 467 .656.207 .04/01/2020 OLD SPARTAN LIFE INSURANCE COMPANY, INC OPTIMUM RE INS CO 65480 57-0771452 .72,062 .88099 .75-1608507 .118,099 1,061,888 PACIFIC CENTURY LIFE INSURANCE CORP 93815 86-0422077 09/01/2001 ΑZ 80.923 ..95-1079000 ..63-0483783 67466 03/07/1989 NE .74900 .235,050 .09/01/2014 .325,000 AR. PLATEAU INSURANCE COMPANY .00000 62-1216897 08/01/2016 22.726 1.886 43-1235868 12/01/1982 2,455,802 13,921,714 .93572 .43-1235868 .01/01/2001 MO. .23,751 93572 43-1235868 01/01/2019 RGA REINSURANCE COMPANY MO 193 150 86 357 RGA REINSURANCE COMPANY 5,498,153 RGA REINSURANCE COMPANY .93572 .43-1235868 .01/01/2019 MO. ..14.150 SCOR GLOBAL LIFE AMERICAS REINS CO SCOR GLOBAL LIFE REINS CO OF DELAWARE 64688 75-6020048 04/01/2002 DE 115 396 9 492 039 .62-1003368 .01/01/2000 .603,492 1,042,790 .13-3126819 SCOR GLOBAL LIFE USA REINS CO .97071 .05/01/2003 DE. .18,750 .114,818 SECURITY LIFE OF DENVER INS CO SWISS RE LIFE & HEALTH AMERICA INC 68713 84-0499703 05/01/1996 CO 225 000 890 944 .06-0839705 .09/27/1989 .5,866,841 .82627 MO. .745.758 82627 06-0839705 05/24/1990 SWISS RE LIFE AND HEALTH AMERICA INC CT 18.977 ..06-0839705 ..06-0839705 .01/01/2019 SWISS RE LIFE AND HEALTH AMERICA INC SWISS RE LIFE AND HEALTH AMERICA INC286,940 .82627 643 834 18,192,049 .82627 CT 82627 06-0839705 07/01/2014 SWISS RELIFE AND HEALTH AMERICAN INC .7.383 TEB LIFE INSURANCE COMPANY .. TECHNOLOGY ASSURANCE LIMITED .8160 .86-0600737 .03/01/2009 6,230,921 8,023,332 .94-1872743 HI. .00000 .05/01/2014 2,942,714 80659 82-4533188 01/01/2018 THE CANADA LIFE ASSURANCE COMPANY MI 46.050.640 39-0989781 01/01/2015 TRANSAMERICA FINANCIAL 8,831,928 8623 TRANSAMERICA FINANCIAL LIFE INS CO 70688 .36-6071399 .08/01/1976 NY. .284 . 484 4.707.905 80659 38-0397420 09/01/1980 US BUS OF THE CANADA LIFE ASSUR CO МІ 783 047 ZURICH AMERICAN INSURANCE COMPANY .66,782 .36-4233459 .01/01/2009 NY. e and Annuity 089999 U.S. Non 59,244,706 161,274,094 11/01/2008 ATLANTIC SECURITY .00000 ATLANTIC SECURITY .00000 .AA-0051509 .05/01/2006 TCA .37 .04/01/2016 VGB. 00000 AA-0040087 CASTLETON FINANCIAL INS CO LTD 1 389 CRUX REINSURANCE COMPANY, LTD 97,977 .00000 98-1394157 00000 96-1132003 03/01/2016 FIRST LIFE & CASUALTY REINSURANCE COMPANY, LTD TCA 71.903 117,217 .00000 AA-0054362 .05/01/2006 46,050,640 2,942,714 .00000 .AA-3191255 .12/01/2020 BMU 00000 AA-0054100 01/01/2016 MEMBER AUTO SERVICES REINSURANCE, LTD TCA 1.349 MERIDA REINSURANCE COMPANY, LTD. MONARCH REINSURANCE COMPANY, LTD .00000 .AA-0051702 .01/01/2008 81,324 154 . 160 TCA .00000 .AA-0054681 .09/01/2017 165,757 .588,457 00000 AA-3190282 01/01/2011 PLEIADES INSURANCE COMPANY BMU 124 475 150 219 RMC REINSURANCE, LTD WFI REINSURANCE, LTD. TCA TCA AA-0050872 04/01/2008 00000 AA-0054335 12.967 29.135 98-1498606 ZURICH INTERNATIONAL LIFE LIMITED .01/01/2020 82,112 3,878,967 0999999. Life and Annuity - Non-U.S. Non-Affiliates 48,205,273 1099999. Total Life and Annuity - Non-Affiliates 209,479,367 1199999. Total Life and Annuity 85.133.150 238.805.514 1499999. Total Accident and Health - U.S. Affiliates 1799999. Total Accident and Health - Non-U.S. Affiliates 1899999. Total Accident and Health FUTURAL LIFE .1.124 763 78549 .86-0251152 .05/01/2008 HUNTINGTON NATIONAL INDIANA OLD NATIONAL INSURANCE COMPANY 92150 31-0995231 05/01/2006 447 11021 04/01/2004 .03-0359938 350 65676 35-0472300 01/01/1990 LINCOLN NATIONAL LIFE INSURANCE COMPANY (THE) IN 5 690 .10/01/2007 MUNICH AMERICAN REASSURANCE COMPANY MUNICH AMERICAN REASSURANCE COMPANY .58-0828824 66346 .151,764 214,754 .66346 .58-0828824 GA. .42 65480 57-0771452 04/01/2020 OLD SPARTAN LIFE INSURANCE COMPANY, INC SC 250 2.511 AZ. 93815 .86-0422077 .09/01/2001 PACIFIC CENTURY LIFE INSURANCE CORP 3,936 .00000 .62-1216897 .08/01/2016 PLATEAU INSURANCE COMPANY 617 93572 43-1235868 04/01/2008 RGA REINSURANCE CO. MO 9 969 09/01/2009 RGA REINSURANCE COMPANY 241,875 43-1235868 93572 43-1235868 04/01/2014 RGA REINSURANCE COMPANY MO 38.750 .466,371 93572 43-1235868 .07/01/2018 RGA REINSURANCE COMPANY MO 1,940,371 .01/01/2013 RGA REINSURANCE COMPANY .43-1235868 .93572 .93572 .43-1235868 .01/01/2019 RGA REINSURANCE COMPANY MO. .649.911 .01/01/2019 93572 43-1235868 RGA REINSURANCE COMPANY MO .7,686,627 .93-0242990 .69019 OR.

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12.383

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106, 127

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SWISS BE LIFE AND HEALTH AMERICA INC.

TECHNOLOGY ASSURANCE LIMITED
UNION SECURITY INSURANCE COMPANY

ZURICH AMERICAN INSURANCE COMPANY

CRUX REINSURANCE COMPANY, LTD
DAVELLY REINSURANCE, LTD
FIRST LIFE & CASUALTY REINSURANCE COMPANY, LTD

MEMBER AUTO SERVICES REINSURANCE, LTD MERIDA REINSURANCE COMPANY, LTD.

MONARCH REINSURANCE COMPANY,

UNUM LIFE

alth - U.S. Non-Affiliates ..11/01/2008 ... ATLANTIC SECURITY ...04/01/2016 ... CASTLETON FINANCIAL INS CO LTD

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.81-0170040

01-0278678

36-4233459

AA-0040087

98-1394157

.AA-0051886

96-1132003

AA-0054100

.AA-0051702

AA-0054681

AA-0051509 ...

01/01/2019

05/01/2014

.01/01/2002

08/15/1982

.01/01/2009

01/01/2018

.03/01/2016

01/01/2016

.01/01/2008

.09/01/2017

SCHEDULE S - PART 2

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

1 2 3 4 5 6 NAIC 5 5 6	7
0 15 5" "	
Company ID Effective Domiciliary	
Code Number Date Name of Company Jurisdiction Paid Los	es Unpaid Losses
	.197,224
	750
	215
2099999. Accident and Health - Non-U.S. Non-Affiliates	382,206 1,529,802
2199999. Total Accident and Health - Non-Affiliates	398,323 18,595,973
2299999. Total Accident and Health	398,323 18,595,973
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)	270,301 207,666,412
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)	261, 173 49, 735, 075
9999999 Totals - Life, Annuity and Accident and Health	531,473 257,401,487

SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia		Life or Disabi								
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID.	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
			uthorized U.S. Affiliates											
			uthorized Non-U.S. Affiliates											
			uthorized Affiliates	I										
37273			AXIS INSURANCE COMPANY	IL	CAT/G	OL			30,587	12,564				
37273			AXIS INSURANCE COMPANY	IL	CAT/G	OL		30,605		183,630				
37273			AXIS INSURANCE COMPANY AXIS INSURANCE COMPANY	IL	CAT/I	OL				(2,266)				
3727364149			EPIC LIFE	WI	CAT/I YRT/G	OL OL		(69.902)	(46,483)	14,700				
63258	41-6022443		FEDERATED LIFE	MN	YRT/G	0L		(30,080)	(29,813)	342,306				
86258			GENERAL RE LIFE CORPORATION	CT.	YRT/I	OL	2,790,514,772	5,137,534	5,044,574					
68322			GREAT WEST LIFE & ANNUITY INSURANCE CO	CO	YRT/I	OL.	1,065,022			55,895				
88340			HANNOVER LIFE REASSURANCE CO OF AMERICA	FI	CO/I	OL.	3,356,424,729	36,852,703	41, 153, 209	4,919,398				
88340			HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	0L	8,708,586,802	5.798.253	.5,729,508	7,392,010				
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/I	0L	17,396,004	304,785	298,604	537,375				
66346	58-0828824		MUNICH AMERICAN REASSURANCE CO	GA		XXXL	3,984,442,413	17,261,351	13,196,564	4,497,081				
66346	58-0828824		MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	0L	3,461,743,037	4,569,819	3,486,336	7,648,400				
66346	58-0828824	.05/01/2006	MUNICH AMERICAN REASSURANCE COMPANY	GA	OTH/G	CL	18,046,148	1,931	6,072	75, 130				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY	GA	DTH/G	DL	4,944,359	70,309	82,689	19,035				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	DL			4,998,101	(7,356)				
66346			MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL			86,202					
66346			MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL.			7,288,698	13,444				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL.	29,520,171,000	4,908,954	3,270,619	83,401,857				
66346			MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL			179,426	48				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL	1,202,600,000	312, 151	208,988	1,571,081				
10227	58-0828824		MUNICH REINSURANCE AMERICA, INC.	DE	CAT/G	OL		7 000	7,346	3,017				
66346			MUNICH REINSURANCE AMERICA, INC. MUNICH REINSURANCE AMERICA, INC.	DE	CAT/G CAT/G	OL OL		7,350		44, 101 618, 902				
10227			MUNICH REINSURANCE AMERICA, INC.	DE	CAT/I	OL								
66346			MUNICH REINSURANCE AMERICA, INC.	DE	CAT/I	0L				3,530				
88099	75-1608507		OPTIMUM RE INSURANCE CO	TX	YRT/I	OL	55,025,195	472,702	482,230	956,431				
67466		03/07/1989	PACIFIC LIFE INSURANCE CO (was John Hancock & Manu)	NE	YRT/I	0L	2,536,451	47.049	54,976	79,401				
11835		01/01/2017	PARTNER REINSURANCE COMPANY OF THE US	CT	CAT/G.	OL.	2,000,101		9,964	4,094				
11835	13-3031176		PARTNER REINSURANCE COMPANY OF THE US	CT	CAT/I	0L				(738)				
11835			PARTNER REINSURANCE COMPANY OF THE US	CT	CAT/I	0L								
			PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (WAS AURIGEN REINS CO OF											
74900	63-0483783		AMERICA)	AR	YRT/I	0L	586,481,050	392, 190	362,456	675,584				
00000	62-1216897	.08/01/2016	PLATEAU INSURANCE COMPANY	TN	CO/G	CL.	2,693,896	74,366	90, 158	2, 121				
93572	43-1235868		RGA REINSURANCE CO	MO	CO/I	XXXL	6,883,586,283	61,165,448	56,737,678	16,254,078				
93572	43-1235868		RGA REINSURANCE CO	MO	YRT/I	OL.	12,595,399,657	20,279,931	18,908,232	21,453,442				
93572			RGA REINSURANCE COMPANY	MO	0/I	0L	13,311,603	ļ ļ	8, 154	211,430				ļ
93572			RGA REINSURANCE COMPANY	MO	YRT/G	OL			49,840	13				
93572			RGA REINSURANCE COMPANY	MO	YRT/G	OL	511,873,000	133,779	89,566	667,971				
93572			RGA REINSURANCE COMPANY	MO	YRT/G	OL	40.040.400.000	0.400.440	1,898,485	3,734				
93572			RGA REINSURANCE COMPANY	MO	YRT/G	0L	12,618,162,000	2, 103, 448	1,401,468	35,567,566				
93572 93572			RGA REINSURANCE COMPANY RGA REINSURANCE COMPANY	MO	YRT/G CAT/G	OL OL		2,747	2,828 21,827	314,212				
93572			RGA REINSURANCE COMPANY	MO	CAT/G	OL		21.840	21,021					
93572			RGA REINSURANCE COMPANY	MO	CAT/G	0L				264,688				
93572			RGA REINSURANCE COMPANY	MO	CAT/I	OL	†		·····	(1,617)				
93572			RGA REINSURANCE COMPANY	MO	CAT/I	0L				10.490				
97071			SCOR	DE	CAT/G	OL.		9,970		59,818				
97071			SCOR	DE	CAT/G.	OL.				177, 107				
97071			SCOR	DE	CAT/I	OL.				4,788				
64688			SCOR GLOBAL LIFE AMERICAS REINSURANCE CO	DE	C0/I	XXXL		89,088,321	80,481,122	10,598,771				
64688	75-6020048	.04/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE CO	DE	YRT/I	OL	3,191,644,476	5,373,322	5,229,846	6,462,982				
87017	62-1003368	01/01/2000	SCOR GLOBAL LIFE REINSURANCE CO OF DELAWARE	DE	CO/I	XXXL	2,254,331,498	35,464,554	41,299,767	3,117,701				

SCHEDULE S - PART 3 - SECTION 1

	_	Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds an	d Other Lia										1
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
87017	62-1003368	.01/01/2000	SCOR GLOBAL LIFE REINSURANCE CO OF DELAWARE	DE	YRT/I	DL		1,847,094	2, 166, 378	1,737,227				
97071	13-3126819	.01/01/2015	SCOR GLOBAL LIFE USA REINSURANCE CO	DE		XXXL	15,408,577,516	76,296,666	61,967,133	15,966,335				
97071	13-3126819	.10/01/2003	SCOR GLOBAL LIFE USA REINSURANCE CO (was Generali)	DE	YRT/I	OL	2,174,336,223	1,840,615	1,377,084	2,790,797				
68713	84-0499703	.03/01/2001	SECURITY LIFE OF DENVER INSURANCE CO	CO	CO/I	OL.	1,176,679,253	17,954,813	22,632,948	2,399,094				
68713	84-0499703	05/01/1996	SECURITY LIFE OF DENVER INSURANCE CO	CO	YRT/I	OL.	352,410,028	3,282,789	2,538,350	3,745,541				
82627	06-0839705	02/16/2007	SWISS RE LIFE & HEALTH AMERICA INC	MO	CO/I	XXXL.	8,204,152,781	65,616,811	59,821,506	10,300,814				
82627	06-0839705	09/27/1989	SWISS RE LIFE & HEALTH AMERICA INC	MO.	YRT/I	OL.	9,373,223,655	9,396,020	7,836,104	13,938,549				
82627	06-0839705	.01/01/2013	SWISS RE LIFE & HEALTH AMERICA INC.	CT	CAT/G.	OL.			35,933	14,742				
82627		.01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	CT	CAT/G	0L		35.954		215,724				
				CT										
82627	06-0839705	.01/01/2019	SWISS RE LIFE & HEALTH AMERICA INC.		CAT/G	OL				885,535				
82627	06-0839705	.01/01/2013	SWISS RE LIFE & HEALTH AMERICA INC.	CT	CAT/I	OL				(2,664)				
82627	06-0839705	.01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	CT	CAT/I	OL.				17,269				
82627	06-0839705	.12/31/2009	SWISS RE LIFE AND HEALTH AMERICA INC.	CT	YRT/G	OL			2,276,715					
82627		.09/27/1989	SWISS RE LIFE AND HEALTH AMERICA INC.	CT	YRT/G	OL			1,668,791					
82627	06-0839705	.05/24/1990	SWISS RE LIFE AND HEALTH AMERICA INC.	CT	CO/G	OL	30,248,800	269,479	314,203	222,924			ļ	
82627	06-0839705	.01/01/2013	SWISS RE LIFE AND HEALTH AMERICA INC.	CT	YRT/G	OL	ļ		129,304				ļ	
82627	06-0839705	.01/01/2013	SWISS RE LIFE AND HEALTH AMERICA INC.	CT	YRT/G	0L			6,814,340	(11,034)			ļ	
82627	06-0839705	.01/01/2016	SWISS RE LIFE AND HEALTH AMERICA INC.	CT	YRT/G	OL		[72				
82627	06-0839705	.01/01/2019	SWISS RE LIFE AND HEALTH AMERICA INC.	. Ст	YRT/G	OL	1,697,701,000	445.930	298,555					
82627	06-0839705	.01/01/2016	SWISS RE LIFE AND HEALTH AMERICA INC.	CT	YRT/G	OL		.,,,,	9,797,651					
82627	06-0839705	01/01/2019	SWISS RE LIFE AND HEALTH AMERICA INC.	CT	YRT/G	0L	41,981,595,000	7.010.583	4,671,032	118, 147, 624				
82627	06-0839705	07/01/2014	SWISS RE LIFE AND HEALTH AMERICAN, INC.	CT	CO/I	0L	52,732,500	226,454	160,141			• • • • • • • • • • • • • • • • • • • •		***************************************
80659	38-0397420	01/01/2018	THE CANADA LIFE ASSURANCE COMPANY	MI	YRT/G	OL.	199,528,834,000	220, 404	100, 171	375,552,919				46,050,640
70688	36-6071399	.08/01/1976	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY		OL	77,052,853	510,532	511,472	857,339				
				NY	YRT/I									
70688	36-6071399	.08/01/1976	TRANSAMERICA FINANCIAL LIFE INSURANCE CO			XXXL	509,220,883	3,644,339	3,757,977	4,040,405				
86231	39-0989781	.01/01/2015	TRANSAMERICA LIFE INSURANCE CO	IA	00/I		18,595,871,322	239,094,282	232,533,492	18,657,553				
86231	39-0989781	.01/01/2015	TRANSAMERICA LIFE INSURANCE CO	IA	YRT/I	OL.	1,386,904,769	1,614,741	1,461,483	2, 188, 859				
80659	38-0397420	.06/01/2003	US BUS OF THE CANADA LIFE ASSUR CO	MI	00/I	OL	1,018,775,078	183,858	304,742	1,221,053				
80659	38-0397420	.09/01/1980	US BUS OF THE CANADA LIFE ASSUR CO	MI	YRT/I	OL	791,218,854	20,229,554	22,451,323	981,448				
16535	36-4233459	.01/01/2009	ZURICH AMERICAN INSURANCE COMPANY	NY	YRT/G	OL		6	5	495,545				
16535	36-4233459	.01/01/2013	ZURICH AMERICAN INSURANCE COMPANY	NY	CAT/G	OL			48,670	20,000				
16535	36-4233459	01/01/2014	ZURICH AMERICAN INSURANCE COMPANY	NY	CAT/G	OL		48,699		292, 193				
16535	36-4233459	.01/01/2013	ZURICH AMERICAN INSURANCE COMPANY	NY	CAT/I	OL				(3,606)				
16535	36-4233459	.01/01/2014	ZURICH AMERICAN INSURANCE COMPANY	NY	CAT/I	OL				23,390				
0899999.	General Acco	unt - Authori	zed U.S. Non-Affiliates				404.398.171.919	739,351,794	737,979,504	796,059,161				46.050.640
00000	AA-1120055	.01/01/2013	Lloyd's Underwriter Syndicate No.AFB 3623	GBR	CAT/G.	OL.	,,,	,	20.468	1,462				11,111,111
00000	AA-1120000	.01/01/2013	Lloyd's Underwriter Syndicate No.SII 1945	GBR	CAT/G.	OL				.3,334				
00000	AA-1126510	01/01/2013	Lloyd's Underwriter Syndicate No.STI 1343	GBR	CAT/G	OL			13,367	(3,359)				
00000		.01/01/2013	Lloyd's Underwriter Syndicate No.ANV 1861	GBR	CAT/G.	OL			3,307	(823)				
	AA-1127861 AA-1126005	01/01/2013			CAT/GCAT/G									
00000			Lloyd's Underwriter Syndicate No.PEM 4000	GBR		OL			2,719	1,115			····	
00000	AA-1126033	.01/01/2013	Lloyd's Underwriter Syndicate No.HIS 33	GBR	CAT/G	OL		ļ ļ-	14,443	(1,011)			<u> </u>	
00000	AA-1128001	.01/01/2013	Lloyd's Underwriter Syndicate No.AML 2001	GBR	CAT/G	OL			770	(884)			ļ	
00000	AA-1120075	.01/01/2013	Lloyd's Underwriter Syndicate No.ARK 4020	GBR	CAT/G	OL.		ļ	7,502	(1,296)			ļ	
00000	AA-1126609	.01/01/2013	Lloyd's Underwriter Syndicate No.AUW 609	. GBR	CAT/G	OL			7, 105	(553)			ļ	
00000	AA-1120158	.01/01/2014	Lloyd's Underwriter Syndicate No. ACA 2014	GBR	CAT/G	DL			2,874	1, 179				
00000	AA-1120085	.01/01/2014	Lloyd's Underwriter Syndicate No. AUL 1274	GBR	CAT/G	OL			1,573	645				
00000	AA-1120104	.01/01/2014	Lloyd's Underwriter Syndicate No. AAL 2012	GBR	CAT/G	OL			14,765	273				
00000	AA-1120064	.01/01/2015	Lloyd's Underwriter Syndicate No. CVS 1919	GBR	CAT/G	OL			4,453	(5, 109)				
00000	AA-1128003	01/01/2014	Lloyd's Underwriter Syndicate No. 2003 SJC	GBR.	CAT/G.	0L			7,226	(3,971)				
00000	AA-1126006	01/01/2014	Lloyd's Underwriter Syndicate No. 4472 LIB	GBR	CAT/G.	OL.		[9,746	(5,201)				
00000	AA-1128987	.01/01/2015	Lloyd's Underwriter Syndicate No. BRT 2987	GBR	CAT/G	OL	1		8.161	(5,836)		• • • • • • • • • • • • • • • • • • • •	<u></u>	
00000		.01/01/2015	Lloyd's Underwriter Syndicate No. TRV 5000	GBR		0L	1		4,011	(4,602)			İ	
	AA-1120003 AA-1127301	.01/01/2015	Lloyd's Underwriter Syndicate No. SCC 1301	GBR	CAT/G.	OL				(4,602)			·····	
00000									1,396				····	
00000	AA-1120163	.01/01/2016	Lloyd's Underwriter Syndicate No. VSM 5678	. GBR	CAT/G	OL			4,390	(5,038)			·····	
00000		.01/01/2016	Lloyd's Underwriter Syndicate No. ASP 4711	GBR	CAT/G	OL.			30,664	12,602				
00000	AA-1120113	01/01/2016	Lloyd's Underwriter Syndicate No. HAM 3334	GBR	CAT/G	DL	L		1,373	563	L		L	

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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

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	d Other Lia	abilities Without	Life or Disabili	ty Contingencies,	and Related Ber	nefits Listed by F	Reinsuring Compa	any as of Decem	iber 31, Current	Year	
1	2	3	4	5	6	7	8		redit Taken	11		Surplus Relief	14	15
				Domi-				9	10		12	13	1	
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
							at End of Year	Current Year			Current Year	Prior rear	Reserve	Comsurance
00000	AA-1127200	.01/01/2016	Lloyd's Underwriter Syndicate No. AMA 1200	. GBR	CAT/G	OL			1,604	(1,841)				
00000	AA-1127183	.01/01/2016	Lloyd's Underwriter Syndicate No. TAL 1183	. GBR	CAT/G	OL			2,406	(2,761)				
00000	AA-1120179	.01/01/2017	Lloyd's Underwriter Syndicate No. BRT 2988	. GBR	CAT/G	OL			1,424	(597)				
00000	AA-1126566	.01/01/2016	Lloyd's Underwriter Syndicate No. STN 0566	. GBR	CAT/G	OL			802	(920)				
00000	AA-1127414	.01/01/2017	Lloyd's Underwriter Syndicate No. ASC 1414	. GBR	CAT/G	OL			4,453	(5, 109)				
00000	AA-1128121	01/01/2017	Lloyd's Underwriter Syndicate No. ARG 2121	. GBR	CAT/G	OL			1,781	(2,044)				
00000	AA-1128791	01/01/2017	Lloyd's Underwriter Syndicate No. MAP 2791	GBR	CAT/G	OL			3,562	(4,087)				
00000	AA-1120071	.01/01/2017	Lloyd's Underwriter Syndicate No. NVA 2007	. GBR	CAT/G	OL			4,604	(5,283)				
00000	AA-1120097	.01/01/2017	Lloyd's Underwriter Syndicate No. MFM 2468	. GBR	CAT/G	OL			4,453	(5, 109)				
00000	AA-1126004	.01/01/2019	Lloyd's Underwriter Syndicate No. CNP 4444	. GBR	CAT/G.	OL.			12,606	(2,614)				
00000	AA-1120116	.01/01/2019	Lloyd's Underwriter Syndicate No. NOA 3902	GBR	CAT/G	OL.			20,574	3,241				
00000	AA-1120084	01/01/2019	Lloyd's Underwriter Syndicate No. BAR 1955	GBR.	CAT/G	OL.			10.590	596	• • • • • • • • • • • • • • • • • • • •			
00000	AA-1120181	01/01/2019	Lloyd's Underwriter Syndicate No. WBC 5886	GBR	CAT/G	OL.			391	164				
00000	AA-1120181	01/01/2019	Lloyd's Underwriter Syndicate No. AUL 1274	. GBR	CAT/G.	0L		1,831		10,984				
		01/01/2014		GBR		0L		6,379						
00000	AA-1120181		Lloyd's Underwriter Syndicate No. WBC 5886		CAT/G					38,276				·
00000	AA-1120075	.01/01/2014	Lloyd's Underwriter Syndicate No. ARK 4020	. GBR	CAT/G	OL		5,843		35,060			····	·
00000	AA-1126609	.01/01/2014	Lloyd's Underwriter Syndicate No. AUW 0609	. GBR	CAT/G	OL		12,245		73,467				
00000	AA-1120055	.01/01/2014	Lloyd's Underwriter Syndicate No. AFB 3623	. GBR	CAT/G	OL		20,579		123,476				
00000	AA-1128003	.01/01/2014	Lloyd's Underwriter Syndicate No. XLC 2003	. GBR	CAT/G	OL		18,736		112,416				
00000	AA-1126033	.01/01/2014	Lloyd's Underwriter Syndicate No. HIS 33	. GBR	CAT/G	OL		25,680		154,079				
00000	AA-1126510	.01/01/2014	Lloyd's Underwriter Syndicate No. TMK 510	GBR	CAT/G	OL		16,803		100,820				
00000	AA-1126006	.01/01/2014	Lloyd's Underwriter Syndicate No. 4472 LIB	. GBR	CAT/G	OL		18,796		112,774				
00000	AA-1120124	01/01/2014	Lloyd's Underwriter Syndicate No. SII 1945	. GBR	CAT/G.	OL		7,968		47,810				
00000	AA-1128987	.01/01/2015	Lloyd's Underwriter Syndicate No. BRT 2987	. GBR	CAT/G	OL		16,316		97,895				
00000	AA-1126003	.01/01/2015	Lloyd's Underwriter Syndicate No. TRV 5000	. GBR	CAT/G.	OL.		14,575						
00000	AA-1120064	.01/01/2015	Lloyd's Underwriter Syndicate No. CVS 1919	GBR	CAT/G.	OL.		11.007		66.041				
00000	AA-1127301	.01/01/2016	Lloyd's Underwriter Syndicate No. SCC 1301	. GBR	CAT/G	OL.		4.724		28.344				
00000	AA-1127301	.01/01/2016	Lloyd's Underwriter Syndicate No. 366 1361	GBR	CAT/G	0L		9.565		57,387				
00000	AA-1120163	.01/01/2016	Lloyd's Underwriter Syndicate No. ASP 4711	. GBR	CAT/G.	0L		9,565						
			Libyu's Underwriter Syndicate No. ASP 4711			0L								
00000	AA-1120104	.01/01/2016	Lloyd's Underwriter Syndicate No. AAL 2012	. GBR	CAT/G			31,241		187,444				
00000	AA-1127200	.01/01/2016	Lloyd's Underwriter Syndicate No. AMA 1200	. GBR	CAT/G.	OL		2,773		16,637				
00000	AA-1127183	.01/01/2016	Lloyd's Underwriter Syndicate No. TAL 1183	. GBR	CAT/G	OL		5,546		33,275				
00000	AA-1127414	.01/01/2017	Lloyd's Underwriter Syndicate No. ASC 1414	. GBR	CAT/G	OL		6,239		37,434				
00000	AA-1120179	01/01/2018	Lloyd's Underwriter Syndicate No. BRT 2988	. GBR	CAT/G	OL		2,780		16,679				
00000	AA-1126004	.01/01/2018	Lloyd's Underwriter Syndicate No. CNP 4444	. GBR	CAT/G	OL		21,439		128,635				
00000	AA-1120116	.01/01/2018	Lloyd's Underwriter Syndicate No. NOA 3902	. GBR	CAT/G	OL		25,938		155,629				
00000	AA-1120084	.01/01/2018	Lloyd's Underwriter Syndicate No. BAR 1955	. GBR	CAT/G	OL		11,427		68,559				
00000	AA-1126005	.01/01/2020	Lloyd's Underwriter Syndicate No. HAM 4000	. GBR	CAT/G	OL		7,815		46,889				
00000	AA-1120186	.01/01/2020	Lloyd's Underwriter Syndicate No. GIC 1947	. GBR	CAT/G	OL		1,831		10,984				
00000	AA-1120080	01/01/2020	Lloyd's Underwriter Syndicate No. ENH 5151	. GBR	CAT/G	OL		7,835		47,012				
00000	AA-1120172	.01/01/2020	Lloyd's Underwriter Syndicate No. EVE 2786	GBR	CAT/G.	OL.		3.036		18,218		l	L	
00000	AA-1120156	.01/01/2020	Lloyd's Underwriter Syndicate No. AXS 1686	GBR	CAT/G.	OL.		1,386		8.319				
00000	AA-1129000	.01/01/2020	Lloyd's Underwriter Syndicate No. MKL 3000	GBR	CAT/G.	OL.		6,932		41,594				
00000	AA-1120055	.01/01/2020	Lloyd's Underwriter Syndicate No. AFB 3623	GBR	CAT/I	OL.	• • • • • • • • • • • • • • • • • • • •	,0,002	• • • • • • • • • • • • • • • • • • • •	(1, 187)	•	• • • • • • • • • • • • • • • • • • • •		
00000	AA-1126005	.01/01/2013	Lloyd's Underwriter Syndroate No.Arb 3023	. GBR	CAT/I	0L				(202)				
00000	AA-1126033	.01/01/2013	Lloyd's Underwriter Syndicate No.FEM 4000	GBR	CAT/I	0L				(741)				
				GBR		0L								
00000	AA-1126609	.01/01/2013			CAT/I					(362)				·
00000	AA-1120104	.01/01/2014	Lloyd's Underwriter Syndicate No. AAL 2012	. GBR	CAT/I	OL				(819)			 	
00000	AA-1128003	.01/01/2014	Lloyd's Underwriter Syndicate No. 2003 SJC	. GBR	CAT/I	OL				(206)			ļ	
00000	AA-1128987	.01/01/2015	Lloyd's Underwriter Syndicate No. BRT 2987	. GBR	CAT/I	OL				(168)				ļ
00000	AA-1127301	.01/01/2016	Lloyd's Underwriter Syndicate No. SCC 1301	. GBR	CAT/I	OL				(103)				
00000	AA-1120158	.01/01/2014	Lloyd's Underwriter Syndicate No. ACA 2014	. GBR	CAT/I	OL				(213)				
00000	AA-1120085	.01/01/2014	Lloyd's Underwriter Syndicate No. AUL 1274	. GBR	CAT/I	OL				(117)				
00000	AA-1120075	.01/01/2014	Lloyd's Underwriter Syndicate No. ARK 4020	. GBR	CAT/I	OL				(348)				
00000	AA-1126510		Lloyd's Underwriter Syndicate No. TMK 510	GBR	CAT/I	0L				(570)				
00000			Lloyd's Underwriter Syndicate No. 4472 LIB	GBR	CAT/I	OL.				(285)				
	T													

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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		rance Ceded Life Insurance, Annuities, Deposit Funds and											1
1	2	3	4	5	6	7	8	Reserve Cre		11		Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of	l <u>.</u>						Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
00000	AA-1120124		Lloyd's Underwriter Syndicate No. SII 1945	. GBR	CAT/I	OL				(602)				
00000	AA-1120179	.01/01/2018	Lloyd's Underwriter Syndicate No. BRT 2988	GBR	CAT/I	OL				(49)				
00000	AA-1120116	.01/01/2018	Lloyd's Underwriter Syndicate No. NOA 3902	GBR	CAT/I	OL				(1,278)				
00000	AA-1120084	.01/01/2018	Lloyd's Underwriter Syndicate No. BAR 1955	GBR	CAT/I	OL				(607)				
00000		.01/01/2019	Lloyd's Underwriter Syndicate No. ASP 4711	GBR	CAT/I	OL				(2,272)				
00000		.01/01/2019	Lloyd's Underwriter Syndicate No. CNP 4444	GBR	CAT/I	OL				(564)				
00000	AA-1120113	01/01/2019	Lloyd's Underwriter Syndicate No. HAM 3334	GBR	CAT/I	OL				(102)				
00000	AA-1127861	.01/01/2019	Lloyd's Underwriter Syndicate No. AMT 1861	GBR	CAT/I	OL				(142)				
00000	AA-1120181	.01/01/2019	Lloyd's Underwriter Syndicate No. WBC 5886	. GBR	CAT/I	OL				(29)				
00000	AA-1120090	.01/01/2019	Lloyd's Underwriter Syndicate No. ASP 4711	GBR	CAT/I	OL				14,720				
00000	AA-1120055	.01/01/2019	Lloyd's Underwriter Syndicate No. AFB 3623	GBR	CAT/I	OL				7,697				
00000	AA-1126033	.01/01/2019	Lloyd's Underwriter Syndicate No. HIS 0033	GBR	CAT/I	OL				4,801				
00000	AA-1126609	.01/01/2019	Lloyd's Underwriter Syndicate No. AUW 0609	GBR	CAT/I	OL				2,345				
00000		.01/01/2019	Lloyd's Underwriter Syndicate No. AUL 1274	GBR	CAT/I	OL				680				
00000	AA-1126004	.01/01/2019	Lloyd's Underwriter Syndicate No. CNP 4444	GBR	CAT/I	OL				4,464				
00000	AA-1128003	.01/01/2019	Lloyd's Underwriter Syndicate No. XLC 2003	GBR	CAT/I	OL				1,333				
00000	AA-1120116	.01/01/2019	Lloyd's Underwriter Syndicate No. NOA 3902	GBR	CAT/I	OL		[7,619				
00000	AA-1120179	.01/01/2019	Lloyd's Underwriter Syndicate No. BRT 2988	GBR	CAT/I	OL				126				
00000	AA-1120124	.01/01/2019	Lloyd's Underwriter Syndicate No. SII 1945	GBR	CAT/I	OL				3,827				
00000	AA-1126510	.01/01/2019	Lloyd's Underwriter Syndicate No. TMK 0510	GBR	CAT/I	OL				3,696				
00000	AA-1120075	.01/01/2019	Lloyd's Underwriter Syndicate No. ARK 4020	GBR	CAT/I	OL				2,141				
00000	AA-1127301	.01/01/2019	Lloyd's Underwriter Syndicate No. SCC 1301	GBR	CAT/I	OL				671				
00000		01/01/2019	Lloyd's Underwriter Syndicate No. BRT 2987	GBR	CAT/I	OL		L		1,262				
00000	AA-1120104	01/01/2019	Lloyd's Underwriter Syndicate No. AAL 2012	GBR	CAT/I	OL				9.244				
00000	AA-1126006	.01/01/2019	Lloyd's Underwriter Syndicate No. LIB 4472	GBR	CAT/I	OL				1,809				
00000	AA-1120181	01/01/2019	Lloyd's Underwriter Syndicate No. WBC 5886	GBR	CAT/I	OL.				227				
00000	AA-1126005	.01/01/2020	Lloyd's Underwriter Syndicate No. HAM 4000	GBR	CAT/I	OL.				2,988				
00000	AA-1120186	01/01/2020	Lloyd's Underwriter Syndicate No. GIC 1947	GBR	CAT/I	OL.				680				
00000	AA-1120080	01/01/2020	Lloyd's Underwriter Syndicate No. ENH 5151	GBR	CAT/I	OL.				767				
00000	AA-1126510	01/01/2019	Lloyd's Underwriter Syndicate No. KLN 0510	GBR	CAT/I	OL.				1,837				
00000	AA-1126033	01/01/2019	Lloyd's Underwriter Syndicate No. HIS 0033	GBR	CAT/I	0L				1,443				
00000		01/01/2019	Lloyd's Underwriter Syndicate No. MAP 2791	GBR	CAT/I	0L				1,154				
00000		.01/01/2019	Lloyd's Underwriter Syndicate No. LIB 4472	GBR	CAT/I	OL				1, 134				
00000		01/01/2019	Lloyd's Underwriter Syndicate No. XLC 2003	GBR	CAT/I	OL.				1,443				
00000	AA-1120104	01/01/2019	Lloyd's Underwriter Syndicate No. AAL 2012	GBR	CAT/I	OL.				1,203				
00000	AA-1126609	.01/01/2019	Lloyd's Underwriter Syndicate No. AUW 0609	GBR	CAT/I	OL.				721				
00000		01/01/2019	Lloyd's Underwriter Syndicate No. VSM 5678	GBR	CAT/I	OL.				642				
00000		01/01/2019	Lloyd's Underwriter Syndicate No. NVA 2007	GBR	CAT/I	OL.				1.492				
00000		01/01/2019	Lloyd's Underwriter Syndicate No. NEO 2468	GBR	CAT/I	OL.				1,443				
00000		01/01/2019	Lloyd's Underwriter Syndicate No. ASC 1414	GBR	CAT/I	OL.				1,443				
00000		01/01/2019	Lloyd's Underwriter Syndicate No. AFB 3623	GBR	CAT/I	OL.				1,443				
00000			Lloyd's Underwriter Syndicate No. ARG 2121	GBR	CAT/I	OL				577				
00000			Lloyd's Underwriter Syndicate No. CVS 1919	GBR	CAT/I	OL.				1.443				
00000			Lloyd's Underwriter Syndicate No. NOA 3902	GBR	CAT/I	OL.				1,081				
00000			Lloyd's Underwriter Syndicate No. CNP 4444	GBR	CAT/I	0L				1, 164				***************************************
			zed Non-U.S. Non-Affiliates	, Jobi (JL		361,808	237,706	2,208,331				
			uthorized Non-Affiliates				404.398.171.919	739.713.602	738.217.210	798.267.492		1		46.050.640
							404,398,171,919		738,217,210	798,267,492				46,050,640
	Total General			LVT.	\/DT / 0	01			138,211,210	- , , -				, - ,
16879			1880 REINSURANCE COMPANY	VT	YRT/G	OL	70,007,670,000			48,577,443				30,578,822
			orized U.S. Affiliates - Captive				70,007,670,000	1,845,568		48,577,443				30,578,822
			nauthorized U.S. Affiliates				70,007,670,000	1,845,568		48,577,443				30,578,822
			nauthorized Non-U.S. Affiliates											
1899999	Total General	Account - U	nauthorized Affiliates				70,007,670,000	1,845,568		48,577,443				30,578,822
10541			AGRINATIONAL INSURANCE COMPANY	. VT	YRT/G	OL	2,907,373,000	433,513	729,711	6,006,064				3,505,778
63096	38-6056370	.09/01/2017	FARM BUREAU LIFE INS CO OF MICHIGAN	. MI	YRT/I	OL	44,241,196	13,072	5,581	12,012				
78549	86-0251152		FUTURAL LIFE	AZ	COFW/G	CL	1,747,830		45,130	23,952				
									, 100					

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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

		Reinsu	ırance Ceded Life Insurance, Annuities, Deposit Funds aı	nd Other Lia	abilities Without	Life or Disabili	ity Contingencies,	, and Related Ben	efits Listed by R	Reinsuring Compa	iny as of Decem	nber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding 9	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
78549	86-0251152	.05/01/2006	FUTURAL LIFE	AZ		CL	113,579	5,414	11,459					
92150	31-0995231	05/01/2006	HUNTINGTON NATIONAL	AZ		CL				143				
11021	03-0359938	.04/01/2004	INDIANA OLD NATIONAL INSURANCE COMPANY	VT	CO/G.	CL	4,240,315							
00000	20-0867830	10/01/2013	KUBOTA INSURANCE CORPORATION	Ні	CO/G.	CL.		239,898	.239,278					
00000	45-3249514	07/01/2016	LACLEDE INSURANCE RISK SERVICES	SC	YRT/G	OL		4,347,659	3,170,227	5,397,198				
14862	54-1846993	01/01/2013	NISOURCE INSURANCE CORPORATION, INC.	UT	YRT/G	OL.	1,527,666,000	l		5,531,910				
67032	56-0340860	07/01/1985	NORTH CAROLINA MUTUAL LIFE	NC	YRT/G	0L	2,802,249,000	1.236.206	1,334,556	6,160,366				
65480	57-0771452	04/01/2020	OLD SPARTAN LIFE INSURNACE COMPANY, INC	SC		CL.	8.315.869	69.871		.598.754				
93815	86-0422077	09/01/2001	PACIFIC CENTURY LIFE INSURANCE CORP	AZ	CO/G.	OL.	2,557,515	19,582						117.325
00000	AA-3771152	.07/01/2009	SAMARITAN INS FUNDING LTD	VI	YRT/G	OL	, , , , , , , , , , , , , , , , , , , ,		4,585,936	(18,474)				, , ,
68608	91-0742147	.06/01/1984	SYMETRA LIFE INSURANCE COMPANY	WA	CO/G	OL.	147,957		, , , , , ,	1,414				
81604	86-0600737	.03/01/2009	TEB LIFE INSURANCE COMPANY	AZ	CO/G	CL	183,917	3.078		868				
00000			TECHNOLOGY ASSURANCE LIMITED	Н	YRT/G	OL	25, 153, 575, 000	,	,	23,960,361				
			orized U.S. Non-Affiliates				33,239,578,527	6,406,974	10, 166, 681	48,061,191				3,623,103
00000	AA-3770049	09/01/2009	ALPINE INDEMNITY LTD	CYM	CO/G.	CL		-,,	8	.511,553				0,120,110
00000	AA-3770049	09/01/2009	ALPINE INDEMNITY LTD	CYM	CO/G	OL.			172,268	59,927				
00000	AA-0051509	11/01/2008	ATLANTIC SECURITY	TCA	COFW/G.	CL	.627,464	4.742	7,522	(151)				247,592
00000	AA-0051509	. 05/01/2006	ATLANTIC SECURITY	TCA		CL		2,937	6,343	(101)				2,974
00000	AA-0040087	04/01/2016	CASTLETON FINANCIAL INS CO LTD	VGB.		CL	1,286,537	12,560	11,461					
00000	98-1394338	01/01/2018	CRUX REINSURANCE COMPANY II, LTD	TCA		CL		12,000	11,401	(39,378)				
00000	98-1394157	01/01/2018	CRUX REINSURANCE COMPANY, LTD	TCA		CL	62,813,623			530,769				
00000	96-1132003	03/01/2016	FIRST LIFE & CASUALTY REINSURANCE COMPANY, LTD	TCA	CO/G	CL	201,421,817	392.080	412,741	2,082,506			1,898,220	
00000	AA-0054362	05/01/2006	FOUNTAIN SQUARE REINS., LTD.	TCA	CO/G	CL		13	481	2,002,000			1,000,220	
00000	AA-0054302	04/01/2016	INDEPENDENT BANKERS LIFE REINS CO OF INDIANA, LTD	TCA	CO/G	CL			70,213	45,497				
00000	AA-0054100	01/01/2016	MEMBER AUTO SERVICES REINSURANCE, LTD	TCA	CO/G	CL	16,287,367			414.334			305.459	(87,295)
00000	AA-0051702	01/01/2008	MERIDA REINSURANCE COMPANY, LTD.	TCA		CL	454,662	1.531	7.827	1,984,683			2.698.277	(07,233)
00000	AA-0051702		MONARCH REINSURANCE COMPANY, LTD	TCA		CL	153,441,607	2.117.080	2,892,536	2,278,493			2,030,211	
00000	AA-3190282		PLETADES INSURANCE COMPANY	BMU	YRT/G	OL	404,775,000		400.984	947,399				
00000	AA-0050872		RMC REINSURANCE, LTD	TCA		CL	546,734,802	7,982,982	7,489,464	9,023,127				
00000	AA-0054335		WF1 REINSURANCE, LTD.	TCA	COFW/G	CL	8,741,430	45.477	55,116	126,403			181.910	251,750
00000	98-1498606		ZURICH INTERNATIONAL LIFE LIMITED	CHE	YRT/G	OL.	790,836,000	16,918		1,588,708			101,310	201,730
			porized Non-U.S. Non-Affiliates	OI IL	IIII/U		2,187,482,807	11,239,619	11,544,516	19,565,998			5,083,866	415.021
			Inauthorized Non-Affiliates				35,427,061,335	17,646,593	21.711.197	67.627.189			5,083,866	4.038.124
								17,646,593	, , .	, , .			5,083,866	34,616,946
	Total Genera						105,434,731,335	19,492,101	21,711,197	116,204,632			3,083,800	34,010,940
			Certified U.S. Affiliates											
			Pertified Non-U.S. Affiliates											
			ertified Affiliates											
			HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	BMU	YRT/G	OL	199,528,834,000			37,540,338				46,050,640
			d Non-U.S. Non-Affiliates				199,528,834,000			37,540,338				46,050,640
			Certified Non-Affiliates				199,528,834,000			37,540,338				46,050,640
3399999.	Total Genera	Account Ce	rtified				199,528,834,000			37,540,338				46,050,640
3699999.	Total Genera	I Account - R	Reciprocal Jurisdiction U.S. Affiliates											
			Reciprocal Jurisdiction Non-U.S. Affiliates											
			Reciprocal Jurisdiction Affiliates											
			Reciprocal Jurisdiction Non-Affiliates				1					İ		
			ciprocal Jurisdiction											
			thorized, Unauthorized, Reciprocal Jurisdiction, and Certified				709,361,737,253	759,205,763	759,928,407	952,012,462			5,083,866	126,718,226
			- Authorized U.S. Affiliates				100,001,101,200	100,200,100	100,020,401	302,012,402		1	3,003,000	120,110,220
							1						1	
			- Authorized Non-U.S. Affiliates				-					-		
			- Authorized Affiliates											
			- Authorized Non-Affiliates				ļ							
	Total Separat													
			- Unauthorized U.S. Affiliates											
6299999.	Total Separat	te Accounts -	- Unauthorized Non-U.S. Affiliates									İ		

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
			Unauthorized Affiliates											
			Unauthorized Non-Affiliates											
	Fotal Separate													
7099999.	Total Separate	e Accounts -	Certified U.S. Affiliates											
			Certified Non-U.S. Affiliates											
7499999.	Total Separate	e Accounts -	Certified Affiliates											
7799999.	Fotal Separate	e Accounts -	Certified Non-Affiliates											
	Total Separate													
8199999.	Total Separate	e Accounts -	Reciprocal Jurisdiction U.S. Affiliates											
			Reciprocal Jurisdiction Non-U.S. Affiliates											
			Reciprocal Jurisdiction Affiliates											
8899999.	Total Separate	e Accounts -	Reciprocal Jurisdiction Non-Affiliates											
			Reciprocal Jurisdiction											
9099999.	Total Separate	e Accounts A	uthorized, Unauthorized, Reciprocal Jurisdiction and Certified											
9199999.	Γotal U.S. (Su	ım of 039999	9, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199	999, 48999	99, 5399999, 599	9999, 6499999,								
	7099999, 75	99999, 81999	999 and 8699999)				507,645,420,446	747,604,336	748, 146, 185	892,697,795				80,252,565
9299999.	Γotal Non-U.S	6. (Sum of 06	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4	4299999, 5	199999, 5499999	, 6299999,								
		99999, 76999	999, 8499999 and 8799999)				201,716,316,807	11,601,427	11,782,222	59,314,667			5,083,866	46,465,661
9999999 -	Totals						709,361,737,253	759,205,763	759,928,407	952,012,462			5,083,866	126,718,226

SCHEDULE S - PART 3 - SECTION 2 Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31. Current Year

			Reinsurance C	eded Accid	lent and Healt	h Insurance Lis	ted by Reinsuring Co	mpany as of Decer	nber 31, Current Yea	ar			
1	2	3	4	5	6	7	8	9	10	Outstanding S	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
			uthorized U.S. Affiliates										
			uthorized Non-U.S. Affiliates										
			uthorized Affiliates	1									
37273	39-1338397		AXIS INSURANCE COMPANY	IL	CAT/G	SLEL	(2,820)						
37273	39-1338397	01/01/2014	AXIS INSURANCE COMPANY	IL	CAT/G	SLEL	56,776 297.996	9,463	80.685				
66346 66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY	GA	OTH/G QA/G	AA.			80,685				
66346	58-0828824	01/01/2019	MUNICH REINSURANCE AMERICA, INC.	DE	CAT/G	SLEL	(677)						
66346	58-0828824	01/01/2013	MUNICH REINSURANCE AMERICA, INC.	DE	CAT/G	SLEL	13,635	2,273					
11835	13-3031176	01/01/2017	PARTNER REINSURANCE COMPANY OF THE US	CT.	CAT/G.	SLEL	(918)						
00000	62-1216897	08/01/2016	PLATEAU INSURANCE COMPANY	TN	QA/G	CAH.	3,684		57,977				
93572	43-1235868	04/01/2008	RGA REINSURANCE CO.	MO	QA/I	LTC	1,857,258	331,960	26,551,294				
93572	43-1235868	07/01/2018	RGA REINSURANCE COMPANY	MO	0TH/G	A	3,976,701		1,707,448				
93572	43-1235868	01/01/2013	RGA REINSURANCE COMPANY	MO	QA/G	SD	45,559						
93572	43-1235868	01/01/2019	RGA REINSURANCE COMPANY	MO	QA/G	A	1,369,897	2,372	81,182				
93572	43-1235868	01/01/2013	RGA REINSURANCE COMPANY	MO	CAT/G	SLEL	(2,012)	6,752					
93572 93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	CAT/G QA/G								
93372	13-3126819	01/01/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CAT/G	SLEL							
69019	93-0242990	09/30/2000	STANDARD	OR	QA/I	LTDI	20,014,264	2,202,015	530,218,180				
82627	06-0839705	01/01/2013	SWISS RE LIFE & HEALTH AMERICA INC.	CT	CAT/G	SLEL	(3,319)						
82627	06-0839705	.01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	CT	CAT/G.	SLEL	66,699	11, 116					
82627	06-0839705	01/01/1990	SWISS RE LIFE & HEALTH AMERICA, INC.	CT	QA/G	LTC	2,483	819	313,668				
82627	06-0839705		SWISS RE LIFE AND HEALTH AMERICA INC.	CT	QA/G	A	1,278	118					
70408	81-0170040	01/01/2002	UNION SECURITY INSURANCE COMPANY	KS	QA/G	LTD1	317,281		348,660				
80802	38-1082080		UNITED STATES BRANCH OF SUN LIFE ASSURANCE COMPANY OF CANADA	MI	QA/G	LTDI	1,586,504		5,642,205				
62235	01-0278678	08/15/1982	UNUM LIFE	ME	QA/G	LTD1			317				
16535	36-4233459 36-4233459		ZURICH AMERICAN INSURANCE COMPANY ZURICH AMERICAN INSURANCE COMPANY	NY NY	QA/G	A	6,931,456	2,254					
16535	36-4233459		ZURICH AMERICAN INSURANCE COMPANY ZURICH AMERICAN INSURANCE COMPANY	NY	CAT/G CAT/G.	SLEL	90,342	15,057					
			zed U.S. Non-Affiliates	141		ULLL	36,699,945	2.587.364	565.001.616				
00000	AA-1120090	01/01/2018	Lloyd's Underwriter Syndicate No. ASP 4711	GBR_	CAT/G	SLEL	(2,825)	2,307,304	303,001,010				
00000	AA-1120055	01/01/2018	Lloyd's Underwriter Syndicate No. AFB 3623	GBR	CAT/G	SLEL	(1,479)						
00000	AA-1126033	01/01/2018	Lloyd's Underwriter Syndicate No. HIS 0033	GBR	CAT/G	SLEL	(923)						
00000	AA-1126609	01/01/2018	Lloyd's Underwriter Syndicate No. AUW 0609	GBR	CAT/G	SLEL	(451)						
00000	AA-1126005	01/01/2018	Lloyd's Underwriter Syndicate No. PEM 4000	GBR	CAT/G	SLEL	(251)						
00000	AA-1120158	01/01/2018	Lloyd's Underwriter Syndicate No. ACA 2014	GBR	CAT/G	SLEL	(266)						
00000	AA-1120085	01/01/2018	Lloyd's Underwriter Syndicate No. AUL 1274	GBR	CAT/G	SLEL	(145)						
00000	AA-1126004	01/01/2018	Lloyd's Underwriter Syndicate No. CNP 4444	GBR	CAT/G	SLEL	(703)						
00000	AA-1128003 AA-1120116	01/01/2018	Lloyd's Underwriter Syndicate No. XLC 2003 Lloyd's Underwriter Syndicate No. NOA 3902	GBR	CAT/G CAT/G	SLELSLEL	(256)(1,592)						
00000	AA-1120116	01/01/2018	Lloyd's Underwriter Syndicate No. NOA 3902	GBR	CAT/G	SLEL	(756)						
00000	AA-1120004	01/01/2018	Lloyd's Underwriter Syndicate No. BRT 2988	GBR	CAT/G	SLEL	(62)						
00000	AA-1120124	01/01/2018	Lloyd's Underwriter Syndicate No. SII 1945	GBR	CAT/G	SLEL	(751)						
00000	AA-1126510	01/01/2018	Lloyd's Underwriter Syndicate No. TMK 0510	GBR	CAT/G	SLEL	(710)						
00000	AA-1120075	01/01/2018	Lloyd's Underwriter Syndicate No. ARK 4020	GBR	CAT/G	SLEL	(434)						
00000	AA-1127301	01/01/2018	Lloyd's Underwriter Syndicate No. SCC 1301	GBR	CAT/G	SLEL	(129)						
00000	AA-1128987	01/01/2018	Lloyd's Underwriter Syndicate No. BRT 2987	GBR	CAT/G	SLEL	(209)						
00000	AA-1120104	01/01/2018	Lloyd's Underwriter Syndicate No. AAL 2012	GBR	CAT/G	SLEL	(1,021)						
00000	AA-1126006	01/01/2018	Lloyd's Underwriter Syndicate No. LIB 4472	GBR	CAT/G	SLEL	(355)						
00000	AA-1120113	01/01/2019	Lloyd's Underwriter Syndicate No. HAM 3334	GBR	CAT/G	SLEL	(127)						
00000	AA-1127861 AA-1120181	01/01/2019	Lloyd's Underwriter Syndicate No. AMT 1861 Lloyd's Underwriter Syndicate No. WBC 5886	GBR	CAT/G CAT/G	SLEL	(177)(36)						
00000	AA-1120181	01/01/2019	Lloyd's Underwriter Syndicate No. NBC 3666	GBR.	CAT/G	SLEL		9.476					
00000	AA-1120050		Lloyd's Underwriter Syndicate No. AFB 3623	GBR.	CAT/G	SLEL	29,728						
00000	AA-1126033	01/01/2019	Lloyd's Underwriter Syndicate No. HIS 0033	GBR.	CAT/G	SLEL	18.544	3,091					
	1/// 1120000	.1.01/01/2010	1 = 1010 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	VDI I		VEEL							h

SCHEDULE S - PART 3 - SECTION 2

			Reinsurar	nce Ceded Accid	ent and Healt	h Insurance List	ed by Reinsuring Co	mpany as of Decen	nber 31, Current Yea	ar			
1	2	3	4	5	6	7	8	9	10	Outstanding S	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
00000	AA-1126609	.01/01/2019	Lloyd's Underwriter Syndicate No. AUW 0609	GBR	CAT/G	SLEL	9,055	1,509					
00000	AA-1120085	.01/01/2019	Lloyd's Underwriter Syndicate No. AUL 1274	GBR	CAT/G	SLEL	2,625	437					
00000	AA-1126004	.01/01/2019	Lloyd's Underwriter Syndicate No. CNP 4444	GBR	CAT/G	SLEL	17,241	2,873					
00000	AA-1128003	.01/01/2019	Lloyd's Underwriter Syndicate No. XLC 2003	GBR	CAT/G	SLEL	5,148	858					
00000	AA-1120116	.01/01/2019	Lloyd's Underwriter Syndicate No. NOA 3902	GBR	CAT/G	SLEL	29,426	4,904					
00000	AA-1120179	.01/01/2019	Lloyd's Underwriter Syndicate No. BRT 2988	GBR	CAT/G	SLELSLEL	487	81					
00000	AA-1120124	.01/01/2019	Lloyd's Underwriter Syndicate No. SII 1945	GBR	CAT/G	SLEL		2,464					
00000	AA-1126510	.01/01/2019 .01/01/2019	Lloyd's Underwriter Syndicate No. TMK 0510 Lloyd's Underwriter Syndicate No. ARK 4020	GBRGBR	CAT/G CAT/G	SLEL	14,274	2,379 1,378					
00000						SLEL		432					
00000	AA-1127301	.01/01/2019 .01/01/2019	Lloyd's Underwriter Syndicate No. SCC 1301 Lloyd's Underwriter Syndicate No. BRT 2987	GBRGBR.	CAT/G CAT/G	SLEL	2,591 4,874	812					
00000	AA-1120907	.01/01/2019	Lloyd's Underwriter Syndicate No. AAL 2012	GBR	CAT/G	SLEL	35,705						
00000	AA-1120104	.01/01/2019	Lloyd's Underwriter Syndicate No. ARE 2012	GBR.	CAT/G	SLEL	6.986	1, 164					
00000	AA-1120000	.01/01/2019	Lloyd's Underwriter Syndicate No. LIB 4472	GBR	CAT/G	SLEL	875	1, 104					
00000	AA-1120101	.01/01/2019	Lloyd's Underwriter Syndicate No. HAM 4000	GBR	CAT/G	SLEL	11,540	1,923					
00000	AA-1120003	.01/01/2020	Lloyd's Underwriter Syndicate No. GIC 1947	GBR	CAT/G	SLEL	2,625	437					
00000	AA-1120180	.01/01/2020	Lloyd's Underwriter Syndicate No. ENH 5151	GBR	CAT/G	SLEL	2,961	494					
00000	AA-1120000	.01/01/2020	Lloyd's Underwriter Syndicate No. KLN 0510	GBR	CAT/G	SLEL	492						
00000	AA-1126033	.01/01/2018	Lloyd's Underwriter Syndicate No. HIS 0033	GBR	CAT/G	SLEL	383						• • • • • • • • • • • • • • • • • • • •
00000	AA-1128791	.01/01/2018	Lloyd's Underwriter Syndicate No. MAP 2791	GBR.	CAT/G	SLEL							
00000	AA-1126006	.01/01/2018	Lloyd's Underwriter Syndicate No. LIB 4472	GBR.	CAT/G.	SLEL	.301						
00000	AA-1128003	.01/01/2018	Lloyd's Underwriter Syndicate No. XLC 2003	GBR	CAT/G.	SLEL	383						
00000	AA-1120104	.01/01/2018	Lloyd's Underwriter Syndicate No. AAL 2012	GBR	CAT/G	SLEL	320						
00000	AA-1126609	.01/01/2018	Lloyd's Underwriter Syndicate No. AUW 0609	GBR	CAT/G	SLEL	192						
00000	AA-1120163	.01/01/2018	Lloyd's Underwriter Syndicate No. VSM 5678	GBR	CAT/G	SLEL	170						
00000	AA-1120071	.01/01/2018	Lloyd's Underwriter Syndicate No. NVA 2007	GBR.	CAT/G	SLEL							
00000	AA-1120097	.01/01/2018	Lloyd's Underwriter Syndicate No. NEO 2468	GBR	CAT/G	SLEL	383						
00000	AA-1127414	.01/01/2018	Lloyd's Underwriter Syndicate No. ASC 1414	GBR	CAT/G	SLEL	383						
00000	AA-1120055	.01/01/2018	Lloyd's Underwriter Syndicate No. AFB 3623	GBR	CAT/G	SLEL	383						
00000	AA-1128121	.01/01/2018	Lloyd's Underwriter Syndicate No. ARG 2121	GBR	CAT/G	SLEL	154						
00000	AA-1120064		Lloyd's Underwriter Syndicate No. CVS 1919	GBR	CAT/G	SLEL	383						
00000	AA-1120116	.01/01/2018	Lloyd's Underwriter Syndicate No. NOA 3902	GBR	CAT/G	SLEL	288						
00000	AA-1126004	.01/01/2018	Lloyd's Underwriter Syndicate No. CNP 4444	GBR	CAT/G	SLEL	310						
0999999.	General Acco	unt - Authoriz	zed Non-U.S. Non-Affiliates				266, 161	45,765					
1099999.	Total General	Account - A	uthorized Non-Affiliates				36,966,106	2,633,128	565,001,616				
1199999.	Total General	Account Aut	thorized				36,966,106	2,633,128	565,001,616				
1499999.	Total General	Account - U	nauthorized U.S. Affiliates										
1799999.	Total General	Account - U	nauthorized Non-U.S. Affiliates										
1899999.	Total General	Account - U	nauthorized Affiliates										
78549	86-0251152		FUTURAL LIFE	AZ	QA/G	CAH	10,926		26,393			36,258	
92150	31-0995231	.05/01/2006	HUNTINGTON NATIONAL	AZ	QA/G	CAH	1,318						
11021	03-0359938	.04/01/2004	INDIANA OLD NATIONAL INSURANCE COMPANY	VT	QA/G	CAH	14,493					25,416	
65480	57-0771452	.04/01/2020	OLD SPARTAN LIFE INSURANCE COMPANY, INC	SC	QA/G		11,280		5,278				
93815	86-0422077		PACIFIC CENTURY LIFE INSURANCE CORP	AZ	QA/G	A	42,854		12, 145				10,509
81604	86-0600737	.03/01/2009	TEB LIFE INSURANCE COMPANY	AZ	QA/G		2,598					10,269	
00000	94-1872743		TECHNOLOGY ASSURANCE LIMITED	HI	QA/G	A	1,857,475						
			orized U.S. Non-Affiliates	1			1,940,944		43,816			71,943	10,509
00000	AA-3770049		ALPINE INDEMNITY LTD	CYM	QA/G		21,880						
00000	AA-3770049		ALPINE INDEMNITY LTD	CYM	QA/G	A	120,923						
00000	AA-0051509	.11/01/2008	ATLANTIC SECURITY	TCA	QA/G	CAH						3,079	63
00000	AA-0051509		ATLANTIC SECURITY	TCA	QA/G	CAH							
00000	AA-0040087	.04/01/2016	CASTLETON FINANCIAL INS CO LTD	VGB	QA/G	CAH	12,396					29,004	
00000	98-1394338	.01/01/2018	CRUX REINSURANCE COMPANY II, LTD	TCA	QA/G	CAH	(56, 106)						
00000	98-1394157	.01/01/2018	CRUX REINSURANCE COMPANY, LTD	TCA	QA/G	CAH	696,999		342, 199				
00000	AA-0051886		DAVELLY REINSURANCE, LTD	TCA	QA/G	A	3,707,789	280,454				4 705 477	
00000	96-1132003	.03/01/2016	FIRST LIFE & CASUALTY REINSURANCE COMPANY, LTD	TCA	QA/G	CAH	987,042					1,725,477	

SCHEDULE S - PART 3 - SECTION 2

			Reinsuran	ce Ceded Accid	ent and Healt	h Insurance Lis	sted by Reinsuring Co	ompany as of Decer	nber 31, Current Yea	r			
1	2	3	4	5	6	7	8	9	10	Outstanding S	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
00000	AA-0051293	.04/01/2016	INDEPENDENT BANKERS LIFE REINS CO OF INDIANA, LTD	TCA	QA/G		39,325						
00000	AA-0054100	.01/01/2016	MEMBER AUTO SERVICES REINSURANCE, LTD	TCA	QA/G	CAH	473, 162					513,334	
00000	AA-0051702	.01/01/2008	MERIDA REINSURANCE COMPANY, LTD.	TCA	QA/G	CAH	1,126,713		3,356			2, 140, 362	
00000	AA-0054681		MONARCH REINSURANCE COMPANY, LTD	TCA	QA/G	CAH	929,616	1, 139	4,988,758				
00000	AA-0050872		RMC REINSURANCE, LTD	TCA	QA/G	CAH	8,602,211					18,779,614	
00000	AA-0054335		WFI REINSURANCE, LTD.	TCA	QA/G	CAH	30,437					265,538	
00000	98-1498606		ZURICH INTERNATIONAL LIFE LIMITED	CHE	0TH/G	Α	11,079						
			orized Non-U.S. Non-Affiliates				16,703,466	281,593	5,334,313			23,456,408	642
			nauthorized Non-Affiliates				18,644,410	281,593	5,378,129			23,528,351	11, 151
	Total General						18,644,410	281,593	5,378,129			23,528,351	11,151
			ertified U.S. Affiliates										
			ertified Non-U.S. Affiliates										
			ertified Affiliates										
			ertified Non-Affiliates										
	Total General												
			eciprocal Jurisdiction U.S. Affiliates										
			eciprocal Jurisdiction Non-U.S. Affiliates										
			eciprocal Jurisdiction Affiliates										
			eciprocal Jurisdiction Non-Affiliates										
			ciprocal Jurisdiction										
			thorized, Unauthorized, Reciprocal Jurisdiction and Certifie	d			55,610,516	2,914,721	570,379,745			23,528,351	11, 151
			Authorized U.S. Affiliates										
			Authorized Non-U.S. Affiliates										
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			Authorized, Unauthorized, Reciprocal Jurisdiction and Certi										
91999999.	Total U.S. (St	ım of 039 <mark>999</mark>	99, 0899999, 1499999, 1999999, 2599999, 3099999, 3699	999, 4199999, 489	9999, 5399999,	5999999,							
	6499999, 70	99999, 7599	999, 8199999 and 8699999)				38,640,889	2,587,364	565,045,432			71,943	10,509
9299999.			899999, 0999999, 1799999, 2099999, 2899999, 3199999,	3999999, 4299999	, 5199999, 5499	999, 6299999,							
		99999, 7699	999, 8499999 and 8799999)				16,969,628	327,358	5,334,313			23,456,408	642
9999999 -	- Totals						55,610,516	2,914,721	570,379,745			23,528,351	11, 151

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

Dec							ded to Unauthor	rized Companies	3						
Part	1	2	3	4	5	6	7	8	9	10	11	12	13	14	
Dec										Issuing or		Funds			Sum of Cols.
Company Description Company Description Company Compan						Paid and				Confirming		Deposited by			9+11+12+13
	NAIC					Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Bear Section	Company	ID	Effective		Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
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1599999	16879	85-2629314	10/01/2020	1880 REINSURANCE COMPANY	1 890 468			85 484 367			J				79, 201, 165
Controlled Control Account Life and Formach LLS Affiliation Control Contro					, , ,	, , , , ,	, ,			XXX		, ,		, , , .	, , ,
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199998- 106 Service Account - Use and Annuty Affiliates					1,000,100	01,000,020	02,200,271	00, 101,001				00,010,022		10,022,010	70,201,100
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81604 .86 - 0600737 03/01/2009 TEB LIFE INSURANCE COMPANY 2,116 2,116 2,116 1999999. General Account - Accident and Health U.S. Non-Affiliates 43,816 6,393 4,410 54,619 XXX 37,124 10,509 7,676 54,6 .0000 .AA - 0051509 11/01/2008 .ATLANTIC SECURITY 600 .37 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637											7,229				
1999999. General Account - Accident and Health U.S. Non-Affiliates 43,816 6,393 4,410 54,619 XXX 37,124 10,509 7,676 54,6 00000 AA-0051509 11/01/2008 ATLANTIC SECURITY 600000 AA-0051509 05/01/2006 ATLANTIC SECURITY 5 5 5 5					12,145	948						10,509			13,638
.00000 .AA-0051509 11/01/2008 ATLANTIC SECURITY .600 .37 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637 .637							, ,				,				2, 116
	1999999.				43,816		4,410	.,		XXX	37, 124			7,676	
						600	37	637				637			637
00000 AA-0040087 04/01/2016 CASTLETON FINANCIAL INS COLTD 447 1.768 2.215 4.380 2.2	00000						5	5				5			5
p	00000	AA-0040087	04/01/2016 .	CASTLETON FINANCIAL INS CO LTD	.	447	1,768	2,215				ļ		4,380	2,215

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

				-		aca to ontactino								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
									Issuing or		Funds			Sum of Cols.
					Paid and				Confirming		Deposited by			9+11+12+13
NAIC					Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company	ID	Effective		Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code	Number	Date	Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
00000	98-1394157		CRUX REINSURANCE COMPANY, LTD	342, 199		25,875	496,752			379, 140			117,612	496,752
00000	AA-0051886	05/01/2019 .	DAVELLY REINSURANCE, LTD	280,454		409,324		850,000	0009				324,651	1, 174, 651
00000	96-1132003	03/01/2016 .	FIRST LIFE & CASUALTY REINSURANCE COMPANY, LTD		12,383	110,710	123,093			5,027			118,066	123,093
00000	AA-0054100		MEMBER AUTO SERVICES REINSURANCE, LTD		13,418		13,418						37,478	13,418
00000	AA-0051702	01/01/2008	MERIDA REINSURANCE COMPANY, LTD.	3,356	44,901		48,256						104,333	48,256
00000	AA-0054681	09/01/2017	MONARCH REINSURANCE COMPANY, LTD	4,989,897	859,940		5,849,837			5,849,837				5,849,837
00000	AA-0050872	12/31/2015 .	RMC REINSURANCE, LTD		197,224	226,532	423,755						2, 196, 830	423,755
00000	94-1872743	05/01/2014 .	TECHNOLOGY ASSURANCE LIMITED		1,900,932	22,584	1,923,515	2,000,000	0010				460,894	1,923,515
00000			WFI REINSURANCE, LTD.		750	2,459	3,209						7,270	3,209
00000	98-1498606	01/01/2020 .	ZURICH INTERNATIONAL LIFE LIMITED		215	399	614	100,000	0011				2,098	614
2099999	General Acc	count - Accide	ent and Health Non-U.S. Non-Affiliates	5,615,906		799,692		2,950,000	XXX	6,234,004	642		3,373,611	10,059,957
2199999	Total Gener	al Account - A	Accident and Health Non-Affiliates	5,659,722	3,819,333	804, 102	10, 283, 157	2,950,000	XXX	6,271,128	11,151		3,381,287	10,114,577
2299999	Total Gener	al Account Ac	cident and Health	5,659,722	3,819,333	804, 102	10, 283, 157	2,950,000	XXX	6,271,128	11, 151		3,381,287	10,114,577
2399999	Total Gener	al Account		25, 196, 882	79, 165, 527	35, 106, 037	139,468,445	33,027,268	XXX	32,545,923	31, 123, 195		71,061,161	130,748,321
2699999	Total Separ	ate Accounts	- U.S. Affiliates						XXX					
2999999	Total Separ	ate Accounts	- Non-U.S. Affiliates						XXX					
3099999	Total Separ	ate Accounts	- Affiliates						XXX					
3399999	Total Separ	ate Accounts	- Non-Affiliates						XXX					
3499999	Total Separ	ate Accounts							XXX					
3599999	Total U.S. (Sum of 03999	99, 0899999, 1499999, 1999999, 2699999 and 3199999)	8,341,358		33,082,092		23,080,765	XXX	3,692,875			64,076,065	105, 208, 161
			699999, 0999999, 1799999, 2099999, 2999999 and 3299999)	16,855,525	6,903,825	2,023,944	25,783,294	9,946,503	XXX	28,853,048	415,663		6,985,096	25,540,160
999999	- Totals			25, 196, 882	79,165,527	35, 106, 037	139,468,445	33,027,268	XXX	32,545,923	31, 123, 195	•	71,061,161	130,748,321

Issuing or				
Confirming	Letters			
Bank	of			
Reference	Credit	American Bankers Association		Letters of
Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
0001	1	226070128	HSBC Bank, USA	7,342,765
0002	1	041000124	PNC Bank	500,000
0003	1	122000496	Union Bank	500,000
0004	1	026005092	Wells Fargo Bank, N.A.	1,143,000
0005	1	026004093	Royal Bank of Canada	45,000
0006	1	021000089	Citibank, N.A.	13,550,000
0007	1	0/2000096	Comerica	2,086,000
0008	1	021000089	Citibank, N.A.	4,910,503
0009		0/1000152	The Northern Trust Company	850,000
0010	1	021000089	Citibank, N.A.	2,000,000
0011	1	021000089	Citibank, N.A.	100,000

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	The Foat (w	ooo onnice	<i></i>	Collateral				23	24	25	26
																16	17	18	19	20	21	22	1	Percent		
																								Credit		
																							Percent	Allowed		Liability for
																							of	on Net		Reins-
								_							Dollar								Collateral	Obli-	Amount of	urance
						0		Percent				Total			Amount of								Provided	gation	Credit	with
						Certified Rein-		Collat- eral		Paid and		Recover- able/		Net Obligation	Collateral Required			Issuing or		Funds		Total	for Net Obli-	Subject to Collateral	Allowed for Net	Certified Reinsurers
						surer	Effective	Required		Unpaid		Reserve		Subject	for Full			Confirming		Deposited		Collateral	gation	(Col. 23 /	Obligation	Due to
N.	AIC				Domi-	Rating	Date of	for Full		Losses		Credit	Miscellan-	to	Credit			Bank		by and			Subject to		Subject to	Collateral
	om-				ciliary	(1	Certified	Credit	Reserve	Recover-		Taken	eous	Collateral	(Col. 14	Multiple		Reference	Trust	Withheld		(Col. 16 +			Collateral	Deficiency
	anv	ID	Effective		Juris-	through	-	(0% -	Credit	able	Other	(Col. 9 +	Balances	(Col. 12 -		Beneficiary	Letters	Number	Agree-	from		17 + 19 +			(Col. 14 x	(Col. 14 -
Ċ	ode	Number	Date	Name of Reinsurer	diction	6)	Rating	100%)	Taken	(Debit)	Debits	10 + 11)	(Credit)	13)	Col. 8)	Trust	of Credit	(a)	ments	Reinsurers	Other		Col. 14)		Col. 24)	Col. 25)
03	399999). Total G	eneral Acc	ount - Life and Annuity U.S.	Affiliates	;												XXX					XXX	XXX		
06	399999). Total G	eneral Acc	ount - Life and Annuity Non-	U.S. Affil	liates												XXX					XXX	XXX		
0	799999	9. Total G	eneral Acc	ount - Life and Annuity Affili	ates													XXX					XXX	XXX		
				HANNOVER LIFE REASSURANCE COMPANY																						
			12/01/2020 .		. BMU	. 2	.03/27/2020	10.0		48,993,354	46,050,640	95,043,994	37,383,309	57,660,685	5,766,069					46,050,640		46,050,640	79.9	100.0	57,660,685	
				Life and Annuity Non-U.S.						48,993,354	46,050,640	95,043,994	37,383,309	. , , .	5,766,069			XXX		46,050,640		46,050,640	XXX	XXX	57,660,685	
				ount - Life and Annuity Non-	-Affiliates	i				48,993,354	46,050,640	95,043,994	37,383,309	. , , .	5,766,069			XXX		46,050,640		46,050,640	XXX	XXX	57,660,685	
				ount Life and Annuity						48,993,354	46,050,640	95,043,994	37,383,309	57,660,685	5,766,069			XXX		46,050,640		46,050,640	XXX	XXX	57,660,685	
14	499999	9. Total G	eneral Acc	ount - Accident and Health I	J.S. Affili	ates												XXX					XXX	XXX		
1	799999	9. Total G	eneral Acc	ount - Accident and Health I	Non-U.S.	Affiliates												XXX					XXX	XXX		
18	399999	9. Total G	eneral Acc	ount - Accident and Health	Affiliates													XXX					XXX	XXX		
2	199999	9. Total G	eneral Acc	ount - Accident and Health I	Non-Affili	ates												XXX					XXX	XXX		
22	299999	9. Total G	eneral Acc	ount Accident and Health														XXX					XXX	XXX		
23	399999	9. Total G	eneral Acc	ount						48,993,354	46,050,640	95,043,994	37,383,309	57,660,685	5,766,069			XXX		46,050,640		46,050,640	XXX	XXX	57,660,685	
20	699999). Total S	eparate Ac	counts - U.S. Affiliates														XXX					XXX	XXX		
29	999999	9. Total S	eparate Ac	counts - Non-U.S. Affiliates														XXX					XXX	XXX		
30	099999	9. Total S	eparate Ac	counts - Affiliates														XXX				1	XXX	XXX		
33	399999). Total S	eparate Ac	counts - Non-Affiliates														XXX					XXX	XXX		
34	199999	9. Total S	eparate Ac	counts														XXX					XXX	XXX		
				f 0399999. 0899999. 14999	99. 1999	999. 2699	9999 and 31	199999)										XXX					XXX	XXX		
				um of 0699999, 0999999, 1	,	,		,														1				
"		329999				,				48.993.354	46.050.640	95.043.994	37,383,309	57,660,685	5.766.069			XXX		46.050.640		46.050.640	XXX	XXX	57,660,685	
Ç	99999	9 - Totals	- ,							48.993.354	46.050.640	95.043.994			5.766.069			XXX		46.050.640		46,050,640	XXX	XXX	57,660,685	

(a)	Issuing or				
	Confirming	Letters			
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount

SCHEDULE S - PART 6

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

		1	Omitted) 2 2019	3 2018	4 2017	5 2016
	A. OPERATIONS ITEMS	2020	2019	2016	2017	2010
4						
1.	Premiums and annuity considerations for life and accident and health contracts	1,007,623	988,690	733,258	737,458	680,525
2.	Commissions and reinsurance expense allowances	45,109	59,919	67,858	63,043	55,258
3.	Contract claims	981,427	855,320	680,894	642,135	570,628
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(190)	5,968	6,856	14,716	5,515
7.	Increase in aggregate reserve for life and accident and health contracts					
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	226,592	208,655	142,193	151,647	128,393
9.	Aggregate reserves for life and accident and health contracts	1,332,500	1,344,783	1,443,151	1,401,358	1,260,641
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	257,401	157,590	139,998	117,737	112,282
12.	Amounts recoverable on reinsurance	87,531	158,741	60 , 163	98,525	70,930
13.	Experience rating refunds due or unpaid		143,639			
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due					
16.	Unauthorized reinsurance offset	8,720	6,469	5 , 139	2,931	7,231
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	31,123	1,417	1,538	1,465	1,671
19.	Letters of credit (L)	33,027	31,146	28,896	29,561	28 , 186
20.	Trust agreements (T)	32,546	28,856	23,787	27,022	23,709
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)	46,050,640				
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify	V Net Credit for Ceded Reinsurance
restatement of balance officer to identify	y Net Orealt for Ocaca Reliburation

		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)	29,334,770,788		29,334,770,788
2.	Reinsurance (Line 16)	216,085,748	(216,085,748)	
3.	Premiums and considerations (Line 15)	351,587,524	226,592,088	578,179,612
4.	Net credit for ceded reinsurance	XXX	1,570,675,256	1,570,675,256
5.	All other admitted assets (balance)	349,633,798		349,633,798
6.	Total assets excluding Separate Accounts (Line 26)	30,252,077,858	1,581,181,596	31,833,259,454
7.	Separate Account assets (Line 27)	29,949,850,299		29,949,850,299
8.	Total assets (Line 28)	60,201,928,157	1,581,181,596	61,783,109,753
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	23,031,329,666	1,332,500,233	24,363,829,899
10.	Liability for deposit-type contracts (Line 3)	1,593,243,370		1,593,243,370
11.	Claim reserves (Line 4)		257,401,487	816,186,808
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)			32,929,988
14.	Other contract liabilities (Line 9)			
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	1,445,361,230		1,445,361,230
20.	Total liabilities excluding Separate Accounts (Line 26)	26,918,162,255	1,581,181,596	28,499,343,851
21.	Separate Account liabilities (Line 27)	29,920,159,875		29,920,159,875
22.	Total liabilities (Line 28)		1,581,181,596	58,419,503,726
23.	Capital & surplus (Line 38)	3,363,606,026	XXX	3,363,606,026
24.	Total liabilities, capital & surplus (Line 39)	60,201,928,157	1,581,181,596	61,783,109,753
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	1,332,500,233		
26.	Claim reserves			
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			
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables			
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets			
41.	Total net credit for ceded reinsurance	1,570,675,256		

Allocated by States and Territories

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

			Allocated by Sta	acco and Territo	Direct Busin	ess Only		
		1	Life Co	ntracts	4	5	6	7
			2	3				
					Accident and Health Insurance Premiums.		T-4-1	
		Active			Including Policy,		Total Columns	
		Status	Life Insurance	Annuity	Membership	Other	2 through 5	Deposit-Type
	States, Etc.	(a)	Premiums	Considerations	and Other Fees	Considerations	(b)	Contracts
1.	Alabama AL	L	44,266,188	3,963,068	14,453,608	2, 168, 071	64,850,934	298,038
2.	Alaska AK	L	8,494,779	1,100,244	1,429,862	831,375	11,856,261	64,362
3.	Arizona AZ		81,369,414	22,895,327	10,921,090	57,716,905	172,902,738	7,081,672
4.	Arkansas AR		16,040,279	5,337,220	2,929,972	31,863,048	56, 170, 519	129,211
5.	California CA	L		124,220,041	34,767,573	181,567,381	645,279,468	40.869.785
6.	Colorado		60,239,626	7,810,741	5,206,450	135,323,244	208,580,061	2,580,739
7.	Connecticut	L		58,697,758	4,533,226	67,670,506	163,618,151	3,763,174
8.	Delaware		31.324.974		1,249,515		37,314,038	
9.	District of Columbia							
1		<u>L</u>	3,287,266	544,564	551,676	1,654,598	6,038,104	80,766
10.	FloridaFL	L	208,559,964	108,833,826	33,057,273	75, 196, 349	425,647,411	35,922,031
11.	Georgia GA		161,373,315	26,547,231	16, 116, 144	44,857,934	248,894,623	13,447,016
12.	Hawaii HI		13,489,271	4,543,901	4,556,649	1,765,124	24,354,946	1,259,706
13.	IdahoID	L	12,940,672	2,532,180	2,677,037	3,663,261	21,813,150	2,850,708
14.	IllinoisIL	L	148,924,139	51,213,374	9,429,404	208,732,036	418,298,952	4,517,235
15.	IndianaIN	L	66,479,681	13,740,526		162,925,357	251,971,589	15,006,753
16.	lowa IA		, ,	11,246,972	3,991,356	38,339,692	107,396,368	1,741,807
17.	Kansas KS		20,514,998	6,442,056	3,712,859	50,312,698	80,982,611	63,636
18.	Kentucky KY	I	19, 145, 883	17,272,672	4,990,958	15,881,333	57,290,846	5,266,680
19.	Louisiana LA	L	35,342,364	11.809.399	4,080,182	28, 102, 944	79,334,888	1,401,940
20.	Maine ME		4,916,638	2,676,751	2, 101, 085		10,818,641	1,401,940
20.	Maryland MD							
			35,992,261	23,926,920	6,920,701		81,522,341	8, 153, 873
22.	Massachusetts MA		50,290,394	102,997,430	6,311,161	34,256,178	193,855,163	9,750,159
23.	Michigan MI		118,968,885	41,604,395	17,362,523	53,013,454	230,949,257	11,427,893
24.	Minnesota MN		130 , 757 , 030	36,593,404	7,038,456	1,098,391,547	1,272,780,438	9,617,456
25.	Mississippi MS		28,448,596	5, 145, 100	7,097,862	17,981,397	58,672,955	1,034,209
26.	Missouri MO		73,947,409	25,223,202	11,725,281	43,741,472	154,637,364	2,341,985
27.	Montana MT	L	9,683,792	701,684	877,348	1,472,921	12,735,746	4,223
28.	Nebraska NE		35,737,667	13,642,385	1,992,689	11,463,551	62,836,293	1,542,394
29.	Nevada NV		24,525,514	10 , 137 , 109	2,785,005		40,476,174	
30.	New HampshireNH		10,072,341	5,873,659	1,474,449	2,819,405	20,239,854	258,898
31.	New Jersey N.I		80,684,802	30,124,541	7,027,143	24,944,666	142,781,152	6,722,498
32.	New Mexico NM		15,498,523	1.841.519	4,036,373	1,946,450	23,322,865	1.190.794
33.	New York							, , ,
			22,520,090	(65,325)			23,012,801	1,005,125
34.	North Carolina		59,400,343	10,302,316	17,688,475	31,716,607	119, 107, 741	15,808,551
35.	North DakotaND	L	13,202,993	6,377,519	1,564,677	9, 152, 516	30,297,705	4,519,572
36.	Ohio OH		94, 125, 236	20,147,810	15,497,695	24,394,323	154 , 165 , 065	3,328,177
37.	Oklahoma OK		41,036,578	8,650,964	7,084,328	30,893,301	87,665,171	1, 145, 333
38.	Oregon OR	L	25,060,390	4,490,139	6,740,235	8,928,077	45,218,841	1, 179, 240
39.	Pennsylvania PA	L	99,352,954	41,595,711	17,010,771	55, 118, 541	213,077,978	4,012,235
40.	Rhode IslandRI		10,969,137	4,034,714	662.557	1.941.502	17,607,910	201.737
41.	South CarolinaSC		42,004,232	12,752,266	14,905,094	6,419,170	76,080,761	2,726,821
42.	South Dakota SD		14,441,208	3,209,733	866,377	9,004,904	27,522,222	8,203
43.	Tennessee		73,857,409	29,835,309	10,316,311	32,763,940	146,772,969	3, 182, 044
44.	Texas TX		356,700,880	45,663,021	42,959,350	137,717,617	F00 040 007	52.097.014
	177			, ,		, ,		
45.	Utah UT	L		5, 175, 667	4,425,218	28,408,229	81,939,884	3,740,792
46.	VermontVT	L	5,065,161	1, 135, 607	481,731	290,255	6,972,753	476, 173
47.	VirginiaVA	L	320,787,152	16, 149, 282	11,438,899	20, 172,026	368 , 547 , 358	9,505,988
48.	Washington WA	L	53,480,474	10,538,411	11,364,799	15,867,358	91,251,042	3,330,541
49.	West Virginia WV	L	46, 104, 598	8, 132, 939	3,284,274	197,271	57,719,083	(883,904)
50.	Wisconsin WI	L	146,013,918	17,205,323	5,274,588	124,025,058	292.518.887	(12,899,000)
51.	WyomingWY	I	4,642,205	532,775	639,429	2,390,864	8,205,272	1,395,931
52.	American Samoa	N						
53.	Guam GU	L	154,973		691.803		846,776	
54.	Puerto Rico PR	L			, , ,			71.845
	U.S. Virgin Islands	LL			264,025		959,765	/ 1,845
55.			595		14		609	
56.	Northern Mariana Islands MP	N	000 740				A.E	=,
57.	Canada CAN	N	292,748		22,638		315,385	56,761
58.	Aggregate Other Alien OT	XXX	2,060,854	538,526	65,401		2,664,781	97,887
59.	Subtotal	XXX	3,418,476,783	1,029,876,024	418,037,658	2,957,345,060	7,823,735,526	283,840,750
90.	Reporting entity contributions for employee benefits							
	plans	XXX						
91.	Dividends or refunds applied to purchase paid-up	V////	36, 176, 420				36, 176, 420	
00	additions and annuities	XXX	1/0,420 من				, ווי, ספ, 1/0,420	
92.	Dividends or refunds applied to shorten endowment	XXX						
റാ	or premium paying period Premium or annuity considerations waived under							
93.	disability or other contract provisions	XXX	6,072,070		1,026,756		7.098.826	
94.	Aggregate or other amounts not allocable by State	XXX			1,020,730			
95.	Totals (Direct Business)	XXX	3,460,725,273	1,029,876,024		2,957,345,060	7,867,010,772	283,840,750
95. 96.	Plus reinsurance assumed			1,025,010,024				∠00,040,700
		XXX	726,302,092	1 000 070 001	32,427,312	141,265	758,870,669	000 040 750
97	Totals (All Business)	XXX	4, 187, 027, 365	1,029,876,024	451,491,726	2,957,486,325	8,625,881,441	283,840,750
98.	Less reinsurance ceded.	XXX	929,394,420		60,324,417		989,718,837	
99.	Totals (All Business) less Reinsurance Ceded	XXX	3,257,632,945	1,029,876,024	(c) 391, 167, 309	2,957,486,325	7,636,162,604	283,840,750
	DETAILS OF WRITE-INS							
	ZZZ Other Alien	XXX	2,060,854	538,526	65,401		2,664,781	97,887
58002.		XXX			ļ		 	
58003.		XXX						
	Summary of remaining write-ins for Line 58 from	, • • • • • • • • • • • • • • • • •	[[
, , , , , , , , , , , , , , , , , , , ,	overflow page	XXX						
58999.								
L	58998)(Line 58 above)	XXX	2,060,854	538,526	65,401		2,664,781	97,887
9401.		XXX						
9402.		XXX						
9403.		XXX						
	Summary of remaining write-ins for Line 94 from		 					
3430.	overflow page	XXX						
9499	Totals (Lines 9401 through 9403 plus 9498)(Line							
J-100.	94 above)	XXX]					
(a) Active	e Status Counts:				1			
	ensed or Chartered - Licensed insurance carrier or d			53	R - Registered - Non-			

⁽a) Active Status Counts:
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG... Q - Qualified - Qualified or accredited reinsurer.....

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

⁽c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10. Individual life, A&H, and annuity considerations are allocated according to the address to which the premium notice is sent. Group life and A&H are allocated either (a) for policies covering less than 500 lives, the premium goes to the state of the policyholder; or (b) if over 500 lives, the premium goes to the state of residence of each certificate holder. Group Annuity and other fund deposits are allocated by address of the contract holder

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

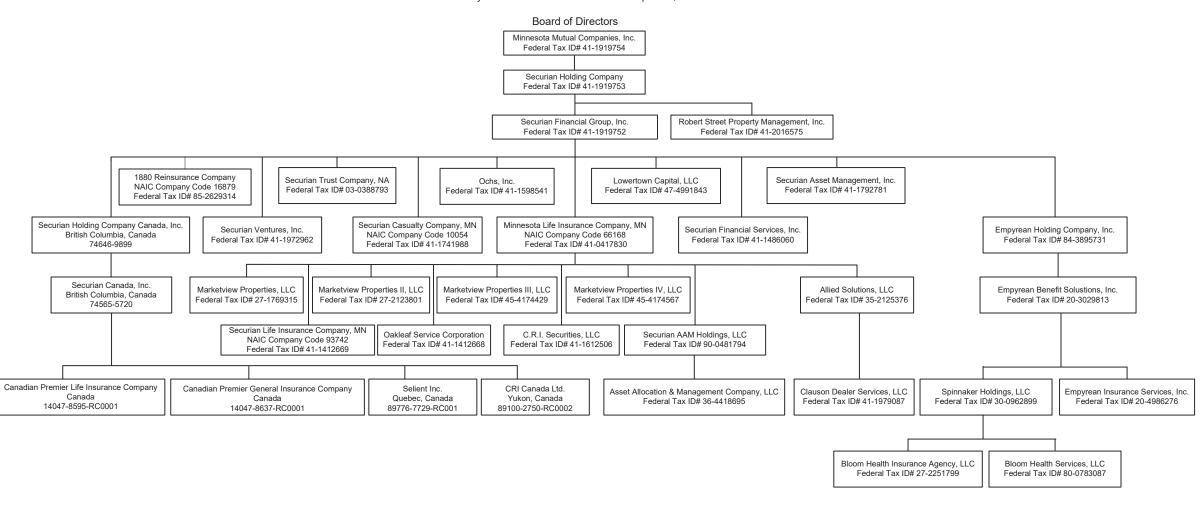
Direct Business Only

						iness Only	_	
			1	2	3 Disability	4 Long-Term	5	6
			Life	Annuities	Income	Care		
	States Etc		(Group and Individual)	(Group and Individual)	(Group and	(Group and Individual)	Deposit-Type Contracts	Totala
	States, Etc.		<i>'</i>	,	Individual)	individual)		Totals
1.	Alabama		44,266,188	3,963,068	5,669,129		298,038	54,196,423
2.	Alaska	AK	8,494,779	1,100,244	72,430	6,370	64,362	9,738,186
3.	Arizona	ΑZ	81,369,414	22,895,327	864,699	33,018	7,081,672	112,244,131
4.	Arkansas	AR	16,040,279	5,337,220	160,586		129,211	21,667,296
5.	California	CA	304,724,474	124,220,041	2,895,514	3,804	40,869,785	472,713,617
6.	Colorado		60,239,626	7,810,741	1,093,257	45,796	2,580,739	71,770,159
7.	Connecticut		00 740 004			11,212	3,763,174	96,085,022
						,		
8.	Delaware		31,324,974	4,234,117	209,370	25,848	540,359	36,334,668
9.	District of Columbia	DC	3,287,266	544,564	75,333		80,766	3,987,928
10.	Florida	FL	208,559,964	108,833,826	5,494,209	85,746	35,922,031	358,895,776
11.	Georgia	GA	161,373,315	26,547,231	5,242,773	25,327	13,447,016	206,635,662
12.	Hawaii	н	13,489,271	4,543,901	121,754	12,018	1,259,706	19,426,650
13.	ldaho		12.940.672	2,532,180	1, 186, 039	3.126	2,850,708	19,512,724
14.	Illinois		148,924,139	51,213,374	2,652,967	16,590	4,517,235	207,324,305
			66,479,681	13,740,526	2,134,917	13,160	15,006,753	97,375,036
15.	Indiana		50 040 040					
16.	lowa		53,818,349	11,246,972	1,233,986	58,143	1,741,807	68,099,256
17.	Kansas		20,514,998	6,442,056	552,080	27,873	63,636	27,600,643
18.	Kentucky	KY	19,145,883	17,272,672	165,352	7,836	5,266,680	41,858,423
19.	Louisiana	LA	35,342,364	11,809,399	348,062	86,805	1,401,940	48,988,570
20.	Maine	ME	4,916,638	2,676,751	670,622		142,551	8,406,562
21.	Maryland	MD	35,992,261	23,926,920	1,781,355	20,338	8,153,873	69,874,748
22.	Massachusetts		50,290,394	102,997,430	832,443	31,314	9,750,159	163,901,740
			118,968,885	41,604,395	6,777,562	55,746	11,427,893	178,834,481
23.	Michigan							
24.		MN	130,757,030	36,593,404	3,385,670	239,793	9,617,456	180,593,353
25.	Mississippi	MS	28,448,596	5, 145, 100	1, 161, 101	10,362	1,034,209	35,799,368
26.	Missouri	МО	73,947,409	25,223,202	2,577,189	79,868	2,341,985	104,169,653
27.	Montana	MT	9,683,792	701,684	152,938	5, 171	4,223	10,547,809
28.	Nebraska	NE	35,737,667	13,642,385	499,862	185,600	1,542,394	51,607,908
29.	Nevada	NV	24,525,514	10 , 137 , 109	155,837		661,129	35,479,589
30.	New Hampshire		10,072,341		865,690		, and the second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second	17,070,588
		NJ	80,684,802	30,124,541	1,093,960	93,824	0.700.400	118,719,625
31.	,							
32.	New Mexico		15,498,523	1,841,519	284,898	15,652	1,190,794	18,831,386
33.	New York	NY	22,520,090	(65,325)		8,282		23,662,218
34.	North Carolina	NC	59,400,343	10,302,316	5,326,530	23,093	15,808,551	90,860,833
35.	North Dakota	ND	13,202,993	6,377,519	1,342,592	24,834	4,519,572	25,467,510
36.	Ohio	ОН	94 , 125 , 236	20,147,810	4,083,356	52,659	3,328,177	121,737,238
37.	Oklahoma	OK	41,036,578	8,650,964	1,426,394	5,786	1,145,333	52,265,055
38.	Oregon		25,060,390	4,490,139	707,942		1,179,240	31,437,711
39.	Pennsylvania		99,352,954	41,595,711	4,603,506	89,529	4,012,235	149,653,935
40.	Rhode Island		10,969,137	4,034,714	77,265			15,282,853
41.	South Carolina		42,004,232	12,752,266	4,638,487	68,223	2,726,821	62,190,029
42.	South Dakota		14,441,208	3,209,733	323,990	7,236	8,203	17,990,370
43.	Tennessee	TN	73,857,409	29,835,309	1,760,988	40,453	3,182,044	108,676,203
44.	Texas	TX	356,700,880	45,663,021	10,283,530	271,631	52,097,014	465,016,075
45.	Utah	UT	43,930,769	5, 175, 667	228,598	32,638	3,740,792	53, 108, 465
46.	Vermont		5,065,161	1, 135,607	279,684	,	476, 173	6,956,625
47.	Virginia		320,787,152	16,149,282	2,684,279	14,361	9,505,988	349,141,062
	Washington		53,480,474	10,538,411	1,200,476	12,884	3,330,541	68,562,786
48.								
49.	West Virginia		46,104,598	8, 132, 939	693,631	45.007	(883,904)	
50.	Wisconsin		146,013,918	17,205,323	2, 127, 125	15,027	(12,899,000)	
51.	Wyoming	WY	4,642,205	532,775	48,708		1,395,931	6,619,619
52.	American Samoa	AS						
53.	Guam	GU	154,973		115,797			270,770
54.	Puerto Rico	PR	695,740		208,589		71,845	976 , 174
55.	U.S. Virgin Islands				200,000			595
	Northern Mariana Islands							
56.			000.740		00.054		FC 704	000 000
57.	Canada	CAN			20,354		56,761	369,862
								. ==
58.	Aggregate Other Alien	ОТ	2,060,854 3,418,476,783	538,526 1,029,876,024	53,659 93,737,326	1,866,976	97,887 283,840,750	2,750,926 4,827,797,859

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

Organization Chart of Minnesota Mutual Companies, Inc., Subsidiaries, and Affiliates

Policyholders of Minnesota Mutual Companies, Inc.



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	_					PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM												
		3	4	5	6	7	8	9	10	11	12	13	14	15	16						
J											Туре	lf			Ì						
1											of Control	Control			Ì						
											(Ownership,	is		Is an	Ì						
						Name of Securities			Relation-		Board,	Owner-		SCA							
						Exchange		Domi-	ship		Management,	ship		Filing	Ì						
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	Ì						
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1 .						
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*						
0000		40070	05 0000044				4000 PETAIOLEANIOE COMPANIA	\/T		OFOUR LAN FINANCIAL OROUR INC		400.000	POLICYHOLDERS OF MINNESOTA MUTUAL		Ì						
0869 M	Minnesota Mutual Group	16879	85-2629314				1880 REINSURANCE COMPANY	VT	IA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	COMPANIES, INC	N							
			35-2125376				ALLIED SOLUTIONS, LLC	IN	DS.	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	COMPANIES. INC.	N	Ì						
			00 2120070				ALLIED GOLOTTONO, LLO			INTERESTA ETTE TROOTATOE COMPANY	Owner strip.		POLICYHOLDERS OF MINNESOTA MUTUAL								
			36-4418695				ASSET ALLOCATION & MANAGEMENT COMPANY, LLC	IL	DS.	SECURIAN AAM HOLDINGS, LLC	Ownership.		COMPANIES. INC.	N	İ						
							, , , , ,			,			POLICYHOLDERS OF MINNESOTA MUTUAL								
			27-2251799				BLOOM HEALTH INSURANCE AGENCY LLC	DE	DS	SPINNAKER HOLDINGS, LLC	Ownership	100.000	COMPANIES, INC.	N							
													POLICYHOLDERS OF MINNESOTA MUTUAL		Ì						
			80-0783087				BLOOM HEALTH SERVICES, LLC	DE	DS	SPINNAKER HOLDINGS, LLC	Ownership.	100.000	COMPANIES, INC.	N							
			44 4040500				O. D. L. OFGUIDITIES . LLO	LAL.	DO	MINISTRAL LEE INCLIDANCE CONDANY	0	FO 000	POLICYHOLDERS OF MINNESOTA MUTUAL	N.	1						
			41-1612506				C.R.I. SECURITIES, LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	50.000	COMPANIES, INC	N							
							CANADIAN PREMIER GENERAL INSURANCE COMPANY	CAN	IA	SECURIAN CANADA, INC	Ownership	100.000	COMPANIES. INC.	N	Ì						
							ONINDIAN THEMTEN GENETAL THOOTANGE COMPANY	onie		OLOGITAIN OANADA, INO	Owner arrip.		POLICYHOLDERS OF MINNESOTA MUTUAL								
							CANADIAN PREMIER LIFE INSURANCE COMPANY	CAN	IA	SECURIAN CANADA, INC	Ownership.	100.000	COMPANIES, INC.	N	1						
										,			POLICYHOLDERS OF MINNESOTA MUTUAL								
			41-1979087				CLAUSON DEALER SERVICE, LLC	DE	DS	ALLIED SOLUTIONS, LLC	Ownership	75.000	COMPANIES, INC.	N	3						
													POLICYHOLDERS OF MINNESOTA MUTUAL		Ĭ						
							CRI CANADA LTD.	CAN	NIA	SECURIAN CANADA, INC	Ownership	100.000	COMPANIES, INC.	N							
			00 0000040				ENDYDEAN DENEET COLUETONIC INC	DE	D0	ENDVOETAL LIGITATION CONDIANY INC		100 000	POLICYHOLDERS OF MINNESOTA MUTUAL		Ĭ						
			20-3029813				EMPYREAN BENEFIT SOLUTIONS, INC.	DE	DS	EMPYREAN HOLDING COMPANY, INC.	Ownership	100.000	COMPANIES, INC	N							
			84-3895731				EMPYREAN HOLDING COMPANY, INC.	DE	DS	SECURIAN FINANCIAL GROUP, INC.	Ownership	96.370	COMPANIES, INC.	N	2						
			04 0000701				LIII TILAR HOLDING COM ANT, THE.			OLOGITAR I TRANSCIAL GIOGI , THO.	owner sirrp.		POLICYHOLDERS OF MINNESOTA MUTUAL								
			20-4986276				EMPYREAN INSURANCE SERVICES, INC.	TX	DS	EMPYREAN BENEFIT SOLUTIONS, INC	Ownership.	100.000	COMPANIES, INC.	N	İ						
													POLICYHOLDERS OF MINNESOTA MUTUAL								
			47-4991843				LOWERTOWN CAPITAL, LLC	DE	NIA	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	COMPANIES, INC.	N							
													POLICYHOLDERS OF MINNESOTA MUTUAL		Ì						
			27-2123801				MARKETVIEW PROPERTIES II, LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	COMPANIES, INC.	N							
			45 4474400				MARKETIMEN PROPERTIES III II S	101	D0	HIAMEGOTA LIFE INCUDANCE COURANY		100 000	POLICYHOLDERS OF MINNESOTA MUTUAL		Ĭ						
			45-4174429				MARKETVIEW PROPERTIES III, LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	COMPANIES, INC	N	1						
			45-4174567				MARKETVIEW PROPERTIES IV, LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership.	100.000	COMPANIES, INC.	N	Ì						
			1117001				THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY O			THE THOUGHTOL COMMAN	oor on p		POLICYHOLDERS OF MINNESOTA MUTUAL								
		l	27-1769315				MARKETVIEW PROPERTIES, LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	COMPANIES, INC.	N	1						
													POLICYHOLDERS OF MINNESOTA MUTUAL								
0869 M	Minnesota Mutual Group	66168	41-0417830				MINNESOTA LIFE INSURANCE COMPANY	MN	RE	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	COMPANIES, INC.	N							
										POLICYHOLDERS OF MINNESOTA MUTUAL		400	POLICYHOLDERS OF MINNESOTA MUTUAL		1						
			41-1919754				MINNESOTA MUTUAL COMPANIES, INC	MN	UIP	COMPANIES, INC	Ownership	100.000	COMPANIES, INC.	N							
			41-1412668				OAKLEAF SERVICE CORPORATION	MN	DS.	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC	N.							
			41-1412000				ONNELAI GENTICE CONFORMITON	IVIIV		INTINUESOTA LIFE INSURANCE COMPANT	Ownership		POLICYHOLDERS OF MINNESOTA MUTUAL	IV							
		l	41-1598541	l	l		OCHS, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	COMPANIES. INC.	N	1						
													POLICYHOLDERS OF MINNESOTA MUTUAL								
			41-2016575				ROBERT STREET PROPERTY MANAGEMENT, INC	MN	NI A	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	COMPANIES, INC	N							
											·		POLICYHOLDERS OF MINNESOTA MUTUAL		1						
			90-0481794				SECURIAN AAM HOLDINGS, LLC	DE	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	COMPANIES, INC.	N							
							05017111111055			05018111151111101111 05-1-5 111-5		400	POLICYHOLDERS OF MINNESOTA MUTUAL		1						
			41-1792781				SECURIAN ASSET MANAGEMENT, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	COMPANIES, INC.	N							
							SECURIAN CANADA, INC	CAN	NIA	SECURIAN HOLDING COMPANY CANADA, INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	M							
							DECONTAIN CAINADA, TINC	ANL	NIA	SECURTAIN FILLDTING COMPAINT CANADA, TNC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL	IV							
	Minnesota Mutual Group	10054	41-1741988				SECURIAN CASUALTY COMPANY	MN	IA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	COMPANIES, INC.	N	1						

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
	_				_	·					Type	lf			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliarv	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
	•					, ,				, , , , ,	ĺ		POLICYHOLDERS OF MINNESOTA MUTUAL		
			. 41-1919752				SECURIAN FINANCIAL GROUP, INC	DE	UDP	SECURIAN HOLDING COMPANY	Ownership		. COMPANIES, INC	N.	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
			. 41–1486060				SECURIAN FINANCIAL SERVICES, INC.	MN	NI A	SECURIAN FINANCIAL GROUP, INC	Ownership		. COMPANIES, INC.	N	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
			. 41–1919753				SECURIAN HOLDING COMPANY	DE	UIP	MINNESOTA MUTUAL COMPANIES, INC	Ownership		COMPANIES, INC	N.	
							SECURIAN HOLDING COMPANY CANADA. INC	CAN	NIA	SECURIAN FINANCIAL GROUP. INC.	Ownership.		COMPANIES. INC.	M	
							SECONTAIN HOLDTING COMPAINT CANADA, THE		NIA	SECONTAIN FINANCIAL GROUP, INC.	Owner Sirrp.		POLICYHOLDERS OF MINNESOTA MUTUAL	IV	
0869	Minnesota Mutual Group	93742	41-1412669				SECURIAN LIFE INSURANCE COMPANY	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership		COMPANIES. INC.	N	
	milliosotta mataar aroap		11 1112000				OLOGITIAL ETTE TROOFBROE COMPANY			THE COUNTY COMPANY COMPANY	owner on p		POLICYHOLDERS OF MINNESOTA MUTUAL		
			. 03-0388793	3089752			SECURIAN TRUST COMPANY, NA	US	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership.		COMPANIES, INC.	N	İ
										· ·			POLICYHOLDERS OF MINNESOTA MUTUAL		
			. 41-1972962				SECURIAN VENTURES, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	. COMPANIES, INC.	N.	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
							SELIENT INC.	CAN	NIA	SECURIAN CANADA, INC	Ownership	100.000	. COMPANIES, INC.	N.	
		1	00 000000				OD INNUED HOLDINGS III O	DE		ENDYDEAN DENEETT COLUETONIC INC		400 000	POLICYHOLDERS OF MINNESOTA MUTUAL		
			. 30-0962899				SPINNAKER HOLDINGS, LLC	DE	DS	EMPYREAN BENEFIT SOLUTIONS, INC	Ownership	100.000	COMPANIES, INC.	N	
								1							1 !

Asteri	k Explanation
1	There are no voting right preferences between the 50% owners.
2	Non-Controlling Interest held by members of Empryean Management.
3	Non-Controlling Interest held by Clauson Holdings, Inc.

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

NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	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	Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	85-2629314	1880 REINSURANCE COMPANY		45.000.000		` '	(149.766)	Š .			44.850.234	` '
	35-2125376	ALLIED SOLUTIONS, LLC	(28,000,000)	, ,			67,531,844				39,531,844	
	36-4418695	ASSET ALLOC & MGMT	(6,943,966)				(316,690)				(7,260,656)	
	41-1612506	C.R.I. SECURITIES, LLC		1,000,000			5,790,283				6,790,283	
		CANADIAN PREMIER GENERAL INSURANCE		, ,			, ,				, ,	
		COMPANY		16,044,050			(3,267,077)	(1,237,224)			11,539,749	
		CANADIAN PREMIER LIFE INSURANCE COMPANY					(5,097,559)	1,237,224			(3,860,335)	
		CRI CANADA LTD					3,347,485				3,347,485	
	20-3029813	EMPYREAN BENEFIT SOLUTIONS, INC					6,878,522				6,878,522	
66168	41-0417830	MINNESOTA LIFE INSURANCE COMPANY	32,733,397	(1,000,000)			59,406,271	56,437,439		6,823,021	154,400,128	(358,697,423)
	41-1919754	MINNESOTA MUTUAL COMPANIES, INC.	2,500,000				(1,841,527)				658,473	
	41-1598541	OCHS, INC.	(1,605,000)				4,530,605				2,925,605	
	41-2016575	ROBERT STREET PROPERTY MANAGEMENT, INC	L				(86,024)				(86,024)	
	90-0481794	SECURIAN AAM HOLDINGS, LLC	243,966				(219,489)				24,477	
	41-1792781	SECURIAN ASSET MANAGEMENT, INC	(53,000,000)				(12,579,730)				(65,579,730)	
10054	41-1741988	SECURIAN CASUALTY COMPANY	(10,000,000)				(80, 162, 262)				(90, 162, 262)	
	41-1919752	SECURIAN FINANCIAL GROUP, INC.	75,605,000	(63, 179, 129)			18,043,819			(6,823,021)	23,646,669	
	41-1486060	SECURIAN FINANCIAL SERVICES, INC.	(5,000,000)				23,290,553				18,290,553	
	41-1919753	SECURIAN HOLDING COMPANY	(533,397)				256,529				(276,868)	
93742	41-1412669	SECURIAN LIFE INSURANCE COMPANY					(79,752,188)	(56,437,439)			(136, 189, 627)	358,697,423
	03-0388793	SECURIAN TRUST COMPANY, NA					(5,467,266)				(5,467,266)	
	41-1972962	SECURIAN VENTURES, INC.	(6,000,000)				(1,100,235)				(7, 100, 235)	
		SELIENT INC		2,135,079			963,902				3,098,981	
9999999 Con	trol Totals								XXX			

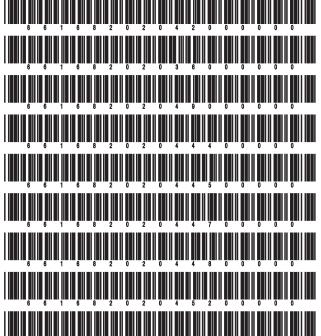
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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.

•	<u>-</u>	Responses
1.	MARCH FILING 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? APRIL FILING	YES
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
9.	JUNE FILING Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and	
11.	electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES
supple:	lowing supplemental reports are required to be filed as part of your annual statement filing <u>if your company is engaged in the type of business</u> ment. However, in the event that your company does not transact the type of business for which the special report must be filed, your respond 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 whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	nse of NO to the
12.	MARCH FILING Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

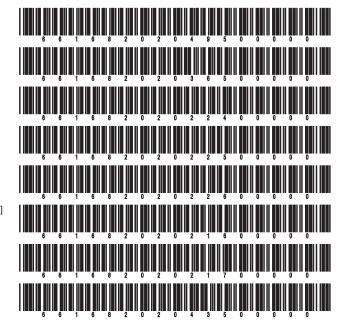
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 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? N0 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? YES Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the 29. NAIC by March 1? Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of 31 domicile and electronically with the NAIC by March 1?. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the 32. NAIC by March 1? Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of 33. Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by N0 Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies). 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? NΩ 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? N0 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? 38 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 NΩ Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? **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 YES April 1? Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? 42 YES 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) ... YES 44. Will the Accident and Health Policy Experience Exhibit be filed by April 1? YES Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? 45. N0 Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by 46. N0 N0 47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? 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 Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? YES Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?.. YES 51. 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 YES Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? ... 53. Explanations: Not applicable 12 13. Not applicable Not applicable 19 Not applicable Company files Reasonableness and Consistency of Assumptions Certification Required by Actuarial Guideline XXXV 22 Company files Reasonableness and Consistency of Assumptions Certification Required by Actuarial Guideline XXXVI (updated Market Value) Repuired by Actuarial Guideline XXXVI (updated Market Value) Not applicable Company files Reasonableness and Consistency of Assumptions Certification Required by Actuarial Guideline XXXVI (updated Market Value) 23 27 33 Not applicable Not applicable 34 Not applicable 36 37 Not applicable Not applicable 39 Not applicable 45 Not applicable Not applicable 47 Not applicable Bar Codes 12 SIS Stockholder Information Supplement [Document Identifier 420] Medicare Supplement Insurance Experience Exhibit [Document Identifier 360] 13.
- Trusteed Surplus Statement [Document Identifier 490]
- Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] 20
- 22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by 23. Actuarial Guideline XXXVI [Document Identifier 448]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 36. Medicare Part D Coverage Supplement [Document Identifier 365]
- 37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 39. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- 46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
- Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 53

		1	2
		Current Year	Prior Year
5304.	Change in deferred tax valuation adjustment	(156,000,000)	
5397.	Summary of remaining write-ins for Line 53 from overflow page	(156,000,000)	

SUMMARY INVESTMENT SCHEDULE

		Gross Investm	ont Holdings		Admitted Asse		
		1	2	3	4	5 5tatement	6
			Percentage of Column 1		Securities Lending Reinvested Collateral	Total (Col. 3 + 4)	Percentage of Column 5
	Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments			520,380,545			
	1.02 All other governments			15,428,176		15,428,176	0.053
	1.03 U.S. states, territories and possessions, etc. guaranteed	607,562	0.002	607,562		607,562	0.002
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	72,898,627	0.248	72,898,627		72,898,627	0.249
	1.05 U.S. special revenue and special assessment obligations, etc. non- guaranteed	2,750,549,153	9.374	2,750,549,153		2,750,549,153	9.376
	1.06 Industrial and miscellaneous	16,877,014,111	57.518	16,877,014,111		16,877,014,111	57.532
	1.07 Hybrid securities	30,086,302	0 . 103	30,086,302		30,086,302	0 . 103
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds	3,924,330	0.013	3,924,330		3,924,330	0.013
	1.10 Unaffiliated Bank loans		0.000				0.000
	1.11 Total long-term bonds	20,270,888,806	69.084	20,270,888,806		20,270,888,806	69 . 102
2.	Preferred stocks (Schedule D, Part 2, Section 1):	T , , ,		, , ,			
	2.01 Industrial and miscellaneous (Unaffiliated)	66 218 037	0.226	66,218,038		66,218,038	0.226
	2.02 Parent, subsidiaries and affiliates		0.000				
	2.03 Total preferred stocks		0.226	66,218,038		66,218,038	
2		00,210,007	0.220	00,210,000		00,210,000	0.220
3.	Common stocks (Schedule D, Part 2, Section 2):	222 060 677	1 101	202 060 677		222 060 677	1 101
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)			322,969,677		1 ' '	
	3.02 Industrial and miscellaneous Other (Unaffiliated)			15,208,338			
	3.03 Parent, subsidiaries and affiliates Publicly traded						
	3.04 Parent, subsidiaries and affiliates Other			446,790,629		, , , ,	
	3.05 Mutual funds	144,945,528		144,945,528		144,945,528	
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds			933,960		, .	
	3.08 Total common stocks	930,858,285	3. 172	930,848,132		930,848,132	3. 173
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages	4,591,286,426	15.647	4,591,286,426		4,591,286,426	15.65
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance	(188,400)	(0.001)	(188,400)		(188,400)	(0.00°
	4.06 Total mortgage loans	4,591,098,026	15.647	4,591,098,026		4,591,098,026	15.651
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	55,505,414	0 . 189	55,505,414		55,505,414	0.189
	5.02 Properties held for production of income		0.000				0.000
	5.03 Properties held for sale		0.000				
	5.04 Total real estate	55,505,414		55,505,414		55,505,414	
6.	Cash, cash equivalents and short-term investments:						
0.	6.01 Cash (Schedule E, Part 1)	(71,082,146)	(0.242)	(71,082,145)		(71,082,145)	(0.242
			0.648	190,010,534			
	6.02 Cash equivalents (Schedule E, Part 2)		0.380			111 200 617	
	6.03 Short-term investments (Schedule DA)			111,390,617		111,390,617	
-	6.04 Total cash, cash equivalents and short-term investments		0.785	230,319,006		230,319,006	
7.	Contract loans	646,774,095	2.204	643,005,934		643,005,934	
8.	Derivatives (Schedule DB)	1,392,415,766	4.745	1,392,415,766		1,392,415,766	
9.	Other invested assets (Schedule BA)	1,067,384,477	3.638	1,065,977,278		1,065,977,278	
10.	Receivables for securities	1 ' '	0.310	88,493,974		88,493,974	0.302
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	29,342,339,561	100.000	29,334,770,375		29,334,770,375	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	3,598,065
	8.2 Totals, Part 3, Column 9	3,598,065
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	55,505,414
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	55,505,414

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,149,078,447
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)919,630,889	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	935,075,000
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	
7.	Deduct amounts received on disposals, Part 3, Column 15	492,867,021
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	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,591,286,426
12.	Total valuation allowance	(188,400)
13.	Subtotal (Line 11 plus 12)	4,591,098,026
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	4,591,098,026

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		942,125,374
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	157,484,565	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		157,484,565
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		2,166
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	59,114,252	
	5.2 Totals, Part 3, Column 9	(1,477,950)	57,636,302
6.	Total gain (loss) on disposals, Part 3, Column 19		45,430,792
7.	Deduct amounts received on disposals, Part 3, Column 16		121, 175,860
8.	Deduct amortization of premium and depreciation		3,940,265
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	10 , 178 , 597	
	10.2 Totals, Part 3, Column 11		10 , 178 , 597
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,067,384,477
12.	Deduct total nonadmitted amounts		1,407,199
13.	Statement value at end of current period (Line 11 minus Line 12)		1,065,977,278

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

			10 070 744 004
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of bonds and stocks acquired, Part 3, Column 7		
3.	Accrual of discount		25,020,985
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	293,929	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	34,279,390	
	4.4. Part 4, Column 11	(30,685,701)	3,887,618
5.	Total gain (loss) on disposals, Part 4, Column 19		40 , 167 , 653
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,931,257,940
7.	Deduct amortization of premium		27, 123, 950
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	1,325,764	
	8.4. Part 4, Column 15	524,624	1,850,388
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	11,473,779	
	9.2. Part 2, Section 1, Column 17	550,629	
	9.3. Part 2, Section 2, Column 14	1,693,629	
	9.4. Part 4, Column 13	6,745,706	20,463,743
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		10 , 131 , 769
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		21,267,965,319
12.	Deduct total nonadmitted amounts		10 , 153
13.	Statement value at end of current period (Line 11 minus Line 12)		21,267,955,166

SCHEDULE D - SUMMARY BY COUNTRY

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

		Long-Term Donds and	1	2	3	4
			Book/Adjusted	_		·
	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States	520,380,545	544,274,033	445,951,099	530,470,858
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	15,428,176	17,286,066	16,639,350	15,000,000
by governments)	4.	Totals	535,808,721	561,560,099	462,590,449	545,470,858
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	607,562	703,359	624,289	450,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	72,898,627	78,648,048	73,498,967	72,330,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and						
their Political Subdivisions	7.	Totals	2,750,549,153	2,943,032,353	2,737,063,620	2,747,047,266
Industrial and Miscellaneous, SVO	8.	United States		16,984,090,311	, , ,	14,951,298,351
Identified Funds, Unaffiliated Bank	9.	Canada		369,407,546	321,656,447	319,501,637
Loans and Hybrid Securities	10.	Other Countries	1,494,360,171	1,663,447,754	1,494,438,579	1,495,491,408
(unaffiliated)	11.	Totals	16,911,024,743	19,016,945,611	16,936,176,451	16,766,291,396
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	20,270,888,806	22,600,889,470	20,209,953,776	20,131,589,520
PREFERRED STOCKS	14.	United States	65,793,038	71,851,502	65,793,038	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries	425,000	462,719	425,000	
	17.	Totals	66,218,038	72,314,221	66,218,038	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	66,218,038	72,314,221	66,218,038	
COMMON STOCKS	20.	United States	432,211,570	432,211,570	344,836,089	
Industrial and Miscellaneous	21.	Canada		5,935,161	3,891,681	
(unaffiliated)	22.	Other Countries	45,910,772	45,910,772	37,616,922	
	23.	Totals	484,057,503	484,057,503	386,344,692	
Parent, Subsidiaries and Affiliates	24.	Totals	446,800,782	446,800,782	362,908,813	
	25.	Total Common Stocks	930,858,285	930,858,285	749,253,505	
	26.	Total Stocks	997,076,323	1,003,172,506	815,471,543	
	27.	Total Bonds and Stocks	21,267,965,129	23,604,061,976	21,025,425,319	

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

	Quality and	2 I	3	Miled December 3	5	l 6	es by Major Types T	οι issues and in		10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments	1 1001 01 2000	rinoughto routo	THOUGHT TO TOUT	11110agii 20 10aio	0.101.20 1.001.0	Date	Total Gallone Total	21110 1111	11101 1001	7 1101 1 001	77000	r idood (d)
1.1 NAIC 1	309.935.305	215.827.067	206.803.327	14,752,351	16.582.419	XXX	763.900.469	3.7	725.732.613	4.0	763.900.469	
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	309,935,305	215,827,067	206,803,327	14,752,351	16,582,419	XXX	763,900,469	3.7	725,732,613	4.0	763,900,469	
2. All Other Governments												
2.1 NAIC 1		15,428,176				XXX	15,428,176	0.1	26,088,327	0.1	15,428,176	
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX			235,421	0.0		
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		15,428,176				XXX	15,428,176	0.1	26,323,748	0.1	15,428,176	
U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1				607.562		xxx	.607,562	0.0	2.892.443	0.0	607,562	
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				607.562		XXX	607.562	0.0	2.892.443	0.0	607.562	
4. U.S. Political Subdivisions of States, Territories and				221,022		7001	,		_,,		,	
Possessions , Guaranteed												
4.1 NAIC 1	520,000	29,482,601	30,880,675	11,948,303	67,048	XXX	72,898,627	0.4	59,981,755	0.3	72,898,627	
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	520,000	29,482,601	30,880,675	11,948,303	67,048	XXX	72,898,627	0.4	59,981,755	0.3	72,898,627	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	465,783,448	1,257,352,958	509,282,894	409,843,289	107,532,213	XXX	2,749,794,802	13.4	2,454,240,227	13.5	2,749,794,802	
5.2 NAIC 2				300,000		XXX	300,000	0.0			300,000	
5.3 NAIC 3						XXX	,,					
5.4 NAIC 4	,					XXX						
5.5 NAIC 5		454,351				XXX	454,351	0.0	457,176	0.0	454,351	
5.6 NAIC 6						XXX						
5.7 Totals	465,783,448	1,257,807,309	509,282,894	410,143,289	107,532,213	XXX	2,750,549,153	13.4	2,454,697,403	13.5	2,750,549,153	

10.7 Totals

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE MINNESOTA LIFE INSURANCE COMPANY

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)	I Teal Of Less	Tillough 5 Tears	Through to rears	Thiough 20 rears	Over 20 Tears	Date	Total Culterit Tear	LIIIC 11.7	FIIOI Teal	FIIOI Teal	Haueu	Flaceu (a)
6.1 NAIC 1	424,595,102	2,042,596,147	2,659,803,408	794,989,104	2,321,974,067	XXX	8,243,957,828	40.2	7,526,278,770	41.4	6,012,391,516	2,231,566,312
6.2 NAIC 2	240,356,224	2, 126, 658, 158	2,788,011,340	897,852,983	1,730,912,752	XXX	7,783,791,457	37.9	6,751,116,046	37.2	5,224,450,022	2,559,341,435
6.3 NAIC 3	47,654,297	305,074,516	299,757,900	42,652,892	35.672.804	XXX	730,812,409	3.6		2.9		254,929,319
6.4 NAIC 4	7,811,240	41.281.780	58.870.317	589.000		XXX	108,552,337	0.5	, ,	0.3	32.630.552	75,921,785
6.5 NAIC 5		4,396,561	6,622,000			XXX	11,407,011	0.1	4,471,316	0.0	547,256	10,859,755
6.6 NAIC 6		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				XXX	, 407, 011		117.770	0.0		
6.7 Totals	720,805,313	4,520,007,162	5,813,064,965	1,736,083,979	4,088,559,623	XXX	16,878,521,042	82.3	14,866,155,854	81.8	11,745,902,436	5,132,618,606
7. Hybrid Securities	720,000,010	4,020,007,102	3,010,004,303	1,700,000,373	4,000,000,020		10,070,021,042	02.0	14,000,100,004	01.0	11,740,002,400	3, 102,010,000
7.1 NAIC 1					7.000.000	XXX	7.000.000	0.0	7.000.000	0.0		7.000.000
7.1 NAIC 1		101,886			22,284,416	XXX	22,386,302	0.1	22,385,620	0.1	22,386,302	
7.2 NAIC 2		101,000			700.000	XXX	700.000	0.0	700.000	0.0	700.000	
7.4 NAIC 4					700,000	XXX	100,000		700,000		700,000	
7.5 NAIC 5						XXX						
7.5 NAIC 5						XXX						
7.0 NAIC 0		101.886			29.984.416	XXX	30,086,302	0.1	30,085,620	0.2	23,086,302	7,000,000
8. Parent. Subsidiaries and Affiliates		101,000			29,304,410	***	30,000,302	0.1	30,003,020	0.2	23,000,302	7,000,000
8.1 NAIC 1						XXX						
8.1 NAIC 1						XXX						
8.2 NAIC 2 8.3 NAIC 3												
8.4 NAIC 4						XXX						
						XXX						
8.5 NAIC 5 8.6 NAIC 6						XXX XXX						
8.7 Totals						XXX						
9. SVO Identified Funds		1001	1001	1001	1001	4 000 400	4 000 400	0.0	4 500 704	0.0	4 000 400	
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	1,838,160	1,838,160	0.0	1,538,724	0.0	1,838,160	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0.000.470	0.000.470		4 544 570		0.000.470	
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	2,086,170	2,086,170	0.0	1,511,570	0.0	2,086,170	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	2 224 222	0.004.000	0.0	0.050.004		0.004.000	
9.7 Totals	XXX	XXX	XXX	XXX	XXX	3,924,330	3,924,330	0.0	3,050,294	0.0	3,924,330	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX			ļ			
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX			ļ			
10.6 NAIC 6						XXX						

XXX

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year	I feal of Less	Through 5 fears	Through to rears	Tillough 20 feats	Over 20 Tears	Date	Total Culterit Teal	Lille 11.1	FIIOI Teal	FIIOI Teal	Haueu	Flaceu (a)
11.1 NAIC 1	(d) .1,200,833,855	3,560,686,949	3,406,770,304	1,232,140,609	2,453,155,747	1,838,160	11,855,425,624	57.8	xxx	XXX	9,616,859,312	2,238,566,312
11.1 NAIC 1		2,126,760,044	2,788,011,340		1,753,197,168	1,000,100	7.806.477.759	37.8	XXX	XXX	5,247,136,324	2,559,341,435
-		2, 126, 760, 044	299,757,900	42.652.892	36,372,804		731.512.409	3.6			476.583.090	254,929,319
11.3 NAIC 3	(d)47,654,297			, , , ,	30,372,804	0.000.470				XXX	, , .	
11.4 NAIC 4	(d)7,811,240	41,281,780	58,870,317	589,000		2,086,170	110,638,507	0.5	XXX	XXX	34,716,722	75,921,785
11.5 NAIC 5	(d)388,450	4,850,912	6,622,000				(c)11,861,362	0.1	XXX	XXX	1,001,607	10,859,755
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	1,497,044,066	6,038,654,201	6,560,031,861	2,173,535,484	4,242,725,719	3,924,330	(-),,		XXX	XXX	15,376,297,055	5, 139, 618, 606
11.8 Line 11.7 as a % of Col. 7	7.3	29.4	32.0	10.6	20.7	0.0	100.0	XXX	XXX	XXX	74.9	25.1
12. Total Bonds Prior Year												
12.1 NAIC 1	758,038,793	2,950,718,496	3,557,018,853	1,351,023,484	2, 185, 414, 509	1,538,724	XXX	XXX	10,803,752,859	59.5	8,558,227,932	2,245,524,927
12.2 NAIC 2	341,636,435	1,709,342,184	2,585,459,683	689,923,656	1,447,139,708		XXX	XXX	6,773,501,666	37.3	4,768,387,645	2,005,114,021
12.3 NAIC 3		235,872,549	246,760,427	17,561,460	22,282,417		XXX	XXX	530,214,056	2.9	349,693,353	180,520,703
12.4 NAIC 4	5,398,810	34,707,179	14,437,328	350,000		1,511,570	XXX	XXX	56,404,887	0.3	36, 173, 698	20,231,189
12.5 NAIC 5		2,384,792	1,823,737	205,952	153, 174		XXX	XXX	(c)4,928,492	0.0	2,454,880	2,473,612
12.6 NAIC 6	81,620	36,150					XXX	XXX	(c) 117,770	0.0	36,150	81,620
12.7 Totals	1,113,253,698	4,933,061,350	6,405,500,028	2,059,064,552	3,654,989,808	3,050,294	XXX	XXX	(b) .18, 168, 919, 730	100.0	13,714,973,658	4,453,946,072
12.8 Line 12.7 as a % of Col. 9	6.1	27.2	35.3	11.3	20.1	0.0	XXX	XXX	100.0	XXX	75.5	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,059,872,149	2,885,289,082	2,759,071,789	900,356,078	2,010,432,054	1.838.160	9,616,859,312	46.9	8,558,227,932	47.1	9,616,859,312	XXX
13.2 NAIC 2	117, 151, 801	1.378.166.632	1.702.302.600	515.840.489	1.533.674.802	, ,	5.247.136.324	25.6	4.768.387.645	26.2	5.247.136.324	XXX
13.3 NAIC 3	35,735,377	188,204,790	180,529,605	38,284,536	33.828.782		476.583.090	2.3	349,693,353	1.9	476.583.090	
13.4 NAIC 4	5.978.552	25,770,879	791.121	90.000		2.086.170	34.716.722	0.2	36.173.698	0.2	34.716.722	XXX
13.5 NAIC 5		1,001,607					1,001,607	0.0	2,454,880	0.0	1,001,607	XXX
13.6 NAIC 6							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		36.150	0.0		XXX
13.7 Totals	1,218,737,879	4,478,432,990	4.642.695.115	1.454.571.103	3.577.935.638	3.924.330	15,376,297,055	74.9		75.5		
13.8 Line 13.7 as a % of Col. 7	7.9	29.1	30.2	9.5	23.3	0.0	100.0	XXX	XXX	XXX	10,070,237,033	
13.9 Line 13.7 as a % of Line 11.7, Col. 7,					20.0		100.0				100.0	
Section 11	5.9	21.8	22.6	7.1	17.4	0.0	74.9	XXX	XXX	XXX	74.9	XXX
14. Total Privately Placed Bonds	0.0	21.0	22.0	7.1		0.0	71.0	7000	7000	7000	71.0	7000
14.1 NAIC 1	140,961,706	675,397,867	647.698.515	331.784.531	442.723.693		2.238.566.312	10.9	2.245.524.927	12.4	XXX	2,238,566,312
14.2 NAIC 2	123,204,423	748,593,412	1,085,708,740	382,312,494	219,522,366		2,559,341,435	12.5	2.005.114.021	11.0	XXX	2,559,341,435
14.3 NAIC 3	11.918.920	116.869.726	119.228.295	4.368.356	2.544.022		254.929.319	1.2	180.520.703	1.0	XXX	254.929.319
14.4 NAIC 4	1,832,688	15,510,901	58,079,196	499.000			75,921,785	0.4	20,231,189	0.1	XXX	75,921,785
14.5 NAIC 5	388.450	3,849,305	6,622,000				10,859,755	0.1	2,473,612	0.0	XXX	10,859,755
14.6 NAIC 6							10,000,700	J	81.620	0.0		
14.7 Totals	278,306,187	1,560,221,211	1,917,336,746	718,964,381	664,790,081		5,139,618,606	25.1	4,453,946,072	24.5		5,139,618,606
	278,300,187											
14.8 Line 14.7 as a % of Col. 7	5.4	30.4	37.3	14.0	12.9		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7,	1.4	7.6	9.3	3.5	3.2		25.1	XXX	XXX	xxx	XXX	25.1
Section 11	1.4	7.0	9.3	3.3	3.2	1	20.1	***	***	***	XXX	20.1

⁽a) Includes \$2,466,482,618 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

⁽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.

SCHEDULE D - PART 1A - SECTION 2

	Matu	rity Distribution of	All Bonds Owner	_	it Book/Adjusted (_	ov Major Type and	Subtyne of Issue	A S			
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years	· ·	No Maturity	,	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.08	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments		Ŭ	İ									
1.01 Issuer Obligations	302, 163, 273	180,069,307	182,375,821	6,805,625	16,385,439	XXX	687,799,465	3.4	639, 107, 227	3.5		
1.02 Residential Mortgage-Backed Securities	7,722,854	35,571,781	24,427,341	7,946,665	196,981	XXX	75,865,622	0.4	86,205,824	0.5	75,865,622	
1.03 Commercial Mortgage-Backed Securities	116	322	165	61		XXX	664	0.0	778	0.0	664	
1.04 Other Loan-Backed and Structured Securities	49,061	185,657				XXX	234,718	0.0	418,784	0.0	234,718	
1.05 Totals	309,935,304	215,827,067	206,803,327	14,752,351	16,582,420	XXX	763,900,469	3.7	725,732,613	4.0	763,900,469	
2. All Other Governments												
2.01 Issuer Obligations		15,428,176				XXX	15,428,176	0.1	26,323,748	0.1	15,428,176	
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		15,428,176				XXX	15,428,176	0.1	26,323,748	0.1	15,428,176	
3. U.S. States, Territories and Possessions, Guaranteed		-, ,					- , ,		, ,		-, ,	
3.01 Issuer Obligations				607.562		XXX	607.562	0.0	2,892,443	0.0	607,562	
3.02 Residential Mortgage-Backed Securities				,007,002		XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals				607.562		XXX	607,562	0.0	2.892.443	0.0	607.562	
U.S. Political Subdivisions of States, Territories and				337,002		7001	557,552	0.0	2,002,110	0.0	55.,552	
Possessions, Guaranteed												
4.01 Issuer Obligations	520.000	29,482,601	30,880,675	11,948,303	67,048	XXX	72.898.627	0.4	59,981,755	0.3	72.898.627	
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	520.000	29.482.601	30.880.675	11.948.303	67.048	XXX	72.898.627	0.4	59.981.755	0.3	72.898.627	
5. U.S. Special Revenue & Special Assessment Obligations	, i	, ,	, ,	, ,	,		, ,		, ,		, ,	
etc., Non-Guaranteed												
5.01 Issuer Obligations		192,249,189	105,733,510	309,405,616	103,275,079	XXX	710,663,394	3.5	744,404,547	4.1	710,663,394	
5.02 Residential Mortgage-Backed Securities	440,969,738	1,058,862,288	403,549,384	100,737,673	4 , 257 , 133	XXX	2,008,376,216	9.8		9.1	2,008,376,216	
5.03 Commercial Mortgage-Backed Securities						XXX			14,953,063	0.1		
5.04 Other Loan-Backed and Structured Securities	24,813,711	6,695,832				XXX	31,509,543	0.2		0.2	31,509,543	
5.05 Totals	465,783,449	1,257,807,309	509,282,894	410,143,289	107,532,212	XXX	2,750,549,153	13.4	2,454,697,403	13.5	2,750,549,153	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	339,845,881	3,441,229,113	4,680,999,620	1,695,825,775	4,088,559,626	XXX	14,246,460,015	69.4	12,441,655,268	68.5	9,783,042,924	4,463,417,091
6.02 Residential Mortgage-Backed Securities	24,753,707	15,429,686	2,257,352	123 , 125		XXX	42,563,870	0.2	42,787,537	0.2	5,662,483	36,901,387
6.03 Commercial Mortgage-Backed Securities	161,235,081	750,689,508	972,728,639	28,228,707		XXX	1,912,881,935	9.3	1,728,368,217	9.5	1,573,715,933	339, 166, 002
6.04 Other Loan-Backed and Structured Securities	194,970,643	312,658,854	157,079,353	11,906,372		XXX	676,615,222	3.3	653,344,833	3.6	383,481,096	293, 134, 126
6.05 Totals	720,805,312	4,520,007,161	5,813,064,964	1,736,083,979	4,088,559,626	XXX	16,878,521,042	82.3	14,866,155,855	81.8	11,745,902,436	5,132,618,606
7. Hybrid Securities												
7.01 Issuer Obligations		101,886			29,984,416	XXX	30,086,302	0.1	30,085,620	0.2	23,086,302	7,000,000
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		101,886			29,984,416	XXX	30,086,302	0.1	30,085,620	0.2	23,086,302	7,000,000
8. Parent, Subsidiaries and Affiliates		,			, ,		, , , , , , , , , , , , , , , , , , ,		, , , , , , , , , , , , , , , , , , ,		, ,	, ,
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						
	1		1	1				1			1	

SCHEDULE D - PART 1A - SECTION 2 (Continued)

			SCHEDUL	ED-PAK	1 1A - SEC	ION Z (COI	itiliueu)					
	Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues											
	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds			Ĭ									
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	3,924,330	3,924,330	0.0	3,050,294	0.0	3,924,330	
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	, ,	, ,		, ,		, ,	
9.03 Totals	XXX	XXX	XXX	XXX	XXX	3.924.330	3,924,330	0.0	3,050,294	0.0	3,924,330	
10. Unaffiliated Bank Loans						.,.,,	.,. ,		-, -, -		-,-,-	
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year						7000						
11.01 Issuer Obligations	642.529.154	3.858.560.272	4.999.989.626	2.024.592.881	4.238.271.608	XXX	15.763.943.541	76.8	XXX	XXX	11.293.526.450	4.470.417.091
11.02 Residential Mortgage-Backed Securities	473,446,299	1, 109, 863, 755	4,999,989,020	2,024,392,881	4.454.114	XXX	2.126.805.708	10.4	XXX	XXX	2,089,904,321	
11.02 Residential Mortgage-Backed Securities	161,235,197	750,689,830	972,728,804	28,228,768	4,404,114	XXX	1,912,882,599	9.3	XXX	XXX	1,573,716,597	339, 166, 002
11.04 Other Loan-Backed and Structured Securities	219,833,415	319,540,343	157,079,353	11,906,372		XXX	708,359,483	3.5	XXX	XXX		293 , 134 , 126
11.05 SVO Identified Funds	XXX		XXX	XXX	XXX	3.924.330	3,924,330	0.0	XXX	XXX	3,924,330	293, 134, 120
11.06 Affiliated Bank Loans						XXX		0.0	XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	4 407 044 005	0.000.054.000	0 500 004 000	0 470 505 404	4 040 705 700		00 545 045 004	400.0			45 070 007 055	E 400 040 000
11.09 Line 11.08 as a % of Col. 7	1,497,044,065	6,038,654,200	6,560,031,860	2, 173, 535, 484	4,242,725,722	3,924,330	20,515,915,661	100.0	XXX	XXX	15,376,297,055	5, 139, 618, 606
	7.3	29.4	32.0	10.6	20.7	0.0	100.0	XXX	XXX	XXX	74.9	25.1
12. Total Bonds Prior Year	FF4 0F0 077	0 400 000 057	4 504 005 474	1 000 000 005	0 000 404 070	1001	1001	1001	10 014 150 000	70.7	10 051 055 105	0 000 705 400
12.01 Issuer Obligations	551,850,377	3,482,363,857	4,584,985,471	1,698,829,025	3,626,421,878	XXX	XXX	XXX	13,944,450,608	76.7	10,251,655,185	3,692,795,423
12.02 Residential Mortgage-Backed Securities	221,292,122	654,713,805	580,554,125	300,990,893	28,567,930	XXX	XXX	XXX	1,786,118,875	9.8	1,751,069,903	35,048,972
12.03 Commercial Mortgage-Backed Securities	175,583,479	488 , 130 , 562	1,051,349,894	28,258,123		XXX	XXX	XXX	1,743,322,058	9.6	1,311,825,043	431,497,015
12.04 Other Loan-Backed and Structured Securities	164,527,720	307,853,126	188,610,539	30,986,511		XXX	XXX	XXX	691,977,896	3.8	397,373,233	294,604,663
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	3,050,294	XXX	XXX	3,050,294	0.0	3,050,294	
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	1, 113, 253, 698	4,933,061,350	6,405,500,029	2,059,064,552	3,654,989,808	3,050,294	XXX	XXX	18, 168, 919, 731	100.0	13,714,973,658	4,453,946,073
12.09 Line 12.08 as a % of Col. 9	6.1	27.2	35.3	11.3	20.1	0.0	XXX	XXX	100.0	XXX	75.5	24.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	518,268,751	2,674,877,246	3, 184, 617, 313	1,342,281,617	3,573,481,523	XXX	11,293,526,450	55.0	10,251,655,185	56.4	11,293,526,450	XXX
13.02 Residential Mortgage-Backed Securities	451,267,491	1,097,053,221	428,322,030	108,807,463	4,454,114	XXX	2,089,904,319	10.2	1,751,069,903	9.6	2,089,904,319	XXX
13.03 Commercial Mortgage-Backed Securities	91,973,722	518,901,172	962,841,642	61		XXX	1,573,716,597	7.7	1,311,825,043	7.2	1,573,716,597	XXX
13.04 Other Loan-Backed and Structured Securities	157,227,915	187,601,351	66,914,130	3,481,961		XXX	415,225,357	2.0	397,373,233	2.2	415,225,357	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	3,924,330	3,924,330	0.0	3,050,294	0.0	3,924,330	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans	1 015	4 492 422 433	4 045			XXX	45 ANG 225 25		10 71:		45 050 000	XXX
13.08 Totals	1,218,737,879	4,478,432,990	4,642,695,115	1,454,571,102	3,577,935,637	3,924,330	15,376,297,053	74.9	13,714,973,658	75.5	15,376,297,053	XXX
13.09 Line 13.08 as a % of Col. 7	7.9	29.1	30.2	9.5	23.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7,	- 0	04.0	22.6	7.1	47.4	0.0	74.9	V0/4/	100/	100/	74.9	100/
Section 11	5.9	21.8	22.6	7.1	17.4	0.0	74.9	XXX	XXX	XXX	74.9	XXX
14. Total Privately Placed Bonds	404 000 400	4 400 000 000	4 045 070 010	000 011 001	004 700 007	V/4/	4 470 447 004	^1	0 000 705 (00		V0.07	4 470 447 001
14.01 Issuer Obligations	124,260,403	1, 183, 683, 026	1,815,372,313	682,311,264	664,790,085	XXX	4,470,417,091	21.8	3,692,795,423	20.3	XXX	4,470,417,091
14.02 Residential Mortgage-Backed Securities	22, 178, 808	12,810,534	1,912,047	00 000 707		XXX	36,901,389	0.2	35,048,972	0.2	XXX	36,901,389
14.03 Commercial Mortgage-Backed Securities	69,261,475	231,788,658	9,887,162	28,228,707		XXX	339, 166, 002	1.7	431,497,015	2.4	XXX	339, 166, 002
14.04 Other Loan-Backed and Structured Securities	62,605,500	131,938,992	90 , 165 , 223	8,424,411		XXX	293 , 134 , 126	1.4	294,604,663	1.6	XXX	293 , 134 , 126
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	070 000 :	4 500 004 5 15	4 047 000 -:-	710 001	004 700	XXX	E 100 010		4 450 040		XXX	F 100 010
14.08 Totals	278,306,186	1,560,221,210	1,917,336,745	718,964,382	664,790,085		5, 139, 618, 608	25.1	4,453,946,073	24.5	XXX	5, 139, 618, 608
14.09 Line 14.08 as a % of Col. 7	5.4	30.4	37.3	14.0	12.9		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7,		7.0		0.5			0.5 4	V0.07	1001	1001	V0.07	05 1
Section 11	1.4	7.6	9.3	3.5	3.2		25.1	XXX	XXX	XXX	XXX	25.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

Short-term inv	1	2	3	1	5
	'	2	3	Other Short-term	Investments in Parent.
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
			0 0	` '	
Book/adjusted carrying value, December 31 of prior year	7,140,540	7,140,540			
	, ,	, , ,			
Cost of short-term investments acquired	452,224,255	452,224,255			
3. Accrual of discount	762.249	762.249			
	, ,	, .			
Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(143.177)	(143, 177)			
o. 15th gan (155) or appears					
6. Deduct consideration received on disposals	348,551,626	348,551,626			
7. Deduct amortization of premium	41.624	41.624			
7. Social and Education of Profit and					
Total foreign exchange change in book/adjusted carrying value					
o. Total loogi oxolarge stange is pooled gate and the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of t					
Deduct current year's other than temporary impairment recognized					
9. Deduct current year 3 other trian temporary impainment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	111.390.617	111.390.617			
10. Book adjusted carrying value at end of current period (Eines 112107410-9)		111,000,017		·····	
11. Deduct total nonadmitted amounts					
11. Deduct total nonaumitied amounts					
12. Statement value at and of aurent paried /line 10 minus Line 11)	111,390,617	111,390,617			
12. Statement value at end of current period (Line 10 minus Line 11)	111,380,017	111,080,017			

⁽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)		557,949,202
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	311,141,458	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	5,302,255	316,443,713
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	297,434,414	
	3.2 Section 2, Column 19	(176,480,932)	120,953,482
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		168,839,569
6.	Considerations received/(paid) on terminations, Section 2, Column 15		477,395,995
7.	Amortization:		
	7.1 Section 1, Column 19	(78,679)	
	7.2 Section 2, Column 21		(78,679
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23	(898)	(898
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		686,710,395
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		686,710,395

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year	r)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Food	tnote - Cumulative Cash Char	nge Column)	
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedge	es		
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	(13,635,002)		
	3.14 Section 1, Column 18, prior year	(13,978,552)	343,550	343,550
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	(13,635,002)		
	3.24 Section 1, Column 19, prior year plus	(13,978,552)		
	3.25 SSAP No. 108 Adjustments		343,550	343,550
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2)	on 2, Column 15)	(41,808,322)	
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)	(41,808,322)		
	4.23 SSAP No. 108 Adjustments		(41,808,322)	
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 pri	or year		
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5	5.1-5.2)		
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open ${f N}$ ${f O}$ ${f N}$ ${f E}$

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check				
1.	Part A, Section 1, Column 14.	686,710,395				
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance					
3.	Total (Line 1 plus Line 2)		686,710,395			
4.	Part D, Section 1, Column 5	1,392,415,766				
5.	Part D, Section 1, Column 6	(705,705,370)				
6.	Total (Line 3 minus Line 4 minus Line 5)		(1)			
		Fair Value	Fair Value Check			
7.	Part A, Section 1, Column 16	686,710,395				
8.	Part B, Section 1, Column 13					
9.	Total (Line 7 plus Line 8)		686,710,395			
10.	Part D, Section 1, Column 8	1,392,415,766				
11.	Part D, Section 1, Column 9	(705,705,370)				
12	Total (Line 9 minus Line 10 minus Line 11)		(1)			
		Potential Expo	sure Check			
13.	Part A, Section 1, Column 21	18,357,371				
14.	Part B, Section 1, Column 20	71,255,365				
15.	Part D, Section 1, Column 11	89,612,736				
16.	Total (Line 13 plus Line 14 minus Line 15)					

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents) 2 4 Money Market Total Other (a) Bonds Mutual funds 1. Book/adjusted carrying value, December 31 of prior year .210,912,019 .89,495,755 .121,416,264 .9,604,599,593 .857, 123,942 ..8,747,475,651 2. Cost of cash equivalents acquired . ..246,250 246,250 Accrual of discount ... 3. Unrealized valuation increase (decrease) 61 62 (1)5. Total gain (loss) on disposals .9,625,746,690 ..813,229,073 ..8,812,517,617 6. Deduct consideration received on disposals Deduct amortization of premium . .699 .699 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-.190,010,534 .133,636,237 .56,374,297 7+8-9) 11. Deduct total nonadmitted amounts . 56,374,297 190,010,534 133,636,237 Statement value at end of current period (Line 10 minus Line 11)

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

						moving / in rice	al Lotato OTTI	ILD December	OT OF CHITCHE	1 001						
1	2	Location		5	6	7	8	9	9 10 Change in Book/Adjusted Carrying Value Less Encumbran		ances	16	17			
		3	4							11	12	13	14	15		
														Total Foreign		
													Total	Exchange	Gross Income	
											Current Year's		Change in	Change in	Earned Less	
								Book/Adjusted			Other-Than-	Current Year's		Book/	Interest	Taxes,
					Date of		Amount of	Carrying Value	Fair Value	Current Year's	Temporary	Change in	Adjusted	Adjusted	Incurred on	Repairs and
				Date	Last		Encum-	Less Encum-	Less Encum-	Depre-	Impairment	Encum-	Carrying Value		Encum-	Expenses
Description of Property	Code	Oit.	04-4-			Actual Cost				ciation	Recognized			Value		Incurred
· · · · · ·		City	State	Acquired	Appraisal		brances	brances	brances		Recognized	brances	(13-11-12)	value	brances	
Minnesota Life Center 400 Building		Saint Paul	MN	04/01/1982	01/01/1996	45,922,596		1,040,394		832,202			(832, 202)		8,229,737	14,435,394
Minnesota Life Center 401 Building		Saint Paul	MN	11/30/2017	07/26/2017	63,008,464		54,465,020		2,765,863			(2,765,863)		14,236,690	21,517,532
0299999. Property occupied by the reporting entity - Administrative						108,931,060		55,505,414		3,598,065			(3,598,065)		22,466,427	35,952,926
0399999. Total Property occupied by the reporting entity						108,931,060		55,505,414		3,598,065			(3,598,065)		22,466,427	35,952,926
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0699999 - Totals						108,931,060		55,505,414		3,598,065			(3,598,065)		22,466,427	35,952,926

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

Schedule A - Part 3 - Real Estate Disposed NONE

1	2		Location		5	6	7	NED December 3 8			ook Value/Recorde	d Investment		14	15
		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisa or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
293	Code	San Antonio	TV	State	Type	12/10/2002	6.500	347,770	(Decrease)	Accretion	Recognized	and Other	DOOK Value	3,742,000	
395		Medley	FL			07/20/2005	5.650	2,506,047						11,000,000	
1399		Opa Locka	FL			07/20/2005	5.550	2,954,263						12,500,000	
1407		Houston	TX			07/18/2005	5.530	849, 190						5,400,000	
1421		Annapolis	MD			10/21/2005	5.320	1,668,093		-				9,400,000	
1442 1451		Brookyn Park	MN		•••••	01/06/2006	6.000 5.930	62,818						5,000,000 2,865,000	
1453		Selma	TX			06/12/2006	6.000								04/23/2006
459		Martinsburg	WV			07/18/2006	5.990	125,351						3,200,000	
1462		Matthews	NC			03/30/2007	6.250	4,908,847						10,650,000	
1488		Englewood	NJ			11/15/2006	6.130	1,523,252						5,050,000	
1497		Philadelphia	PA			01/17/2007	6.280	897,144		-				3,350,000	
1501 1506		Lacey				03/02/2007	5.610 5.900	411,387		-				6,300,000 9,000,000	
1507		Concord	NH			08/13/2007	5.750	1,529,446						5,200,000	
1509		Bolingbrook	IL			07/06/2007	5.700	2,320,274						8,550,000	
1510		Lincolnton	NC			05/22/2007	5.750	4,246,991							04/06/2007
1512		Sunnyvale				06/18/2007	5.490	252,057		-					04/11/2007
1513 1514		West Goshen	PA			07/26/2007	5.890 5.890	2,320,950 562,653						7,200,000 1,600,000	
1515 1515		Houston				07/26/2007	5.890								06/22/2007
517		Laredo	TX			06/15/2007	6.060	865.812		-					05/24/2007
1544		Clearwater	FL			07/11/2008	6.000	4,840,592							05/07/2008
1548		Portland	OR			07/25/2008	5.870	1,051,137							05/09/2008
1553		San Mateo	CA			07/29/2008	6 . 150	2,388,725							06/16/2008
1555		San Antonio	TX			09/05/2008	6.290	1,738,000		-					08/06/2008
1562 1568		Asheville	NCFL			09/25/2008 12/08/2008	6.250 6.550	1,919,061 20,525							
1569		Chula Vista	CA CA			05/28/2009	6.430	2,481,818						13,850,000	
1573		Monterey	CA			07/31/2009	6.770	4,435,449							
1583		Oxon Hill	MD			08/28/2009	6.470	762,485						6,500,000	06/24/2009 .
1584		Laurel	MD			08/28/2009	7.220	752,367						4,400,000	
1590		Glen Burnie	MD			10/26/2009	6.240	998 , 136		-				7,000,000	
1596 1597		Vancouver	WA			12/17/2009	6.270 6.000	1,533,195 1,390,518		-				5,500,000	10/08/2009 .
1609		San Jose	CA WA			12/29/2009 07/01/2010	5.940							5,500,000	
1611		Van Buren Township	MI			07/12/2010	6.000	5,346,599						22,000,000	
1615		Asheville	NC			07/21/2010	5.750	2,889,800						12,905,000	
1617		Concord	NC			09/29/2010	6.000	1,708,286							07/24/2010 .
1620		Spokane Valley				11/22/2010	5.500	1, 176, 357						6, 150, 000	
1622		St. Paul	MN			12/09/2010	5.500	431,114							10/21/2010 .
1628 1629		Asheville	CA			11/29/2010	4.950 5.130	6, 293, 745 3, 185, 158	ļ	-					11/03/2010 .
1632		Elk Grove	CA.			02/01/2011	5.500	4,042,944							
1633		Seattle				01/10/2011	5.250	871,397						8,000,000	12/08/2010 .
1635		Stockton	CA			05/16/2011	.5.250	1,205,516						3,960,000	12/20/2010
636		Silver Spring	MD			02/16/2011	5.000	8, 193, 084		-				21,300,000	
1639 1640		Austin	TX			02/22/2011	5.350	1,076,076		-				4,500,000	
1640 1646		Eugene				03/14/2011	5.250 5.850	1,200,327 6,500,730						4,650,000	01/14/2011 .
1647		Fletcher				05/19/2011	5.420	5,571,719	ļ	-					02/11/2011 .
1649		Buffalo Grove	iL			04/25/2011	5.450	10,019,798							03/28/2011 .
1653		Brooklyn Center	MN			05/12/2011	5.230	5,339,631						16,300,000	04/01/2011 .
1654		Los Angeles	CA			05/02/2011	5.000	6,007,017		-					03/25/2011 .
1655		Kent				06/15/2011	5.430	1,900,241		-				7,000,000	
1658		Lighthouse Point				06/23/2011	5.430 5.590	6,224,536 3,778,172		-					
1660 1665		Dallas				08/18/2011	5.590	3,7/8,1/2							10/16/2011 .
1666		North Canton				08/22/2011	5.310								07/10/2011 .
1668		Various	NM			10/19/2011	5.510	11,820,171							07/15/2011
1674		Richmond	CA			12/01/2011	5 250								09/28/2011

1	2		Location		5	6	7	NED December 3 8			ook Value/Recorde	d Investment		14	15
·		3	233416.7	4				Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
Laan Number	Codo	O:t-		04-4-	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or Valuation
Loan Number	Code	City	04	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings 3.690.000	Valuation
1675 1679		Stockton	UA			12/01/2011	5.500 4.700	1,624,665 2,980,194						11,500,000	
1681		Bellevue	WA			12/19/2011	4.650	1,961,905						19,000,000	
1685		Durham	NC			02/06/2012	5.200	915, 190							10/26/2011
1687		Lewisville	TX			12/21/2011	5.000	1,490,590						7,900,000	
1693 1694		Carpenteria	CA			05/11/2012	5.320 5.000	6,835,113 1,910,850							02/05/2012 02/23/2012
1695		Saint Clair Shores	MI			05/30/2012	5.000	4,722,664							03/28/2012
1698		Minnetonka	MN			04/11/2012	5.400	1,079,632						2,300,000	
1701		Albuquerque	NM			05/14/2012	4.650	944,305						3,720,000	
1703		Midvale	UT			05/30/2012	5.000	1,383,128						4,000,000	
1704 1705		Florissant Farmers Branch	MO			07/16/2012	4.500 4.500	2,751,301 2,676,942						7,080,000	
1706		Indianapolis	IA			07/16/2012	4.500	2,007,706						4.560.000	
1709		Newark	DE.			06/19/2012	4.550	4,044,135						9,700,000	
1710		Newwark	DE			06/20/2012	4.920	2,635,421						5,700,000	04/30/2012
1711		Plano	ТХ			06/21/2012	4.810	4, 376, 325						10,100,000	04/30/2012
1712		Tampa				06/14/2012	5.000	4,343,165							04/27/2012
1713 1717		Mountainview	CA			08/06/2012 07/30/2012	4.000 4.750	2,621,576 4,916,833							
1718		Everett				07/30/2012	4.750	1,730,726							02/07/2012
1719		Arlington	MA.			07/30/2012	4.750								03/08/2012
1720		Somerville	MA			07/30/2012	4.750	1,730,726						3,840,000	
1721		Malden	MA			07/30/2012	4.750	747,359							03/20/2012
1723		Frederick	MD			06/26/2012	5.000	5,030,173							06/20/2012
1724 1727		Tallahassee	FL			09/17/2012	4.400 4.750	1,958,693 4,038,369						8,300,000 9,325,000	
1728		Hendersonville	NC			08/09/2012	5.000	2,646,787							
1729		Santa Fe	NM.			08/16/2012	5.510	1,426,880						2,975,000	
1731		Charleston	SC			10/23/2012	4.500	1,709,403						4,350,000	
1732		Dallas	TX			10/16/2012	4.400	3,011,517						10,400,000	
1733		East Moline	IL			10/17/2012	4.000	3,748,902						15,980,000	
1734 1735		Topeka Southern Pines	KS			10/25/2012	4.650 4.650	5,678,394 11,557,767							
1736		Monrovia	CA			11/20/2012		1,921,547						11,940,000	
1737		Temecula	CA.			11/14/2012	4.000	3,600,410						7,700,000	
1739		Seattle	WA			10/30/2012	3.750	1,592,822						7,600,000	
1740		Kirkland	WA			11/05/2012	3.750	1,985,183						8,900,000	
1741		Woodburn	OR			12/20/2012	4.900	2,498,187						5,620,000	
1742 1743		Eugene Indio	OR			12/20/2012 12/20/2012	4.580 4.230	2,544,896 2,010,347						6,830,000	10/30/2012 11/07/2012
1744		Carrollton	TX			12/20/2012	4.210	1,908,607						5,850,000	
1745		Minneapolis	MN.			11/29/2012	4.100	2,294,686						14,800,000	
1746		Burnsville	MN			11/29/2012	4.100	2,395,360						7,600,000	09/07/2012
1747		Denver				12/27/2012	3.750	2,720,842						9,000,000	
1748		San Antonio	TX			12/21/2012	4.750	3,486,464		-				8,050,000	
1751 1752		Hayward Lathrop	CA			01/14/2013	3.750 4.250	2,983,833 1,978,052						8,640,000 .4.330,000	
1753		Carmel	CA			01/15/2013	4.000	3,885,272						9.500.000	
1754		Livonia	MI			06/07/2013	4.500	3,739,462						7,863,468	
1755		Redwood City	CA			02/01/2013	3.650	12,502,261						31,940,000	12/24/2012
1757		Burnsville				02/04/2013	3.500	4,531,058						12,800,000	
1758		Rochester	NY			04/01/2013	3.500	1,903,970						7,300,000	
1759 1760		Culver City	CA			04/08/2013	3.550	7, 106, 393		-					02/14/2013
1760 1762		New Hope Pearland				03/27/2013	3.600 4.250	700,539		-				8,010,000 4,500,000	
1763		Manassas	VA			04/29/2013	3.560	4,386,606						12,900,000	
1766		Millersville	MD			04/25/2013	3.800	2,486,135							03/08/2013
1770		St. Louis Park	MN			05/28/2013	4.000	1,349,653						3, 140, 000	04/05/2013
1771		St. Louis Park	MN			09/03/2013	4.170	3,295,982							03/09/2020
1773	1	San Jose	CA		1	06/03/2013	4 000	2 724 989	i e	T. Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Con	il	1		9 110 000	02/26/2013

1	2		Location		5	6	7	NED December 3			ook Value/Recorde	d Investment		14	15
		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisa or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1774	Code	Carol Stream	II.	State	Турс	05/16/2013	4.400	1,990,821	(Decrease)	Accietion	rtecognized	and Other	DOOK Value	4,400,000	
1775		Pacifica	CA.			05/01/2013	4.000	2, 161,585						7,750,000	
1778		Tacoma	WA			06/13/2013	4.180	7,362,339						20,300,000	04/18/2013
1780		Norman	OK			05/14/2013	4.050	3,029,824		-					03/25/2013
1781 1782		Edmond Yukon	OK			05/14/2013	4.050 4.050	1,674,377 2,073,037		-				3,630,000	03/29/2013
1785		Coconut Creek	FL			06/27/2013	3.350	3,766,693							05/08/2013
1786		San Leandro	CA			07/01/2013	3.630	3,220,863							04/09/2013
1788		Houston	TX			06/03/2013	4 . 150	3,378,599							04/16/2013
1790 1791		Dallas	TXAK			07/24/2013	4.000	5,773,658						16,400,000	
1793		Anchorage Portland	OR.			08/01/2013	3.750 3.500	2,149,505 3,626,479						8,040,000 	
1794		Milwaukee	WI			07/25/2013	4.150	3,696,515						7,850,000	
1795		San Diego	CA			08/08/2013	4.250							2, 100, 000	
1796		Perris	CA			08/09/2013	4.250	3,811,746						8,000,000	
1797		Hopewell	VA			08/15/2013	4.250	2, 191, 407							05/28/2013 .
1798 1799		Pittsburgh Baltimore	MD			10/03/2013	4.250 4.060	8,000,944 8,830,105		-					06/28/201306/21/2013 .
1800		Houston	TX			08/19/2013	4.210	3,233,774		-				8,450,000	
1802		Palo Alto	CA			07/25/2013	4.140	6,712,249						22,000,000	
1806		Schertz	TX			09/12/2013	4.450	3,505,928							08/21/2013
1807		El Paso	TX			10/24/2013	4.150	1,876,521		-					09/04/2013 .
1808 1812		Cleveland	OH			08/29/2013	4.750 4.790	2, 114,652 3,745,416		-					07/23/2013 .
1813		Borough Of Totowa Reston	VA			11/07/2013	4.720	3,304,585							08/15/2013 .
1814		Petaluma	CA			10/30/2013	4.840	10.027.702							08/13/2013
1815		Ellicott City	MD			10/29/2013	4.510	3,442,174						7,800,000	
1816		Eldersburg	MD			10/29/2013	4.510	3,647,066						8,300,000	
1818		Lakewood				11/13/2013	4.510	7,398,359		-				23,600,000	
1821 1822		Los Angeles Compton	CA			11/20/2013	4.380 4.680	4,916,800 1,072,980		-				16,250,000	
1823		Keizer	OR			12/03/2013	4.490	2,366,597						7,100,000	
1825		Houston	TX			01/22/2014	5.080	5,732,118						14,425,000	
1826		Tampa	FL			11/05/2013	5.330	3,506,244							09/01/2013 .
1827		Bellevue	WA			12/23/2013	5.040	3,296,858							09/12/2013 .
1829 1830		Various Millbrae	CA			01/21/2014 12/16/2013	5.250 5.310	17, 236, 156 4, 354, 835						37,550,000 13,900,000	
1831		Asheville	NC			05/29/2014	4.900	7,557,421		-					04/02/2014 .
1832		Coconut Creek	FL			12/09/2013	4.490	4,228,583							11/01/2013 .
1833		Miami	FL			03/12/2014	4.600	6,603,074						12,781,170	11/13/2019 .
1834		Nashville	TN			02/03/2014	4.700	4,238,361							11/25/2013 .
1836		Garfield Heights	OH			01/30/2014	5.250	6,734,894		-					11/14/2013 .
1837 1838		Brea	CA			07/01/2014	4.190 4.190	3,070,233 2,456,187		-					04/23/2014 .
1839		Huntington Beach	CA.			07/01/2014	4.190	7,894,886						44,600,000	
1840		0xnard	CA			07/01/2014	4.190	4,386,048						28,450,000	04/23/2014 .
1841		Redlands	CA			07/01/2014	4.190	2,631,629						12,000,000	
1842		Lake Forest	CA			07/01/2014	4.190	5,263,257						38,000,000	
1843 1844		Camarillo Camarillo	CA			07/01/2014 07/01/2014	4.190 4.190	5,701,862 6,666,792						28,850,000 32,300,000	
1845		Santee	CA			07/01/2014	4.190	964,931		-					04/23/2014 .
1846		Hamburg	NY			02/11/2014	4.600	1,583,588							12/12/2013 .
1847		Sun City West	AZ			03/27/2014	4.420	4, 199, 342							02/17/2014 .
1848		Lynnwood				04/29/2014	3.500	1,624,166		-					02/13/2014 .
1849 1853		Annapolis	MD			04/17/2014	4.740	5,282,831		-				12,300,000	
1853 1854		Victor Bethesda	MD NY			07/01/2014	5.250 4.160	1,960,413		-					02/03/2014 .
1855		Hanover	MD			04/24/2014	4.510	2,505,897							03/19/2014 .
1856		Roseville	MN			04/10/2014	4.600	1,513,214						3,900,000	02/25/2014 .
1857		Totowa	NJ.			05/20/2014	4.960	1,708,234						7,450,000	03/14/2014 .
1858		Rockville	MD		1	05/12/2014	4 860	5 058 562	I	1	1	1		0.00.000	02/27/2014

1	2		Location		5	6	7	NED December 3			Book Value/Recorde	d Investment		14	15
	_	3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisa or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1859		Silver Spring	MD	0.0.0	- 7/	04/01/2014	4.550	7,458,747	(======)					31,000,000	
1860		Silver Spring	MD			04/01/2014	4.550	913,316						7,300,000	
1861		Silver Spring	MD			04/01/2014	4.550	5,479,896							01/10/2014
1863 1864		Petaluma	CA			05/01/2014	3.620 5.130	3,049,856 4,650,896		-					03/19/2014
1867		Frisco				06/04/2014	4.070	1,750,074		-					05/06/2014
1868		Beaverton	OR			06/26/2014	3.100								04/15/2004
1869		. The Woodlands	TX			06/25/2014	4.360	3, 136, 272							05/13/2014
1870		Lincoln	NE			09/10/2014	4.570	12,824,619		-					06/19/2014
1872 1877		Akron	OH			07/15/2014 07/30/2014	3.990 4.020	3,057,732 1,410,930						9,466,667 3,931,250	
1878		Hayward	VA			09/09/2014	4.020	2,889,153						8,500,000	
1881		Joppa	MD MD			09/02/2014	4.350	2.018.429		-				4,615,385	
1882		Avon Park	FL			10/30/2014	4.610	11,650,482						27,800,000	
1883		Manchester	NY			10/30/2014	4.610	2,381,120						5,200,000	
1885		Santa Fe	NM		·····	08/27/2014	4.000	2,086,449							06/30/2014 .
1886 1887		Columbus	OH			09/23/2014	4.160 4.160	2,517,289 1,510,373		-					07/24/2014 .
1889		Chanhassen				08/18/2014	4. 150	2,312,718		-					07/24/2014 .
1890		Bel Air	MD.			09/29/2014	4.000	2,503,738						6,133,333	
1891		Jacksonville	FL			02/26/2015	3.930	6,770,962						15,500,000	02/18/2015
1892		Edwardsville	IL			09/25/2014	3.970	9,310,513		-					07/10/2014 .
1893		Ladue	MO		·····	10/02/2014	3.890	6,186,517							07/31/2014 .
1894 1895		Santa Clarita	CA			12/01/2014 12/05/2014	4.030 4.170	3,438,684 4,406,928							09/24/2014 .
1897		Tukwila				10/29/2014	3.050	1,466,884		-				7,300,000	
1898		Margate	FL			12/15/2014	3.940	2,951,947		-				6,455,556	
1899		Rochester	NY			10/07/2014	3.940	2,986,945						8,212,500	
1900		Richardson	TX			02/02/2015	4.160	633,334						1,850,000	
1901		Richardson	TX			02/02/2015	4.160	2, 137, 505		-				4,500,000	
1902		Addison	TX			02/02/2015	4.160	1,820,838						4,300,000	
1903 1904		Richardson				02/02/2015 02/02/2015	4.160 4.160	554, 168						1,200,000 3,400,000	
1905		Richardson				02/02/2015	4.160	633,334						2,350,000	
1906		Carrollton	TX			02/02/2015	4.160	1,939,588						4,200,000	
1907		Richardson	ТХ			02/02/2015	4.160	1,345,837						3,300,000	
1908		Dallas	TX			02/02/2015	4.160	1, 187,502						3,500,000	
1909		Richardson	TX			02/02/2015	4. 160	1,939,588		-				5,250,000	
1910 1911		Plano Plano				02/02/2015	4.160 4.160	1,860,421		-				4,770,149	12/10/2014 .
1912		Dallas				02/02/2015 02/02/2015	4.160	1,741,670							12/10/2014 .
1913		Richardson				02/02/2015	4. 160	1,820,838		-					12/10/2014 .
1914		Richardson	TX			02/02/2015	4.160	1, 187, 502						3,000,000	
1915		Plano	TX			02/02/2015	4.160	1,702,088						4,095,238	12/10/2014 .
1916		New Braunfels	TX			12/04/2014	4.180	6,436,828						12,950,000	
1917		Downers Grove				11/24/2014	4.090	3,720,422		-		-		6,928,835	
1918 1920		Mokena				11/24/2014 12/15/2014	4.090	4,859,327 4,253,098		-				9,372,781 8,775,000	
1920		Lewis Center				02/12/2015	4.440	4,253,098		-					
1922		Centerville	OH			02/12/2015	4.440	1,523,981						4,000,000	
1925		Santee	CA			04/01/2015	4.010	2,535,892							01/30/2015
1926		Dallas	TX			12/15/2014	4.190	3, 141,558							11/12/2014 .
1927		Plano	TX			12/15/2014	4.190	2,042,012						5,950,000	
1928		Dallas	TX			12/15/2014	4.190	1,884,935		-		-		5,500,000	
1930 1931		Richardson	TX			12/15/2014 12/15/2014	4.190 4.190	1,924,204 1,295,893		-				4,350,000 3,750,000	
1931		Allen	TY			12/15/2014	4. 190			-				3,750,000	
1933		Allen	TX			12/15/2014	4.190	1,021,007							11/12/2014 .
1934		Mountlake Terrace	WA			12/17/2014	4.010	4,966,851							10/31/2014
1935		District Heights	MD			01/28/2015	3.850	4,697,864						13,000,000	01/08/2015 .
1936		Sylmar	CA			02/05/2015	3 900	3 051 514	1	1	1			6 950 000	12/03/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

						_	NED December 3	or Current rea						,
1	2		cation	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		1 _
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1937		Mill Creek	WA		03/12/2015	3.810	4, 157, 864						10 , 150 , 000	
1939 1940		Brecksville Poland	OH.		04/06/2015 02/26/2015	4.600 4.420	1,310,202 2,706,953						2,506,667	01/15/2015
1941		West Allis	VII.		02/26/2015	4.210	922,982							12/23/2014
1942		Wilmington	DE.		05/11/2015	4.100	6,437,564							01/08/2015
1943		Pasadena	TX		03/26/2015	4.150	5,762,914							02/18/2015
1946		Mesa	AZ		05/14/2015	4.100	3,433,367							04/01/2015
1947 1948		Pembroke Park	HL		01/23/2015 01/23/2015	4. 120 4. 120							35,550,000	11/24/2014
1949		Pembroke Park	FL		01/23/2015	4.120	2,305,124						1,700,000	
1952		Brecksville	OH.		04/29/2015	3.680	2,037,054							01/15/2015
1953		New Castle	DE		04/14/2015	3.800	3,360,834							04/04/2005
1954		Abingdon	MD		04/10/2015	3.830	13,000,089							03/04/2015
1955		El Paso	TXCA		06/16/2015	3.500	1,875,001							04/21/2015
1956 1957		Aliso Viejo	GA		04/29/2015 05/18/2015	3.500 4.020	2,361,062 2,638,137							03/17/2015
1958		Various	WI		05/18/2015	3.750	4,598,964							03/18/2015
1959		Addison	TX.		06/04/2015	4.510	11,263,711						24,207,368	
1960		Park City	UT		05/27/2015	3.980	2,911,567						5, 160, 000	03/09/2015
1961		Mauldin	SC		05/19/2015	4.070	4,074,758						6,700,000	
1962 1963		Orion Township	MI		05/13/2015	4.130	4,066,406							07/05/2006
1965		Annapolis San Diego	MU		06/17/2015 06/08/2015	3.630 3.650	4,419,043 2,180,528							04/22/2015
1966		San Diego	CA CA		06/08/2015	3.650	2,937,038							04/21/2015
1967		Calabasas	CA.		06/26/2015	3.460	1,858,435							04/07/2015
1968		San Antonio	TX		05/27/2015	4.000	1,591,401							04/03/2015
1969		Issaquah	WA		06/10/2015	3.850	2,559,867						7,261,538	
1970 1971		Danville Los Angeles	CACA		07/01/2015 08/13/2015	3.850 3.610	2,590,401 4,656,668						9,577,436	05/28/2015
1972		Los Angeles	CA CA		08/18/2015	3.610	2,408,399							05/27/2015
1973		Santa Fe Springs	CA.		08/13/2015	3.610	1,893,860						.9,750,000	05/28/2015
1974		Grapevine	TX		06/11/2015	4.140	2,494,938						4,876,829	05/01/2015
1975		Sparks	MD		06/16/2015	4.160	5,773,484							05/11/2015
1977		Huntington Beach	CA		06/30/2015	3.420	2,950,000						9,300,000	
1978 1979		Beverly Hills	CA		06/30/2015 07/10/2015	3.620	1,000,000 2,846,210						4,750,000 .8,800,000	
1980		Hood River	0R		07/10/2015	3.500	4,536,148							
1981		Seattle	WA		07/01/2015	4.300	3,451,933							05/01/2015
1982		Greenfield	WI		06/29/2015	4.080	5,862,918							05/18/2015
1983		Cudahy	WI		06/29/2015	3.910	2,993,090							05/18/2015
1984 1985		Lake Geneva Germantown	WI		09/01/2015	3.680	2,593,194 3,808,592				-			07/02/2015
1985		Spokane	MD		07/22/2015 07/28/2015	3.650	3,808,592				-			04/29/2015
1988		Warrenton	VA		08/17/2015	3.610	16,208,987							
1989		East Aurora	NY.		08/10/2015	3.430	2,261,312						5,923,404	06/17/2015
1990		St. Louis Park	MN.		08/05/2015	4.000	2,306,270				.			06/29/2015
1991		Macedonia	OH		07/23/2015	3.940	2,736,524							06/16/2015
1992 1993		Castro Valley	CACA		08/21/2015 07/29/2015	3.480	2,263,854 3,904,126							08/02/2005 06/23/2015
1994		Calabasas	CA		08/18/2015	3.560	9,723,368							01/10/2020
1995		Fenton	MO		09/15/2015	3.730	2,488,996							07/10/2015
1996		Nottingham	MD		08/27/2015	3.980	3,865,157						7,300,000	06/03/2015
1997		Burnsville	MN.		07/14/2015	3.960	2,066,033						3,938,462	
1999		Massillon	OH		10/01/2015	4.190	2,716,476						4,621,212	
2000		Medina Clearwater	OH		10/01/2015	4.190 4.310	4,020,385				-		7,050,943 38,458,082	
2001		Plymouth Township	MI		08/28/2015	4.310								
2003		St. Paul	MN		09/17/2015	4.520	5,419,128						11,500,000	
2004		Madison	WI		08/24/2015	3.970	5,011,665						20,571,429	07/16/2015
2005		Chicago	IL		09/09/2015	4.350	1,743,500							06/17/2015
2006		Phoenix	AZ		08/24/2015	4.420	2,263,366						5,550,000	07/15/2015

1	2		Location		5	6	7	NED December 3			Book Value/Recorde	d Investment		14	15
		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisa
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
007	Code	. Athens	GA	State	туре	10/01/2015	4.700	2,059,162	(Decrease)	Accretion	Recognized	and Other	DOOK Value	4,937,500	
008		Clearwater	FL			09/24/2015	4.540	4,544,223		-				7,400,000	
009		Ventura				12/09/2015	4.660	2,747,642						6,390,476	
011		Boca Raton	FL			11/19/2015	4.460	1,900,690							09/21/2015
012		Johnson City	TN			01/22/2016	4.260	2,805,498		-				6,050,000	
013 014		Kingsport	IN			12/09/2015 11/19/2015	4.260 3.640	3, 170,582						6,590,000 22,408,163	
015		Winona				12/16/2015	4.510	6,493,447						12,750,000	
016		Cedarburg	WI			12/16/2015	4.430	3, 150, 784						6,800,000	
017		Clifton	NJ			12/03/2015	3.920	4,000,000						11,803,636	
018		Rockaway	NJ			12/03/2015	3.920	5,500,000						16,800,000	
019		Cincinnati	OH.		·····	12/15/2015	4.180	1,650,673		-				3,560,000	
020 021		Shelby				11/23/2015 12/16/2015	4.690 4.430	5,728,842	····	-				20,500,000	
022		Miami	FL.			12/10/2015	4.180	15,564,922						27,200,000	
2023		Hollywood	FL			11/24/2015	4.260	5,569,011						8,600,000	
024		Westwood	MA			01/28/2016	4.360	7,048,522						12,560,000	
025		Lynnfield				12/16/2015	4.000	2,230,170		-				3,892,857	
026 027		Addison	TXAZ			12/17/2015 12/14/2015	4.110 4.410	3,537,445 2,861,646						7,033,333 5,803,182	
028		Peoria	AZ			12/10/2015	4.150	1,401,075						3,893,333	
029		Dallas	TX			02/04/2016	4.170	8,007,971		-				13,950,000	
030		Littleton				01/20/2016	3.900	7, 144, 429						26,300,000	
031		Tustin	CA			02/18/2016	3.900	1, 153, 052						4,200,000	
032		Des Moines	IA			01/14/2016	4.390								08/12/2015
033		San Diego	CA			02/11/2016	4.570	2, 159, 920	····	-				4,760,000	
034 035		San Marcos	CA			02/11/2016 02/01/2016	4.570 4.290	1,738,039 3,399,133						4,020,000 8,442,254	
036		Addison	TX			01/21/2016	4.250	6,803,251						10,500,000	
037		Wareham	MA			02/16/2016	4.680	4,705,531							01/02/2016
038		Louisville	KY			02/01/2016	4.300	5,017,106						8,290,909	
039		Independence	OH			02/24/2016	4.640	2,044,475						3,812,883	
040		Madison				02/25/2016	4.470	2,054,674							01/12/2016
041 042		Santa Clara	CA			04/01/2016	3.790 4.250	1,718,586		-					02/04/2016
043		Mukilteo	WA WA			03/24/2016	4.440								
044		Scottsdale	AZ			02/23/2016	4.390	2,297,782						4,082,000	
045		Alpharetta	GA			04/07/2016	4.530	2,937,593						5,725,000	02/01/2016
046		Freedom	PA			04/12/2016	4.300	4,302,043							01/22/2016
047		Jackson Township	OH			04/12/2016	4.700	4,908,616							01/21/2016
048 049		Erie	PA			08/11/2016	4.750 4.350	4, 193,010 2,046,906							05/18/2016
050		Temecula	ID			05/11/2016	4.460	5,073,228		-					01/05/2016
052		Brookfield	WI			04/25/2016	4.190	2,036,617							02/09/2016
053		Wauwatosa	WI			04/25/2016	4.190							4,650,000	
054		Wauwatosa	WI			04/25/2016	4.190	1,770,971						3,200,000	02/09/2016
055		Brookfield				04/25/2016	4.190	1,549,600	ļ	-				2,800,000	
056		Plano	TX			05/02/2016	4.110	2,773,864		-				6,800,000	
057 059		Richardson	IX			05/02/2016 04/01/2016	4.110 4.150	2, 101,412 5,796,572						4,500,000	03/02/2016
060		Miami				05/12/2016	3.800		<u> </u>	-					04/07/2016
061		Santa Clarita	CA			05/06/2016	4.020	4,209,795							03/26/2016
062		Green	OH			05/04/2016	4.070	12, 179, 854						22,656,250	03/16/2016
063		Brookhaven	GA			05/19/2016	3.820	5,605,184		-					03/15/2016
065		Chardon	OH			08/11/2016	4.380	2,691,118	ļ	-				4,650,000	
066 067		Cerritos	CA			05/10/2016	4.390 4.240	3,237,746	·····	-					02/12/2016
067 068		Colonie				05/17/2016 05/03/2016	4.240	8,318,111 3,095,502							03/23/2016
069		Chula Vista	CA			06/06/2016	3.740								03/31/2016
070		Athens	AL			05/31/2016	4.520								03/11/2016
2071		Huntington Reach	CA			07/07/2016	3 640								04/11/2016

1	2		Location		5	6	7	NED December 3 8			ook Value/Recorde	ed Investment		14	15
		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisa or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2072	Code	New Hope	MN	State	Туре	06/01/2016	4.160	1,344,661	(Decrease)	Accietion	rtecognized	and Other	DOOK Value	4,020,000	
2073		Macon	GA.			09/01/2016	4.200	2,564,841						6,677,344	
2074		Kirkland	WA			05/23/2016	4.080	3,722,237						7,020,896	03/30/2016
2075		Middle River	MD			06/29/2016	3.960	1,773,799							04/10/2016
2076		Buffalo	NY			06/28/2016	3.940	2, 152, 234				-			05/05/2016
2077 2079		Greenbelt	CA			06/30/2016	4.370 3.780	14,904,172						25,851,600	05/18/2016
2080		Pembroke Pines	FL.			08/22/2016	3.490								07/02/2016
2081		Lauderhill	FL			08/22/2016	3.490	2, 124, 931						7,900,000	07/02/2016
2082		Minneapolis	MN			08/15/2016	4.100							13,872,000	
2083		Brookfield				10/12/2016	4.300	7,731,838						13, 125, 000	
2084 2085		Broadview Heights	OH			11/10/2016	3.550	4,765,027 3,481,137						11, 180, 000	
2086		. Hyattsville				08/19/2016	3.520	3,506,592						9.350.000	
2087		Salem	OR.			09/15/2016	3.760	2,138,876						5,400,000	
2088		Hillsboro	OR			12/19/2016	3.570	2,421,799							07/20/2016
2090		Cincinnati	OH			08/19/2016	3.890	1,870,257							05/20/2016
2091		Covington	KY			08/19/2016	3.990	2,497,418							05/20/2016
2092 2093		Smyrna Peoria	DE			09/23/2016	3.930	4,735,276 1,793,047						11, 140, 000	
2094		Buffalo	NY			10/13/2016	4.200	2,750,568							08/11/2016
2095		Beachwood	OH.			11/03/2016	4.250	4,239,832							08/10/2016
2096		Plymouth	MN			11/11/2016	3.710	5,595,259						8,450,000	
2097		Seattle	WA			10/03/2016	3.580	2,846,573						7, 259, 167	
2098		Catonsville	MD			08/05/2016	3.630	13,448,550				-			06/28/2016
2099		Spokane Valley	WA			10/04/2016	3.680	4,934,842				-		9,297,059	
2100 2101		. Williamsville Vernon Hills				12/12/201608/25/2016	3.300	14,326,428						27,550,877 6,560,000	
2103		Ontario	CA			09/01/2016	3.490	1,851,473						4,950,000	
2104		Fontana	CA.			01/10/2017	3.690	1,635,431						5,824,688	
2105		San Diego	CA			02/16/2017	3.740	5, 235, 184						12,528,000	01/11/2017
2106		San Diego	CA			02/16/2017	3.940	1,719,545						3,996,552	
2107		Blue Springs	MO			10/11/2016	3.950	2,428,290							09/06/2016
21082109		Akron				10/19/2016	3.840	19, 206, 302				-			07/13/2016
2109 2110		North Olmsted	UH			09/29/2016	3.840								07/13/2016
2111		Chula Vista	CA CA			09/29/2016	3.820								07/26/2016
2112		High Point	NC			11/10/2016	3.720	1,624,170						3,621,503	
2113		Conyers	GA			10/20/2016	3.400	4,710,439							09/02/2016 .
2114		Pewaukee				10/26/2016	3.500	2,603,557						5,469,898	
2115		. Wallingford				09/01/2016	4.000	1,516,516							08/01/2016
2116		Independence	OH			10/12/2016	3.300 3.540	3,382,496 9,636,717		-		-			09/07/201608/09/2016 .
21172118		St. Louis				11/14/2016	3.540	9,636,717		-		-			08/09/2016
2119		Troy				03/30/2017	4.100	2,454,693						4,510,000	
2120		Depew	NY			11/17/2016	3.450	2,735,690						5,250,000	09/02/2016
2122		Denver				11/22/2016	4.010	3,236,625						5,890,909	
2123		. Austin	TX			12/07/2016	4.000	10, 110, 494						23, 164, 706	
2124		Gilbert	AZ			11/08/2016	3.250	3,595,939				-		15,200,000	
2125 2126		Cambridge	MA			12/06/2016	3.650			-		-		35,105,000	10/06/2016
2127		San Diego	CA			10/31/2016		2,436,544		-					02/20/2017
2128		Pleasanton	CA.			11/14/2016	3.680	2,505,591						5,705,660	
2129		Sharonville	OH			05/10/2017	3.760	5, 231, 180						7,649,355	
2131		Sarasota	FL			12/15/2016	3.390	1,944,238						8,650,000	08/16/2016
2132		Houston	TX			12/07/2016	3.740	7,403,614							09/28/2016
2133		Houston	TX		·····	02/02/2017	3.680	2,505,217		-				6,400,000	
2134		Lehi				02/01/2017	3.710	3, 149,732 1,988,808		-		-			11/11/2016
2136		Atlanta	GA CL			01/10/2017						-			12/06/2016
2130		I orton	UA			01/10/2017	4 020			-		-			11/03/2016

1	2		Location		5	6	7	NED December 3 8			look Value/Recorde	d Investment		14	15
		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisa or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
138	0000	White Marsh	MD	Otato	.,,,,,	01/12/2017	3.730	2,250,428	(200.0000)	7 1001011011	110009.11200	and outer	Doon value	4, 142, 857	
139		Indianapolis	IN			01/30/2017	3.410	5,529,337						26,250,000	11/16/2016
140		Tukwila				04/06/2017	3.400	2,415,571						6,900,000	
141		Spring	TX			01/18/2017	3.740	2,442,179		-					12/19/2016
21422143		Methuen Akron				07/06/2017	4.170 3.560	8,809,924 4,048,681		-					04/11/2017
2144		Sylmar	CA			03/01/2017	3.770	8,036,534							12/16/2016
2145		Downey				02/01/2017	3.770	9,456,994							12/07/2016
2146		San Antonio	TX			04/03/2017	3.940	9,919,919						16,067,288	
2147		Canton	OH			02/23/2017	3.990	10,563,779						22,615,385	
2150 2151		Austin Delaware	TX			03/09/2017	3.860	4,068,299 2,673,280						6,400,000 7,430,000	
2152		Webster	NY			05/08/2017	4.030	15,622,395		-				23,825,000	
2153		Independence	OH.			02/03/2017	4.670	3,355,164						7,255,385	
2154		Kaukauna	WI			02/09/2017	4.070	1,994,443						3,918,750	
2155		El Cajon	CA			03/01/2017	4.270	3,272,044							01/20/2017
2157		North Olmsted				02/27/2017	4.060	6,515,873		-					12/29/2016
2158 2159		Horseheads Salem	NY			02/23/2017	4.300 4.460	3, 118,596 3,601,996							01/19/2017
2161		Parker	CO.			03/23/2017	4.090	5,636,092							01/26/2017
2163		San Mateo	CA.			04/10/2017	4.370	5,989,134							01/19/2017
2164		Milwaukee	WI			05/18/2017	4.230	17, 159, 296						35,770,000	02/07/2017
2165		Milwaukee	WI			05/18/2017	4.230	10,955,551							02/07/2017
167		Baltimore	MD			04/05/2017	4.380	1,920,411							01/27/2017
2168		Sacramento	CA			05/30/2017	4.190			-					03/30/2017
2169 2170		Rancho Cordova Roseville	CA			07/28/2017	4.240 4.040	4,586,412 1,688,891						9,260,000 4,460,000	
2171		El Paso	TX			07/03/2017	4.580	13,587,046						27,857,895	
2173		Walkersville	MD			05/01/2017	4.270	4,360,849						7,950,000	
2174		Boston	MA			05/03/2017	4.190	5,716,038						11,293,103	
2175		Maple Valley	WA			04/27/2017	4.080	2,844,132						6,882,353	
2176		El Cajon				05/18/2017	4.320	5,495,877						11,911,021	
2177		Milwaukee				05/18/2017	4.060	10,379,818		-				29,500,000	
2178 2179		Colonie Murrieta	NY			11/30/2017	4.270 4.290			-					09/29/2017
2180		Richardson	TX			06/19/2017	4.200	1,941,930						3,781,250	
2181		Kirkland	WA			05/01/2017	3.910	3,000,378						8,500,000	
2182		Richmond	CA			06/01/2017	4.380	3,382,741						7,890,000	
2183		North Canon (Jackson Township)	OH			06/15/2017	4.410	8,221,457							05/04/2017 .
2184		Cutler Ridge	FL			07/18/2017	4.620	4,293,479							03/10/2017
185		Richmond				05/23/2017	4.160	2,763,598							04/12/2017
2186 2187		Houston	NC			06/12/2017	4.470 3.950	4,230,643 5,910,297		-		-			01/23/201705/10/2017 .
2188		Sandusky	OH			06/16/2017	4.250	1,766,515							04/11/2017
2189		Norwalk				05/25/2017	4.130	4,660,931						10,235,915	
2190		Rancho Santa Margarita				12/01/2017	4.280	2, 154, 673						7,875,758	08/11/2017
2191		Cincinnati	OH			07/27/2017	4.220	3,452,068		-				6, 181, 393	05/23/2017 .
192		Vernon				07/13/2017	4.370	3,256,233		-				6, 111, 940	
2193		Eagle River	AK			08/31/2017	3.790	5,251,676						17,300,000	
2194 2195		Carrollton				07/13/2017	4.370 3.770	2,574,107 7,000,000		-		-		3,954,545	05/02/201705/10/2017 .
2196		Aurora				08/02/2017	4.280	3,595,826							06/20/2017
2197		Salt Lake City	UT			07/27/2017	3.840	3,350,647						5,800,000	
2198		Woodinville	WA			07/17/2017	3.950	3,573,914							05/01/2017
200		Wilmington	NC			08/01/2017	3.950	3,207,359						11,083,333	05/06/2017
201		Aurora				08/10/2017	3.650	16,405,368						35,560,000	
202		Lincoln	NE			11/01/2017	4.130	3,999,848						11,450,000	
203		York	PA			08/01/2017	4.140	4,224,642		-		-			06/19/2017
204205		Eagan				12/14/2017	3.670	16,659,267		-		-			09/07/2017 .
2205		Las Venas	NV NV			08/29/2017	4 470								07/10/2017

	1						NED December 3	1 of Current Yea						
1	2		Location	5	6	7	8			ook Value/Recorde		40	14	15
		3	4				Book	9	10	11	12	13		D
							Value/Recorded Investment	Unrealized		Current Year's Other-Than-		Total Foreign		Date of
								_	Current Veerle	-	Conitalizad	J	\/alua af	Last
				Loon	Doto	Rate of	Excluding	Valuation	Current Year's	Temporary	Capitalized Deferred Interest	Exchange Change in	Value of Land and	Appraisal
Loan Number	Codo	City	Stata	Loan	Date	Interest	Accrued Interest	Increase	(Amortization)/ Accretion	Impairment Recognized	and Other	Change in Book Value	Buildings	or Valuation
	Code	Charlestown	State	Туре	Acquired			(Decrease)	Accretion	Recognized	and Other	book value	4,367,647	
2208		Charlestown	TX		01/25/2018	3.730 4.340	2,087,106							
2210		Scottsdale	AZ.		08/15/2017	3.770	10,083,942							07/10/2017
2211		New Berlin	WI		08/14/2017	3.610	6,448,278							06/16/2017
2212		Madison	WI		07/31/2017	4.290	4, 277, 835						7,300,000	
2213 2214		Sheffield	OH		10/18/2017 08/23/2017	3.970 4.040	3,046,712						6,000,000 6,823,333	
2215		Alexandria	MD		11/06/2017	4.060	5,928,396						9,548,387	
2216		Miami	FL		09/28/2017	3.800	2.500.000							07/20/2017
2217		Hockessin	DE		12/05/2017		12,840,747							08/18/2017
2218		Westmont	IL.		08/30/2017		10,532,559							06/28/2017
2219		Lincoln	MA		09/27/2017	3.930	4,957,364							06/24/2017
2220		FlagstaffFairlawn	AZ		10/11/2017	3.690 3.960	4,675,948 4,787,097		-					06/09/2017
2222		Louisville	CO.		12/13/2017	4.180	4,462,058		-					09/06/2017
2223		Sacramento	CA.		10/13/2017	3.770	2,855,860						7,410,000	06/28/2017
2224		Hockessin	DE		10/05/2017	3.660	2,346,328						11,200,000	
2225		Roslyn	NY		10/05/2017	3.530	4,439,292						14,200,000	
2226 2227		Villa Park Willowbrook			09/14/2017	4.170 4.170	5,907,537 7,632,446						9,824,865	
2228		Hyattsville	MD		10/17/2017	4.060	3,326,884						12,000,000	
2229		Highland	CA.		10/30/2017	4.360	3,232,025							08/31/2017
2230		National City	CA		09/27/2017	4.070	1,567,486						3,048,667	08/02/2017
2231		San Diego	CA		01/04/2018	4.100	3,227,770						5,950,000	
2232		Alpharetta	GA		10/12/2017	3.970	2,945,293						5,700,000	
2234		Norwalk Lutherville-Timonium	CA		12/21/2017	3.610	10,655,704							
2236		Overland Park	KS		02/01/2018	3.670	7,745,682							
2238		Louisville	KY		11/13/2017	4.030	3,738,766						6,650,000	
2239		Mesa	AZ		11/02/2017	3.740	4,000,000						7,850,000	08/21/2017
2240		Houston	TX		01/10/2018	4.020	2,325,703						11,775,000	
2241		Reading	MA		05/01/2018	3.710	4,943,803							
2243		Sacramento Vienna	CA		12/21/2017	3.930	2,318,155 7,716,784							11/13/2017
2245		Riverside	CA CA		01/26/2018	3.520	8,500,000						23,400,000	
2246		St. Louis	MO.		01/17/2018	3.960	3,200,876							10/18/2017
2247		Tacoma	WA		12/18/2017	4.070	10,938,858							11/14/2017
2248		Newark	DE		12/15/2017	4 . 180	4,950,095						8,911,869	
2249		South El Monte	CA		02/08/2018	3.640	3,219,073						9,900,000	
2250 2251		Kirkland Palm Desert	CA		01/24/2018	3.750	3,803,938						8,300,000 9,425,000	
2252		Norcross	GA.		03/22/2018	3.930	43,250,000						74,294,420	
2253		Silverton	OR		03/12/2018	4.220	5,383,780						9,220,000	11/17/2017
2254		Milwaukee	WI		01/31/2018	4.420	6, 176, 119						11,390,476	
2255		St. Peters	MO		04/13/2018	3.880	5,655,400						10,363,478	
2257 2258		Eugene Sandusky	OR. OH		04/02/2018	4.020 4.250	2,711,584 2,831,040		-				5,300,000 4,800,000	
2259		Stow			02/28/2018	4.250	2,831,040		-				4,800,000	
2260		Northbrook	IL.		02/27/2018	4.080	4,338,343							01/09/2018
2261		Northbrook	IL		02/27/2018	4.280	3,738,886						5,360,000	01/09/2018
2262		San Diego	CA		02/15/2018	3.900	6,091,212						11,650,000	
2263		Phoenix	AZ		02/12/2018	3.860	2,571,430						7,080,000	
2267 2268		Morristown	U		03/05/2018	3.710 3.710	10,439,684						25,000,000 9,550,000	
2273		Boulder	CO.		03/05/2018	3.710	5,300,000							
2274		Salt Lake City	UT		02/06/2018	3.620	2.073.327						3.833.333	
2275		Norcross	GA.		03/29/2018	3.660	3, 167, 336						8,700,000	
2276		San Leandro	CA		03/13/2018	3.950	2,903,318						7,500,000	01/31/2018
2277		Denver			02/27/2018	3.940	5,963,108		-				12,202,667	01/29/2018
2278 2279		Fullerton			02/27/2018	4.040 3.990	4,275,708							05/11/2013
4419		Indian Wells	J UA		103/2U/2U18	L3.990	2,243,604						8,600,000	01/24/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

		1				_	NED December 3	or Gurrent Yea						
1	2		cation	5	6	7	8			ook Value/Recorde		4.5	14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2280 2281		Indianapolis Houston	IN		04/30/2018 03/21/2018	3.780 4.570	20,870,322 4,972,916							
2283		Tukwila	WA.		06/12/2018	4.100	3,484,149						7,673,800	
2284		Nashville	TN		02/28/2018	3.990	6,608,172						11,377,660	
2285		Liberty	MO		03/22/2018	4.350	1,822,493						3,766,667	
2286 2287		Firestone		· · · · · · · · · · · · · · · · · · ·	04/04/2018	4.100 4.050	7,622,928 8,151,959							12/22/2017
2288		Houston	TX		03/16/2018	4.520	6,262,464							02/20/2018
2289		Greensboro	NC		04/02/2018	4.330	3,671,653						6,237,052	
2290 2291		Brentwood	CA		04/05/2018 07/02/2018	4.010 4.010	4,537,042 7,073,425							02/06/2018
2292		Arlington	CO		05/30/2018	4.080								04/20/2018
2294		Las Vegas	NV		05/03/2018	4.390	3,531,904							02/16/2018
2295		Boulder	CO.		07/11/2018	4.400	7,900,000							04/27/2018
2296 2297		Waite Park San Diego	MN.	····	05/30/2018	4.230 4.330	3,933,222 20.098.144							03/07/2018
2298		Oak Park	MI		05/31/2018	4.140	7,450,000							03/14/2018
2299		Houston	TX		04/20/2018	4.750	7,069,783						12,631,579	03/08/2018
2300		Riverdale	MD.		06/21/2018	4.520	4,913,269						7,592,000	
2301		Alexandria Springfield	VA		05/16/2018 05/16/2018	4.520 4.520	3,441,398 2,225,123						6,465,714	03/15/2018
2303		Omaha	NE		07/02/2018	4.360	8,511,301							05/15/2018
2305		Los Angeles	CA		06/21/2018	4.260	4,071,606						14,250,000	04/12/2018
2306		Freedom	PA		05/31/2018	4.690	6,609,029							05/01/2018
2307		Newark Marietta	CAGA		06/27/2018	4.400 4.570	3,020,670 2,557,499							04/20/2018
2309		Los Angeles	CA.		12/11/2018	4.000	41,000,000						94,000,000	
2310		Fairfield	OH		07/18/2018	4.830	2,038,568						3,862,222	06/19/2018
2311		Phoenix	AZ		07/19/2018	4.340	12,273,665							05/16/2018
2312		Northbrook Lake Forest			10/31/2018	4.240 4.710	3,909,223 3,318,766							08/24/2018
2317		Laurel	MD.		08/08/2018	4.540	16,417,653							05/30/2018
2318		Laurel	MD		08/08/2018	4.590	17,372,988						28,900,000	05/30/2018
2320		Miami	FL		08/02/2018	4. 150	6,469,879						21,000,000	
2321		Pikesville Beltsville	MD	····	08/13/2018 07/25/2018	4.670 4.340	3,514,608						6,239,545 	
2323		Houston	TX		08/22/2018	4.690	2,320,886						4,928,571	
2326		Carrollton	TX		08/06/2018	4.750	3,282,864						4,568,480	07/02/2018
2327		Silverdale	WA		08/01/2018	4.380	4,006,485						10,850,000	
2328 2329		Bloomfield Brookfield	NJ		07/26/2018 07/11/2018	4.470 4.800	6,814,810 7,754,758							06/04/2018
2330		Montclair	VA.		08/27/2018	4.720	7,457,028							06/06/2018
2331		Solon	OH		08/30/2018	4.550	8,500,000						16, 194, 737	06/20/2018
2333		San Diego	CA	····	09/20/2018	4.780	3,028,306							06/27/2018
2334 2337		Eugene Danville	CA		08/27/2018 08/29/2018	4.650 4.320	16, 140,344 14,599,445						28,600,000	06/21/2018 06/30/2018
2338		Concord	CA		08/29/2018	4.270	1,970,395							06/22/2018
2339		Danville	CA		08/29/2018	4.320	5,514,399						14,742,273	06/20/2018
2340		Tustin	CA		10/23/2018	4.460	2,381,096							08/26/2009
2341		Waukesha Waconia	WI		09/28/2018	4.780 4.410	2,476,676 3,572,048							08/28/2018
2345		Roseville	MN.		09/28/2018	4.290	3,758,867						9,600,000	
2346		Livonia	MI		10/30/2018	4.390	8,330,000						13,000,000	09/18/2018
2347		Santa Clarita	CA		10/18/2018	4.750	4,008,040						6,480,000	
2348		Lakewood Ranch	FL		11/06/2018	4.800 4.300	1,817,376						3,262,759	
2350		New York	NY		11/13/2018	4.300	8, 151,531							08/21/2018
2351		New York	NY		11/13/2018	4.300	4,890,918						17,646,000	08/21/2018
2353		New York	NY		12/14/2018	4.500	6,027,339							08/21/2018
2354 2355		New York Philadelphia	NY		12/14/2018	4.600 4.610	2,871,722 3,849,650							08/21/2018
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				Show	ing All Mortg	age Loans OW	NED December 3	31 of Current Yea	ar					
1	2	Loca	tion	5	6	7	8			ook Value/Recorde	d Investment		14	15
		3	4				Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10	11 Current Year's Other-Than-	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last
				Loan	Date	Rate of	Accrued	Increase	Current Year's (Amortization)/	Temporary Impairment	Capitalized Deferred Interest	Change in	Land and	Appraisal or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2356		Schaumburg	IL		11/15/2018	4.680	4,336,942						7,535,484	09/26/2018
2357		Carrollton	VA		10/23/2018	4.680	3,309,000						5,800,000	08/30/2018
2358		Summerville	SC		10/23/2018	4.680	1,392,000						2,325,000	05/16/2018
2359		Wilmington	NC.		10/23/2018	4.680 4.680	2,059,000 4,075,000						3,600,000 7.100.000	
2361		Winston-Salem Gulf Shores	ΝΔΙ		10/23/2018	4.680	1,600,800						3,500,000	06/05/2018
2362		Menomonee Falls	WI		11/30/2018	4.560	2,769,640						4,816,071	
2365		Billerica	MA		12/20/2018	4.290	8,600,000							06/01/2019
2366		New York	NY		12/06/2018	4.510	27,500,000						55,000,000	
2367		St. Louis	MO		12/07/2018	4.420	5,039,881						10,500,000	10/29/2018
2368		Martinsville	IN		11/14/2018	4.630	3,240,000						5,450,000	09/26/2018
2369		Woodinville Edgewood	WA		12/10/2018	4.530 4.370	6,362,891 		-				14,800,000 21.800.000	10/11/2018 11/01/2018
2371		Sugar I and	TX.		01/18/2019	4.660	2,611,270						4.500,000	09/27/2018
2373		Owings Mills	MD.		12/19/2018	4.580	11, 171, 083						19,833,333	11/13/2018
2374		San Åntonio	TX		07/11/2019	4.520	6,911,874						12, 100, 000	12/13/2018
2375		Pasadena	MD		12/12/2018	4.770	20,410,430						33, 143, 946	
2376		Burlingame	CA		12/14/2018	4.350	9,676,052						27,000,000	12/19/2012
2378		San Diego Chula Vista	CA.	···	12/19/2018	4.370 4.460	7,741,729							08/04/2009
2380		Roseville	MN		01/10/2019	4.310	10,200,000						21,578,100	10/23/2018
2381		Henderson	NV		12/19/2018	4.940	7,346,059						18, 123, 604	11/09/2018
2382		Chantilly	VA		11/30/2018	4.930	2,776,147						6,485,455	10/24/2018
2383		Greendale	WI		12/03/2018	4.300	3,620,495						15,200,000	10/15/2018
2384		Chicago	L		02/07/2019	4.510	3,431,863						7,488,387	11/01/2018
2385		Sheffield Village	OH		02/11/2019	4.580	12,436,409						27,838,947	10/30/2018
2386 2387		Portland El Paso	ORTX		02/04/2019	4.560 4.560	7,322,673						14,857,143 36,000,000	11/15/2018
2388		Lincoln Park	NJ.		02/06/2019	4.700	5,736,366							11/20/2018
2389		Weehawkan	NJ.		12/20/2018	4.460	12,800,000						20,600,000	11/07/2018
2390		El Paso	ТХ		01/31/2019	4.550	5,010,074						9,600,000	01/07/2019
2391		Barrington	IL		01/16/2019	4.620	5,556,435						11,030,435	
2392		San Antonio	TX		02/21/2019	4.590	2,516,778						4,517,308	
2394		West Hempstead	NY		04/01/2019	4.430 4.320	15,000,000							12/05/2018
2396		Seattle	WA		03/01/2019	4.320	1,807,943							12/11/2018
2397		Auburn Hills	MI		03/15/2019	4.780	3,099,208						5,552,381	
2398		Rockville	MD		02/27/2019	4.360	19,300,000						32,242,353	
2399		Falls Church	VA		03/28/2019	4.230	21,856,502							01/11/2019
2400		Fairfax	VA		03/28/2019	4.010	8,732,729							01/11/2019
2401 2402		Decatur Portland	TXOR		02/28/2019	4.650 4.480	2,976,672 5,607,889		-					01/16/2019
2402		Algonquin	Un		03/14/2019	4.480								01/10/2019
2404		Studio City	CA.		03/29/2019	4.010	5,724,789							01/23/2019
2405		Salinas	CA.		05/01/2019	4.260	4,281,280						8,910,000	02/12/2019
2406		Cincinnati	0H		03/19/2019	4.300	1,360,439						2,625,000	02/20/2019
2407		Springfield	VA		04/22/2019	4.330	1,946,685		-				4,266,667	02/12/2019
2408 2410		Richardson	TX		06/05/2019	4.270	3, 256, 659						16,240,000	02/27/2019
2410		Plano Louisville	CO		04/15/2019	4.360 4.380	1,328,041						2,851,852 15,120,000	02/27/2019
2413		New Castle	PA		05/30/2019	4.440			-				17,810,000	
2414		Round Rock	TX.		07/03/2019	4.440	5,722,921						9,337,391	
2415		West Chicago	IL		05/08/2019	4.450	4,251,087						7,015,556	02/28/2019
2416		Rocklin	CA		06/07/2019	4.510	2,100,000						4,032,000	
2417		Sacramento	CA		05/31/2019	4.110	4,200,000		-				5,400,000	09/25/2013
2419 2420		Hanover	MD		05/31/2019	4.290 4.490	5,888,902 493,820		-				8,700,000 	04/12/2019
2421		Gardena	CA		09/10/2019	4.490								04/05/2019
2422		Plymouth	MI		05/24/2019	4.590	6,048,842							04/02/2019
2423		Franklin	MA.		04/23/2019	4.330	7,500,000							01/15/2019
2424		Nana	CA	1	05/15/2019	3 940	4 000 000							03/26/2019

1	2		Location		5	6	7	NED December 3 8			ook Value/Recorde	d Investment		14	15
		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisa or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
425	Code	Buffalo	NV	State	Турс	05/31/2019	4.240	3,897,583	(Decrease)	Accietion	rtecognized	and Other	DOOK Value	6,100,000	
428		Arbutus	MD			07/01/2019	4.020	7,922,277						12,043,750	
430		Springfield	VA			05/23/2019	3.810	7,200,000						17,800,000	04/15/2019
431		Modesto	CA			06/20/2019	4.090	10,920,966						21,300,000	
433		Eugene	OR			07/19/2019	4.210	16, 176, 340						27,770,000	
434 435		Evans Euclid				10/01/2019	4.230 4.260	13, 232, 597							08/15/2019
436		Miami Gardens	FL			07/26/2019	4.010	5,324,733							06/19/2019
437		Waite Park				08/06/2019	3.880	54,900,000						99,470,735	06/11/2019
438		Kissimmee	FL			06/28/2019	4.170	5,560,734						9,935,316	
439		Hackensack	NJ			08/20/2019	3.820	13,225,000						20,563,654	
440 441		Montvale Pasadena	NJ			08/20/2019	3.820	14,975,000							
441 442		Madison				07/31/2019	3.830	3,337,297						9,700,000	
443		Alexandria	VA			08/02/2019	3.630	8,006,726						15,477,500	
444		Williamsville	NY			07/23/2019	4.000	8, 152, 618						12,075,385	06/21/2019
445		Brecksville	OH			09/17/2019	4.130	8,461,471							07/16/2019
447		Aurora				08/20/2019	3.430	9,500,000							07/18/2019
448 450		Medley Clearwater				08/19/2019	3.430 4.010	12, 125,000						35,300,000 5,359,548	
451		Westport	CT			10/21/2019	4.040	5,900,000						9,286,087	
452		Independence	OH			07/30/2019	3.890	3.078.165							06/13/2019
453		Rehoboth Beach	DE			10/08/2019	3.890	9,481,227							06/12/2019
454		Smyrna	DE			11/01/2019	4.270	12,566,628						20,309,333	
455		Charlotte	NC			08/12/2019	3.460	4,300,543							07/03/2019
456		Wilmington	MA			07/18/2019	3.830	33,742,262							05/24/2019
460 461		Lincoln Sacramento				08/16/2019	3.750 3.630	2,519,620 6,200,000						5,019,444 12,727,222	
462		Madison				12/03/2019	3.480	9,578,144						23,550,000	
463		Longwood	FL			08/29/2019	3.900	15, 151, 128						22,930,000	
464		Rockville	MD			07/22/2019	3.920	5, 169, 452						7,300,000	
465		Nashville	TN			10/29/2019	3.520	5,098,280						10,515,873	
466		Myrtle Beach	SC			10/21/2019	3.790	5,030,481						12,801,000	
467		Fort Myers				10/17/2019	3.910	1,949,774							08/27/2019
468 469		San Diego	CA			10/25/2019	3.760 4.200	6,066,256 5,128,648							08/29/2019
470		Tacoma				09/18/2019	3.620							30,000,000	
472		Davenpor t	IA			11/27/2019	3.510	4,093,127						6, 164, 516	
473		Alpharetta	GA			09/26/2019	3.480	5,881,472							09/11/2019
474		El Paso	TX			12/16/2019	3.920	3,495,912						5,550,000	
475		Bellevue	WA			10/23/2019	3.960	1,734,629							09/05/2019
477		Williamsville	NY			11/07/2019	4.030	5,749,090	ļ			-			08/08/2019
478479		Westchester	IL			10/15/2019	3.710 3.650	5,449,599 .5,145,196		-				9,578,947 18,500,000	
480		Seattle	WA			09/30/2019	3.480	3,488,929						8,166,667	
482		Glen Burnie	MD			10/30/2019	3.490	9,917,635						15,045,000	
483		Des Moines	IA			12/03/2019	3.510	2,685,949						4,938,421	10/09/2019
484		Pasadena	CA			10/23/2019	3.090	17, 109, 590						37,441,860	
485		Spring Hill	FL			10/24/2019	3.470	5,659,040						17,050,000	
486 487		Jensen Beach	FL			10/31/2019	3.470	4,484,153 2,889,640		-		-		14,018,419	
48 <i>7</i> 488		Vernon Hills Columbia				10/28/2019	3.840			-		-		4,312,500	
489		Seguin	TX			11/21/2019	3.850							12,190,074	
490		Waldorf	MD			12/16/2019	3.500	3,000,000						22,842,105	
491		Kenosha	WI			11/01/2019	3.400	6,851,762						11,987,500	09/10/2019
492		Greenwood	MN			12/05/2019	3.750	3,909,883						7, 133, 333	09/30/2019
493		Acworth	GA			12/20/2019	3.400	5,417,705						10,050,000	
494		Riverside				11/15/2019	3.100	7,492,780		-		-			09/20/2019
2495 2496		Richardson				12/11/2019	3.100 3.560	7, 227, 275 5, 324, 146		-					11/08/2019
2490 2497		Nes Plaines				12/12/2019	3 310			-					11/01/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

						gage Luaris Ovv	NED December 3	or Current rea						
1	2		cation	5	6	7	8			Book Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2498	0000	Omaha	NE	. , , , ,	12/02/2019	3.320	6,700,000	(200.000)	7 1001 011011	110009204	u 0 u	Doon value	11,029,231	10/25/2019
2499		Central Islip	NY.		12/16/2019	3.430	2,445,171						5,430,380	11/12/2019
2501		Richmond	VA		12/16/2019	3.030	5,040,497						10,029,231	10/23/2019
2502		Sunnyvale	CA		12/19/2019	3.000	5,400,000						43,827,907	10/25/2019
2503		Charlotte	NC.		01/13/2020	3.250							2,616,456	
2504		Redmond	WA		01/31/2020	3.050	9,774,787						22,000,000	
2505 2506		San Leandro San Jose	CA		01/31/2020	3.000 3.270							23,610,000 22,070,000	
2507		Capitol Heights	MD		01/14/2020	3.350							8,200,000	
2508		Forestville	MD		01/29/2020	3.350	1,100,000						2,700,000	
2509		Chantilly	VA.		01/29/2020	3.460	3,455,696						6,368,354	
2510		Laurel	MD.		02/05/2020	3.350	3,208,861						6, 170, 886	12/05/2019
2511		Glen Burnie	MD		02/05/2020	3.350							20,700,000	
2512		Capitol Heights	MD		02/05/2020	3.350							6, 100, 000	
2513		Forestville	MD.		02/05/2020	3.350							2,300,000	
2514		Forestville	MD		01/29/2020	3.350		····					4,400,000	
2515 2516		Forestville	MD.		01/29/2020	3.350		·····					3,300,000	
2517		Capitol Heights	MD.		01/29/2020	3.350	3,000,000						9,300,000	
2518		Manassas	VA		01/29/2020	3.350	3,208,861						7,207,595	
2519		Des Plaines	IL.		01/30/2020	3.340	2,155,508						4,640,506	
2520		Irving	TX		01/15/2020	3.600	1,560,074						2,680,633	12/04/2019
2521		Houston	TX		02/14/2020	3.610	1,995,586						3,529,747	
2522		Streetsboro	OH.		01/30/2020	3.800	15,450,000						28,886,686	
2523		Medina	OH		01/30/2020	3.800							35,450,450	
2524		Sunnyvale	CA		02/10/2020	3.020							14,513,924	
2525 2526		Winston Salem West Berlin	NJ		02/12/2020	3.940 3.610	24,749,138							
2527		West Berlin	N.J		02/19/2020	3.610	3,371,770							01/08/2020
2528		Sartell	MN		03/02/2020	3.180	1,810,168							12/04/2019
2530		Franklin	WI.		03/05/2020	3.200								01/23/2020
2532		Cary	NC		02/26/2020	3.350	9,075,678						17,490,000	01/23/2020
2533		Concord	CA		02/20/2020	3. 190								01/09/2020
2534		Aurora	00		03/30/2020	3.290								02/14/2020
2535		Northglenn	COMN		03/30/2020	3.290							4,555,556	
2536 2537		Brooklyn Park New Castle	DE		03/31/2020	3.280 3.650	2,565,660 4,622,270						11,029,474	
2538		Plymouth	MN		03/00/2020	3.530	7, 100,000							01/17/2020
2539		Burnsville	MN		03/10/2020	3.530	5,000,000							01/17/2020
2540		Scotts Valley	CA		04/03/2020	3.450								02/10/2020
2542		Murfreesboro	TN		04/30/2020	3.230	6,473,760							02/07/2020
2543		Phoenix	AZ		04/28/2020	3.090	1,309,206						2,535,258	02/26/2020
2544		Phoenix	AZ		04/28/2020	3.090	3,038,346						6, 150, 000	
2545		San Antonio	TX		07/29/2020	3.500								07/13/2020
2546		Kent	OH		05/15/2020	3.200							15,239,394	
254/		Stow	UH.		05/07/2020	3.400	2,004,002 17,394,443	·			····			03/10/2020
2549		Sartell	K5		04/30/2020	3.210								03/16/2020
2550		New York	NY		06/05/2020	2.700								03/18/2020
2552		Brentwood	TN		05/26/2020	3.060								04/15/2020
2555		Tampa	FL		05/18/2020	3.300								03/13/2020
2559		Philadelphia	PA		05/21/2020	3.250	16,300,000						37,000,000	03/19/2020
2560		Jupiter	FL		06/12/2020	3.100							8,404,225	
2563		Tulsa	OK		06/04/2020	2.800	7,038,085	ļ					12,450,000	
2565		Salem	OR		05/29/2020	3.000	8,550,483						23, 100, 000	
2566		Newark	DE		08/10/2020	3.350	5, 154, 146						10,100,000	
2568		Mendota Heights	TY		08/26/2020	3.350 3.500	17,387,627 5,035,059						35,968,085 8,554,839	
2570		Farmington Hills	MI		08/25/2020	3.600	2,740,840	·						07/08/2020
2571		Bothell	WA		09/22/2020	3.350		İ						08/10/2020
2572		Highland	IN.		09/10/2020	3.600								06/11/2020

1	2		Location	5	6	7	NED December 3			Book Value/Recorde	ed Investment		14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	- 1	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2573 2574		. Houston			09/15/2020	3.250	2,676,649				-		5,082,353 65,300,000	
2575		Hazle Township Orchard Park	NV		11/30/2020	3.050	28,000,000							08/26/2020
2576		Seattle	WA		09/10/2020	3.250								07/21/2020
2577		Menlo Park	CA		09/03/2020	3.400							21,637,931	
2578		East Amherst	NY		09/01/2020	3.450								07/17/2020
2579		. Williamsville	NY		09/01/2020	3.300								07/17/2020 .
2580		Lincoln			08/20/2020	3.500							3,578,982	
2581 2582		Washington	DC		09/17/202010/26/2020	3.150					-		9,400,000	
2583		Sterling Heights	MD		09/16/2020		2,887,603						35,522,145	
2584		New York	NY		09/18/2020	3.790	2,788,756						5,429,268	
2585		New York	NY		09/18/2020	3.790	1,568,675						2.840.000	
2586		Boulder	CO		10/06/2020	3.000	21,000,000						43,500,000	08/21/2020
2587		Elkridge	MD		10/05/2020	3.350	6,900,000						12,266,667	09/01/2020
2589		Pembroke Park	FL		10/27/2020	3.000								09/26/2020
2590		. Hallandale			10/27/2020	3.000	5,500,000							09/26/2020
2591		Orlinda	IN		09/30/2020	3.000	1,552,430				-			08/14/2020 .
2592 2593		. Webster Grove	OH		11/24/2020 09/30/2020	3.500	3,750,000 4,926,487						6,033,621 16,900,000	
2594		Gresham	OR OR		10/22/2020	3.200	22,500,000						51,000,000	
2596		Lutherville-Timonium	MD		10/23/2020	2.750	7.700.000						16,900,000	
2598		El Monte	CA		10/30/2020	3.080	2,895,091							09/24/2020
2599		Houston	TX		11/13/2020	2.950							4,944,262	
2600		Houston	TX		11/13/2020	2.950								09/25/2020
2601		. St Louis Park	MN		11/02/2020	3.050								08/18/2020 .
2602		San Jose			11/05/2020	3.250								08/05/2020 .
2603 2604		Houston	TXOK		11/30/2020 10/09/2020	3.350							7, 150, 000 7, 434, 783	
2605		Dublin	OH		11/20/2020	3.400							23,279,650	
2606		Saint Paul	MN		10/30/2020	3.350	7,698,532						16,994,442	
2607		Linthicum Heights	MD.		10/14/2020	3.270	4,400,000						7.088.889	
2608		Pittsford	NY		12/28/2020	3.500	12,750,000						19,658,182	10/12/2020
2609		Rochester	NY		12/28/2020	3.500							17,403,061	
2610		Tempe	AZ		11/19/2020	3.300	4,700,000						8,290,000	
2611		. San Antonio	TX		11/30/2020	3.500	6,700,000							09/28/2020
2613		Barre			12/14/2020	2.750							21,400,000	
2614 2615		Charlotte	NC WΔ		11/13/2020 12/21/2020	3.000							3,429,219	
2616		Vista	CA.		11/03/2020	2.840	4,000,000						20,500,000	
2617		Mt. Juliet	TN		11/30/2020	2.510	5,000,000						13,450,000	
2618		Fort Lauderdale	FL		12/18/2020	3.000	3,400,000						8.300.000	
2619		Edina	MN		11/24/2020		2,800,000						6,668,421	10/01/2020
2620		. Memphis	TN		12/17/2020	3.150							47,410,714	10/20/2020
2622		. Miami	FL		12/11/2020	3.030								12/01/2020
2623		Centennial			12/15/2020	2.990		ļ		-	-			11/18/2020
2624		Medford	MA		12/15/2020	3.200				-	-		20,653,750	
2625 0A01640		San Jose	CAOR		12/18/2020 12/17/2013		3,500,000						8,980,000 1,036,000	
0A01679		Glen Ellyn			01/17/2013	4.880	3,346,630				-		6,358,816	
0A01687		Lewisville	TX.		08/24/2015	4.500	1,808,590						6,250,858	
0A01735		Southern Pines	NC.		09/24/2015	4.650	1,265,028						2,200,000	
0A01736		Pasadena	CA		03/02/2017	3.750	1,991,481						10,921,439	01/24/2017
0A01754		Livonia	MI		08/15/2018	4.800							4,587,909	
0A01755		. Redwood City	CA		12/07/2016	3.500	7, 252, 165				-		22,965,900	
0A01771		St. Louis Park			05/21/2020	3.250					-		6,568,872	
0A01808		. Cleveland	OH		07/18/2017	4.010	3,306,183				-		13,600,000	
DAO 1812 DAO 1833		Totowa	INJ		10/28/2019	3.810	5,280,624 988,182				-		15,008,800 1,888,830	
0A01895		Cheektowaga	NY		10/06/2015	4.140	1,640,989			-				09/22/2014
0A01994		Calabasas	CA		08/10/2017	3.970					-			01/10/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Loca	tion	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4	1			Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
0A02036		Addison	TX		05/01/2018	4.750	1,351,926						2,782,921	
0A02127		San Diego	CA		11/25/2019	3.810	5,047,693							09/26/2019
0A02176		El Cajon	CA		12/16/2019	4.320	2, 136, 448						4,591,365	
0A02365		Billerica	MA		07/18/2019	3.830	1,407,738						2, 102, 587	
0B01994		Calabasas	CA		04/28/2020	3.970	2, 124, 795						4,872,518	01/10/2020
0599999. Mortgages in g	good star	nding - Commercial mortgages-all oth	er				4,589,779,726						10,553,260,311	XXX
0899999. Total Mortgage	es in goo	d standing					4,589,779,726						10,553,260,311	XXX
0A01230		Southfield	MI		06/20/2016	4.500	989,297						3, 160, 000	04/06/2000
0B01230		Southfield	MI		06/20/2016	4.500	517,403							06/20/2016
1399999. Restructured r	nortgage	s - Commercial mortgages-all other					1,506,700						4, 131, 868	XXX
1699999. Total - Restruc	ctured Mo	ortgages					1,506,700						4, 131, 868	XXX
2499999. Total - Mortga	ges with	overdue interest over 90 days												XXX
3299999. Total - Mortga	ges in th	e process of foreclosure												XXX
3399999 - Totals	•			•		•	4,591,286,426	•					10,557,392,179	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.

1	Location	ing All Mortgage Loans AC	4	5	6	7	8	9
·	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
2503	Charlotte	NC.		01/13/2020	3.250			5,300,00
2504	Redmond	WA		01/31/2020	3.050			
2505	San Jose	CA			3.000		2,495,837	23,610,00
2507	Capitol Heights	MD			3.350	4,100,000	2,490,837	
2508	Forestville	MD.		01/29/2020	3.350	1,100,000		2,700,00
2509	Chantilly	VA		01/29/2020	3.460	7,000,000		
2510	Laurel	MD			3.350	6,500,000		12,500,00
2511	Glen Burnie	MD		02/05/2020		9,000,000		20,700,00
2512	Capitol Heights	MD		02/05/2020	3.350	3,000,000		6, 100, 00
2513	Forestville	MDMD.		02/05/2020	3.350	1,000,000		2,300,00
2514	Forestville Forestville	MD.		01/29/2020	3.350 3.350			4,400,00 3,300,00
2516	Beltsville	MD		02/05/2020	3.350	1,000,000		.2,600,00
2517	Capitol Heights	MD.		01/29/2020	3.350	3,000,000		
2518	Manassas	VA		01/29/2020	3.350	.6,500,000		
2519	Des Plaines	IL		01/30/2020			717,131	9,400,00
2520	Irving	TX		01/15/2020	3.600	3,200,000		5,430,00
2521	Houston	TX		02/14/2020	3.610	4, 150,000		
2522	Streetsboro	OH		01/30/2020	3.800			
2523 2524	Medina Sunnyvale	OH. CA		01/30/2020	3.800 3.020			
2525	Winston Salem	NC		02/10/2020	3.940	26,500,000		41,500,00
2526	West Berlin	NJ.			3.610	7.868.000		11,800,00
2527	West Berlin	NJ.			3,610	3,472,000		5,000,00
2528	Sartell	MN.		03/02/2020	3.180	3,800,000		7,000,00
2530	Franklin	WI		03/05/2020	3.200	30,000,000		
2532	Cary	NC		02/26/2020	3.350	9,150,000		
2533	Concord			02/20/2020	3.190	3,500,000		9,850,00
2534 2535	Aurora Northglenn			03/30/2020	3.290 3.290			8,875,00
2536	Brooklyn Park	MN			3.280	3,800,000		
2537	New Castle	DE.		03/06/2020	3.650			
2538	Plymouth	MN		03/10/2020	3.530	8,100,000		
2539	Burnsville	MN		03/10/2020	3.530			
2540	Scotts Valley	CA		04/03/2020	3.450	9,400,000		16,400,00
2542	Murfreesboro	TN		04/30/2020	3.230	12,750,000		23, 160, 00
2543	Phoenix	AZ		04/28/2020	3.090	2,425,000		4,640,00
2544	Phoenix	AZ		04/28/2020	3.090 3.500	3,075,000		6,150,00
2545	San Antonio	TXOH.		07/29/2020	3.200			7,900,00 23,500,00
2547	Stow	0H.		05/07/2020	3.400			6,770,00
2548	Wichita	KS		04/30/2020	3.210	17,600,000		26,000,0
2549	Sartell	MN		04/30/2020	2.990	.5,100,000		9,560,0
2550	New York	NY		06/05/2020	2.700			112,500,00
2552	Brentwood	TN			3.060	10,000,000		
2555	Tampa	FL		05/18/2020	3.300	4,200,000		
2559	Philadelphia	PA		05/21/2020	3.250			
2560	Jupiter	FL			3.100			
2565	Salem				3,000	8,640,000		
2566	Newark	DE		08/10/2020	3.350	5,200,000		
2568	Mendota Heights	MN			3.350	23,500,000		
2569	El Paso	TX		08/28/2020		6,200,000		
2570	Farmington Hills	MI		08/25/2020	3.600	4,858,241		
2571	Bothell	WA		09/22/2020	3.350	9,300,000		18,100,00
2572	Highland	IN		09/10/2020	3.600	3,000,000		4,500,00
2573	Houston Harda Tawashin	TX			3.250	5, 100, 000		9,600,00
2574 2575	Hazle Township Orchard Park	PANY						
2576	Seattle	WA			3.250	4,700,000		
2577	Menio Park	CA			3.400	.7,250,000		
2578	East Amherst	NY			3.450			6,300,00
2579	Williamsville	NY		09/01/2020	3.300	3,300,000		5,375,00
2580	Lincoln	CA		08/20/2020	3.500	4,175,000		6,870,00

SCHEDULE B - PART 2

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

		g All Mortgage Loans AC	QUIKED AND ADDI	1				
1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	Citv	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
2581	Washington	DC:	.,,,,,	09/17/2020	3.150	4,000,000	7 11 10 1 7 10 4 11 11 11 11 11	9,400,000
2582	Sterling Heights	MI		10/26/2020	2.500	36,000,000		69,500,000
2583	Glen Burnie	MD.		09/16/2020	3.350	.5,200,000		
2584	New York	NY		09/18/2020	3.790			
2585	New York	NY		09/18/2020	3.790	1,575,000		
2586	Boulder			10/06/2020	3.000	21,000,000		
2587	Elkridge	MD		10/05/2020	3.350	13,500,000		
2589	Pembroke Park	FL		10/27/2020	3.000	1,948,043	2,551,957	14,300,000
2590	Hallandale	FL		10/27/2020	3.000		6,791,296	
2591	Orlinda	TN			3.000	2,575,000		7,800,000
2592	Webster Grove	MO		11/24/2020	3.500	7,250,000		11,665,000
2593	Hilliard	OH		09/30/2020	2.500	5,000,000		16,900,000
2594	Gresham	OR		10/22/2020	3.200			51,000,000
2596	Lutherville-Timonium	MD		10/23/2020	2.750	7,700,000		16,900,000
2598	El Monte			10/30/2020	3.080			8,750,000
2599	Houston	TX		11/13/2020	2.950			9,425,000
2600	Houston	TX		11/13/2020	2.950	4,500,000		7,650,000
2601	St Louis Park	MN.		11/02/2020	3.050	2,800,000		
2602	San Jose	CA		11/05/2020	3.250	6,300,000		
2603	Houston	TX		11/30/2020	3.350	4,000,000		7 , 150 , 000
2604	Owasso	OK		10/09/2020	3.380	6,900,000		14,250,000
2605	Dublin	OH		11/20/2020	3.400	14,300,000		
2606	Saint Paul	MN		10/30/2020	3.350	9,715,000		21,400,000
2607	Linthicum Heights	MD		10/14/2020	3.270	5,400,000 		8,700,000
2608 2609	Pittsford	NY		12/28/2020	3.500 3.500	12,250,000		21,200,000 18,950,000
2610	Rochester	NYAZ		12/28/202011/19/2020	3.300	4,700,000		
2611	San Antonio	TX		11/30/2020	3.500			23,380,000
2613	Barre	VT		12/14/2020	2.750			23,380,000
2614	Charlotte	NC.		11/13/2020	3.000	3,200,000		6,455,000
2615	Marysville	WA_		12/21/2020	3.200	9,000,000		
2616	Vista			11/03/2020	2.840	2,853,869	2,146,131	20,500,000
2617	Mt. Juliet	TN.		11/30/2020	2.510	5,000,000		
2618	Fort Lauderdale	FL.		12/18/2020	3.000	3,400,000		
2619	Edina	MN.		11/24/2020	3.500	3,800,000		9,050,000
2620	Memphis	TN		12/17/2020		56,000,000		
2622	Miami	FL		12/11/2020	3.030			7,300,000
2623	Centennial	CO		12/15/2020	2.990	24,000,000		
2624	Medford	MA		12/15/2020	3.200	24,000,000		
2625	San Jose	CA		12/18/2020	2.750	3,500,000		
0A01771	St. Louis Park	MN		05/21/2020	3.250	3,000,000		6,568,872
0A01833	Miami	FL		02/12/2020	4.600	1,000,000		1,888,830
0B01994	Calabasas	CA		04/28/2020	3.970			4,872,518
	I standing - Commercial mortgages-all other					919,630,889	15,444,111	1,970,060,220
0899999. Total Mortgages in	good standing					919,630,889	15,444,111	1,970,060,220
1699999. Total - Restructure						,		. , ,
	with overdue interest over 90 days							
3299999. Total - Mortgages i								
3399999 - Totals						919,630,889	15,444,111	1,970,060,220
0000000 - Totalo						515,000,009	13,444,111	1,310,000,220

					All Mortgage	Loans DISPO	SED, Trans						1			1	
1	Locatio		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
1115	Germantown			04/07/1997	02/04/2020	305,007							244,789	244,789			
1236	Reston	VA		11/14/2000	12/03/2020	1,683,888							145,523	145,523			
1385	Waupaca			07/20/2005	05/22/2020	894, 199							879,059	879,059			
1386	Cudahy			06/21/2005	07/06/2020	151,357							21,919	21,919			
1394 1403	Ellicott			06/29/2005	07/06/2020	158,613							22,980	22,980			
1404	Tucson			02/09/2006	12/10/2020 05/28/2020	1,568,361							1,465,540	1,465,540			
1413	Los Gatos			08/29/2005	09/02/2020	4,493,078							4,285,609	4,285,609			
1535	Johnson City	TN		12/21/2007	06/22/2020	1,305,055							1,176,248	1, 176, 248			
1536	Chattanooga	TN		12/21/2007	06/22/2020	1,305,055							1,176,248	1,176,248			
1537	Clarksville	IN		12/21/2007	06/22/2020	1,275,891							1,149,962	1,149,962			
1538	Tyler	TX	.	12/21/2007	06/22/2020	1,305,055		.					1, 176, 248	1, 176, 248			
1565	Manhasset	NY	-	12/19/2008	04/02/2020	2,167,994							2,094,016	2,094,016			
1607	Edina			04/29/2010	02/07/2020	10,019,112							9,985,337 2,853,869	9,985,337 2,853,869			
1619 1621	Vista	GA		10/21/2010 11/22/2010	11/03/2020								2,853,869				
1623	Schaumburg		-	12/01/2010	08/21/2020	470,810							1,530,718	1,530,718			
1625	Pacheco		. [01/11/2011	02/28/2020	2,726,502							2,708,146	2,708,146			[
1626	Vallejo	.CA		01/18/2011	03/05/2020	2,409,966							2,394,105	2,394,105			
1627	Phoenix	AZ		01/11/2011	02/28/2020	1,060,228							1,053,250	1,053,250			
1630	Pembroke Park	FL		03/02/2011	10/27/2020	2,062,209							1,948,043	1,948,043			
1631	Hallandale			01/26/2011	10/27/2020	3,340,016							3, 188, 924	3, 188, 924			
1637	San Diego	CACA		03/18/2011	04/14/2020	2,530,015							2,507,591	2,507,591			
1643	Carlsbad	CA CA		05/03/2011	11/03/2020	863,082							845,710 1,407,540	845,710 1,407,540			
1689	Farmington Hills			01/25/2012	08/25/2020	3,099,259							2,973,724	2,973,724			
1809	Denver	CO	-	10/09/2013	06/09/2020	1,775,883							1,750,400	1,750,400			
1810	Humble	TX		10/09/2013	06/09/2020	1,353,053							1,333,638	1,333,638			
1817	Bellevue			11/21/2013	12/03/2020	9,709,195							9,222,445	9,222,445			
1819	San Jose			11/26/2013	01/14/2020	5,019,371							5,004,163	5,004,163			
1824	Eden Prairie	MN		12/02/2013	11/18/2020	2,569,808							2,491,818	2,491,818			
1871	Des Plaines	IL		06/23/2014	01/30/2020	3,797,811							3,782,869	3,782,869			
1874	Vancouver			07/11/2014	11/23/2020	2,379,758 1,980,439							2,307,274	2,307,274 1,964,657			
1986	San Rafael	CA CA	-	08/06/2015	05/29/2020	5,426,904							5,354,850	5,354,850			
1998	Kent	WA		07/13/2015	12/23/2020	3,090,337							2,855,827	2,855,827			
2102	Grimes	IA		09/28/2016	04/14/2020	2,660,225							2,633,356	2,633,356			
2130	Franklin Park	IL		11/15/2016	09/01/2020	3, 117, 582							3,027,017	3,027,017			
2242	Phoenix	AZ		11/29/2017	03/03/2020	6,600,000							6,600,000	6,600,000			
2364	Wilmington	NC		12/04/2018	12/16/2020	5,489,542							5,363,512	5,363,512			
0A01189	Wauwatosa			09/01/2009	12/03/2020	2,511,119							2,450,230	2,450,230			
0A01386	Cudahy Pembroke Park			08/10/2007	09/21/2020	761,465 67,774							618,605	618,605			
0A01689	Farmington Hills	FL	-	01/26/2011	08/25/2020	1,927,664							1,884,517	1,884,517			
0B01189	Wauwatosa	WI		10/23/2012	12/03/2020	8,600,479							8,386,297	8,386,297			
0199999. Mortgages c	<u> </u>					127, 129, 052							120,984,897	120,984,897			
1115	Germantown			04/07/1997		305,007							,,001,001	60,218			
1236	Reston	VA		11/14/2000		1,683,888								1,538,365			
1293	San Antonio	TX		12/10/2002		498,735								150,965			
1385	Waupaca			07/20/2005		894, 199								15, 140			
1386	Cudahy			06/21/2005	}	151,357							·	129,437		·	
1394 1395	Ellicott	MDFL		06/29/2005		158,613								135,633			
1399	Opa Locka		-	07/20/2005		3,338,320								324,835			***************************************
1403	Charlotte	NC	. [02/09/2006		7,105,431											[
1404	Tucson	AZ		05/10/2005		1,568,361								102,821			
1407	Houston	TX		07/18/2005		1,004,416								155,226			
1413	Los Gatos			08/29/2005		4,493,078								207,469			
1421	Annapolis	MD	.	10/21/2005	ļ	1,957,273		.						289, 180			
1442	Brookyn Park	MN	. L	01/06/2006	I	426.846		1	1	1	1	1	1	364.027		1	1

1	Location	n	4	5	6	Loans DISPO	OLD, Hank		e in Book Value				14	15	16	17	18
ľ	2	3		3	O	Book Value/ Recorded Investment	8	9	10 Current Year's Other-	11	12 Total	13	Book Value/ Recorded Investment	13	Foreign	17	10
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Than- Temporary	Capitalized Deferred Interest and Other	Change in	Total Foreign Exchange Change in Book Value		Consid- eration	Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1451	. Mission	JIX	Туре	06/08/2006	Date	319 186	(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	BOOK Value	Disposai		Disposai	Disposai	Disposai
1453	. Selma	TX		06/08/2006		319,186								130,760 125,151			
1459	. Martinsburg	WV	.	07/18/2006		304,261								178,910			
1462 1488	Matthews	NCNJ		03/30/2007		5, 197, 747 1, 727, 104								288,900			
1497	Philadelphia	PA.		01/17/2007		1,012,678								115,534			
1501	Lacey	WA		03/02/2007		700,395								289,007			
1506	. Austin	TX		05/17/2007		2,579,202								281,770			
1507 1509	Concord	NH		08/13/2007		1,613,368 2,496,815											
1510	Lincolnton	NC.		05/22/2007		4,500,443								253,452			
1512	Sunnyvale	CA		06/18/2007		400,349								148,292			
1513	. West Goshen	PA		07/26/2007		2,597,154					-			276,204			
1514 1515	. Houston	TXM0	· · · · · · · · · · · · · · · · · · ·	07/26/2007		629,612								66,959			
1517	Laredo	TX.		06/15/2007		969,719								103,907			
1535	. Johnson City	TN		12/21/2007		1,305,055								128,807			
1536 1537	Chattanooga	TNIN	-	12/21/2007 12/21/2007		1,305,055 1,275,891								128,807			
1538	Tyler	TX		12/21/2007		1,305,055								128,807			
1544	Clearwater	FL.		07/11/2008		4,977,347								136,756			
1548	Portland	OR		07/25/2008		1,404,880								353,743			
1553 1555	San Mateo		-	07/29/2008		2,625,420 1,904,524								236,695			
1562	Asheville	NC		09/05/2008		2,519,415								600,354			
1565	Manhasset	NY		12/19/2008										73,978			
1568	. Miami	FL		12/08/2008		269,445								248,920			
1569	. Chula Vista	CA		05/28/2009		2,714,589								232,771			
1573 1583	Monterey	CAMD		07/31/2009		4,626,458 936,529					-			191,009			
1584	Laurel	MD.		08/28/2009		920,995								168,627			
1590	Glen Burnie	MD		10/26/2009		1,216,319								218, 183			
1596	. Vancouver	WAWAWA		12/17/2009		1,654,722								121,526			
1597 1607	Spokane Edina			12/29/2009 04/29/2010		1,658,661											
1609	San Jose	CA.		07/01/2010		2,180,762								152,634			
1611	Van Buren Township	MI		07/12/2010		6,310,603								964,004			
1615	Asheville	NCNC.		07/21/2010		3,414,655					-			524,856			
1617 1619	Concord Vista		· · · · · · · · · · · · · · · · · · ·	09/29/2010		2,028,490								320,204			
1620	Spokane Valley	WA		11/22/2010		1,375,318								198,961			
1621	Golden Valley	MN		11/22/2010		1,632,331								101,613			
1622	St. Paul			12/09/2010		621,183								190,068			
1623 1625	Schaumburg	CA	·	12/01/2010 01/11/2011		470,810 2,726,502								311,256			
1626	Vallejo	CA		01/18/2011		2,409,966								15,861			
1627	. Phoenix	AZ		01/11/2011		1,060,228								6,978			
1628	Asheville	NCCA		11/29/2010		6,773,649 3,415,600								479,904			
1629 1630	San Diego		· 	03/01/2011		3,415,600					-			230,442			
1631	Hallandale	FL		01/26/2011		3,340,016								151,092			
1632	Elk Grove	CA		02/01/2011		4,331,943								288,999			
1633	Seattle	WA		01/10/2011		1,014,477								143,081			
1635	Stockton	CAMD	·	05/16/2011		1,289,415				·	-						
1637	San Diego	CA		03/18/2011		2,530,015								22,424			
1639	Austin	TX		02/22/2011										118,364			
1640	. Eugene	OR		03/14/2011		1,390,389				ļ	.	ļ		190,062			
1643	Carlsbad	CA	-	05/03/2011										17,373			

					All Mortgage	Loans DISPO	OSED, Trans										
1	Loca		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)	\ /Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
1646	Eugene	OR.		04/19/2011		6,665,319	,							164,589			
1647	Fletcher	NC		05/19/2011		5,955,418								383,699			
1649	Buffalo Grove	IL		04/25/2011		10,557,697								537,899			
1653	Brooklyn Center	MN	 	05/12/2011		5,711,707								372,076			
1654 1655	Los Angeles	CAWA		05/02/2011		6,257,529 2,183,944								250,512			
1658	Lighthouse Point	FL		06/13/2011		6,451,924								203,703			
1660	San Jose	CA		12/01/2011		4,293,863								515,692			
1665	Dallas	TX.		08/18/2011		5,585,913								142,629			
1666	North Canton	OH		08/22/2011		2,822,360								164, 190			
1668	Various	NM		10/19/2011		12,589,012					.			768,840			
1674	Richmond	CA		12/01/2011	<u> </u>	2,681,038					-			100,378			ļ
1675 1679	Stockton	CA		12/01/2011		1,686,363 3,182,428					-			61,698			
1679	Bellevue	WA.		11/17/2011		2,234,645								202,233			
1685	Durham	NC.		02/06/2012		1,067,470								152,280			
1687	Lewisville	ТХ		12/21/2011		1,695,164								204,573			
1689	Farmington Hills	MI		01/25/2012		3,099,259								125,535			
1693	Carpenteria	CA		05/11/2012		7,000,953								165,840			
1694	West Jefferson	NC		05/03/2012		2,064,215								153,364			
1695 1698	Saint Clair Shores	MI		05/30/2012		4,902,527 1,146,266								179,863			
1701	Minnetonka			04/11/201205/14/2012		1, 146, 266								66,634			
1703	Midvale	UT		05/30/2012		1,469,990								86,862			
1704	Florissant	MO		07/16/2012		2,844,017								92,716			
1705	Farmers Branch	TX		07/16/2012		2,767,152								90,210			
1706	Indianapolis	IN		07/16/2012		2,075,363								67,658			
1709	Newark	DE		06/19/2012		4,303,518								259,384			
1710 1711	Newwark Plano	DE		06/20/2012		2,800,260 4,486,369								164,840			
1712	Tampa	ΓL		06/21/2012		4,507,355								164,190			
1713	Mountainview	CA		08/06/2012		2,953,294								331,719			
1717	Malden	MA		07/30/2012		5,105,970								189, 137			
1718	Everett	MA		07/30/2012		1,797,302								66,576			
1719	Arlington	MA		07/30/2012		735,259								27,236			
1720	Somerville	MAMA		07/30/2012		1,797,302								66,576			
1721	Malden	MAMA		07/30/2012										28,749 190,163			
1723 1724	Tallahassee			09/17/2012		2,111,476					-			152,783			
1727	Santa Fe Springs	CA		09/05/2012		4, 191, 490								153, 121			
1728	Hendersonville	NC.		08/09/2012		2,784,277								137,490			
1729	Santa Fe	NM		08/16/2012		1,510,957					.			84,077			
1731	Charleston	SC		10/23/2012		1,861,829								152,426			
1732 1733	Dallas	TX		10/16/2012		3,146,176 4,210,227					-			134,659 461,325			
1734	East Moline	IL		10/17/2012							-						
1735	Southern Pines	NC.		09/27/2012		12,021,793								464,026			
1736	Monrovia	CA		11/20/2012		2, 158, 677								237, 130			
1737	Temecula	CA		11/14/2012		3,700,557								100, 147			
1739	Seattle	WA		10/30/2012		1,790,846					.			198,024			
1740	Kirkland	WA		11/05/2012		2,228,652								243,469			
1741 1742	Woodburn	OROR		12/20/2012		2,602,529 2,670,732								104,342			
1742	Eugene	UR		12/20/2012 12/20/2012		2,670,732								125,836			
1744	Carrollton	TX		12/20/2012		2,120,660								118,716			
1745	Minneapolis	MN		11/29/2012		2,439,788								145, 102			
1746	Burnsville			11/29/2012		2,546,828								151,468			
1747	Denver	CO		12/27/2012	ļ	2,832,466					.			111,623			
1748	San Antonio	TX		12/21/2012		3,621,788					.			135,324			

1	Loca	ation	4	5	6	Loans DISPO	JOED, Hank		e in Book Value				14	15	16	17	18
'	2	3		3	Ü	Book Value/ Recorded Investment Excluding	8	9	10 Current Year's Other-	11	12 Total	13	Book Value/ Recorded Investment Excluding	13	Foreign	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Accrued Interest on Disposal	Consid- eration	Exchange Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
1752	Lathrop	CA		01/14/2013 01/15/2013		2,054,729 4,039,713								76,678			
1753 1754	CarmelLivonia	CA	-	01/15/2013		4,039,713								154,441			
1755	Redwood City			02/01/2013		12,862,200								359,939			
1757	Burnsville	MN		02/04/2013		4,654,001								122,943			
1758	Rochester	NY		04/01/2013		2,030,169								126, 199			
1759 1760	Culver City	CA		04/08/2013		7,396,859								290,466			
1762	Pear I and	TX		04/23/2013		1,913,463								193,233			
1763	Manassas	VA		04/29/2013		4,523,336								136,730			
1766 1770	Millersville	MD		04/25/2013		2,584,987								98,852			
1771	St. Louis Park			05/28/2013		1,500,960					-			151,308			
1773	San Jose	CA.		06/03/2013		3,026,599								301,610			
1774	Carol Stream	IL		05/16/2013		2,130,717								139,896			
1775	Pacifica	CA		05/01/2013		2,407,068								245,483			
1778 1780	Tacoma	WA		06/13/2013		7,645,130 3,146,495								282,791			
1781	Edmond	OK.		05/14/2013		1,738,853								64,476			
1782	Yukon	0K		05/14/2013		2, 152, 865								79,828			
1785	Coconut Creek	FL		06/27/2013		3,876,491								109,799			
1786 1788	San Leandro Houston	CATX		07/01/2013 06/03/2013		3,311,340								90,477			
1790	Dallas	TX		07/24/2013		6,116,969								343,311			
1791	Anchorage	AK		08/01/2013		2,279,679								130 , 174			
1793	Portland	OR		07/25/2013		3,721,831								95,352			
1794 1795	Milwaukee	WI		07/25/2013 08/08/2013		3,913,907 923,110								217,392			
1796	Perris	CA		08/09/2013		3,965,179								153,433			
1797	Hopewell	VA		08/15/2013		2,318,257								126,850			
1798	Pittsburgh	PA		10/03/2013		8,292,850								291,906			
1799 1800	Baltimore	MD		08/13/2013		9, 165, 311 3, 353, 837								335,205			
1802	Palo Alto	CA		07/25/2013		7,202,770								490,521			
1806	Schertz	TX		09/12/2013		3,704,177								198,249			
1807	El Paso	TX		10/24/2013		2,001,979								125,457			
1808	Cleveland	OH		08/29/2013		2,335,180 1,775,883								220,528 25,483			
1810	Humble	TX.		10/09/2013		1,353,053								19,415			
1812	Borough Of Totowa	NJ		09/26/2013		3,830,351								84,935			
1813	Reston	VA.		11/07/2013		3,418,504				ļ	-			113,919			ļ
1814 1815	Petaluma	CA	-	10/30/2013		10,252,339					-			224,637			
1816	Eldersburg			10/29/2013		3,765,950								118,885			
1817	Bellevue	WA		11/21/2013		9,709,195								486,750			ļ
1818	Lakewood		-	11/13/2013		7,659,189					-			260,831			·
1819 1821	San Jose Los Angeles	CACA	-	11/26/2013		5,019,371 5,092,558								15,208			
1822	Compton	CA.		11/07/2013		1,110,127								37,148			
1823	Keizer	OR		12/03/2013		2,451,092								84,494			ļ
1824	Eden Prairie	MN		12/02/2013		2,569,808								77,990			
1825 1826	Houston Tampa	TX		01/22/2014		6,030,594								298,476			
1827	Bellevue	WA		12/23/2013		3,405,898								109,040			
1829	Various	CA		01/21/2014		17,789,404								553,249			
1830	Millbrae	CA		12/16/2013		4,425,950								71, 115			
1831	Asheville	NC		05/29/2014		7,906,884					-			349,463			
1832 1833	Coconut Creek	FL		12/09/2013		4,330,763 6,781,249					-			102, 180			
1000	Nachvilla	TN		02/02/2014		4 442 946								205 495			

1	Loca	tion	4	5	6	Loans DISPO	OLD, Han		e in Book Value				14	15	16	17	18
·	2	3		3	Ü	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment	10	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion		Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
1836	Garfield Heights	OH		01/30/2014		6,959,677 3,145,024								224,783			
1837	Brea	CACA		07/01/2014		3,145,024								74,791			
1838 1839	Azusa	CA		07/01/2014		2,516,020 8,087,206								59,833 192,320			
1840	Oxnard	CA.		07/01/2014		4,492,892								106,844			
1841	Redlands	CA		07/01/2014		2,695,735								64, 107			
1842	Lake Forest	CA		07/01/2014		5,391,470								128,213			
1843	Camarillo	CA CA		07/01/2014		5,840,759 6,829,196		-						138,898			
1845	Santee	CA		07/01/2014		988,436								23,506			
1846	Hamburg	NY		02/11/2014		1,737,906								154,317			
1847 1848	Sun City West	AZ WA		03/27/2014		4,282,790						····		83,448		····	
1848	Lynnwood Annapolis	WA		04/29/2014		1,891,275 5,458,457		-						267, 109 175, 626			
1853	Victor	.NY		07/01/2014		2,049,032								88,619			
1854	Bethesda	MD.		04/24/2014		6,427,095		.						219,833			
1855 1856	Hanover	MD		05/15/2014		2,590,764 1,657,166								84,867			
1857	Roseville	NJ		04/10/2014		1,744,237								143,952			
1858	Rockville	MD.		05/12/2014		5,223,397								164,835			
1859	Silver Spring	MD		04/01/2014		7,856,672								397,925			
1860	Silver Spring	MD		04/01/2014		962,041								48,726			
1861 1863	Silver Spring Petaluma	MDCA		04/01/2014		5,772,249 3,131,186								292,353			
1864	Frisco	TX		04/29/2014		4,799,002								148, 106			
1867	Miami Gardens	FL		06/04/2014										43,360			
1868	Beaverton	OR		06/26/2014		576,060								71,767			
1869 1870	The Woodlands	TX		06/25/2014		3,243,543								107,271			
1871	Lincoln	NE		09/10/2014		13,474,828		-						650,210 14,942			
1872	Akron	OH		07/15/2014		3,209,255								151,523			
1874	Vancouver	OR		07/11/2014		2,379,758								72,485			
1877	Hayward	CA		07/30/2014		1,461,017								50,087			
1878 1881	Woodbridge	VA		09/09/2014		2,989,786								100,633			
1882	Avon Park	FL		10/30/2014		12,027,985											
1883	Manchester	NY		10/30/2014		2,458,274								77, 154			
1884	Maple Valley			12/11/2014		1,980,439								15,782			
1885 1886	Santa Fe Columbus	NM. OH		08/27/2014		2,159,744 2,638,426								73,295			
1887	Columbus	OH.		09/23/2014		1,583,055								72,682			
1889	Chanhassen	MN		08/18/2014		2,434,983								122,265			
1890	Bel Air	MD		09/29/2014		2,591,693								87,954			
1891	Jacksonville	FL		02/26/2015		7,386,114								615, 152			
1892 1893	Edwardsville	IL		09/25/2014		9,523,945 6,328,718		-						213,432 142,202			
1894	Santa Clarita	CA.		12/01/2014		3,500,000								61,316			
1895	Cheektowaga	NY		12/05/2014		4,555,048								148, 120			
1897	Tukwila	WA		10/29/2014		1,814,193		.						347,309			
1898	Margate	FLNY		12/15/2014		3,053,757								101,810			
1899	Rochester Richardson	TX.		10/07/2014		3,261,182								274,236			
1901	Richardson	TX.		02/02/2015		2,245,222								107,717			
1902	Addison	ТХ		02/02/2015		1,912,597								91,759			
1903	Richardson	<u>TX</u>		02/02/2015		582,095								27,927			
1904 1905	Carrollton	TX		02/02/2015		1,413,659 .665,251								67,822			
1906	Carrollton	TX		02/02/2015		2,037,331		-						97,743			
1907	Richardson	TX		02/02/2015		1,413,659								67,822			
1000	Dallac	TV	1	02/02/2015		1 247 245		1		1		1	1	50 043	1	1	1

1	Locat	tion	4	5	6	Loans DISPO	OLD, ITAII		e in Book Value				14	15	16	17	18
·	2	3			Ü	Book Value/ Recorded Investment Excluding	8 Unrealized	9 Current	10 Current Year's Other- Than-	11 Capitalized	12 Total Change	13 Total Foreign	Book Value/ Recorded Investment	10	Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Accrued Interest Prior Year	Valuation Increase (Decrease)	Year's (Amortization) /Accretion	Temporary	Deferred Interest and Other	in	Exchange Change in Book Value	Accrued Interest on Disposal	Consid- eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
1909	Richardson	TX		02/02/2015		2,037,331 1,954,175								97,743			
1910 1911	Plano Plano	TX		02/02/2015		1,995,753								93,754 95,749			
1912	Dallas	TX.		02/02/2015		1,829,440								87,770			
1913	Richardson	TX		02/02/2015		1,912,597								91,759			
1914	Richardson	TX		02/02/2015		1,247,345								59,843			
1915 1916	Plano	TX		02/02/2015		1,787,862								85,775			
1917	Downers Grove	IL		11/24/2014		3,847,394								126,972			
1918	Mokena	IL		11/24/2014		5,025,168								165,841			
1920	Greenfield	WI		12/15/2014		4,633,878								380,780			
1921 1922	Lewis Center	OHOH.		02/12/2015		4,398,052					-			346,598			
1925	Santee			04/01/2015		2,664,295								128,404			
1926	Dallas	TX		12/15/2014		3,301,962								160,404			
1927	Plano	TX		12/15/2014		2,146,275								104,262			
1928 1930	Dallas	TX	·- · · · · · · · · · · · · · · · · · · ·	12/15/201412/15/2014		1,981,177								96,242 98,247			
1931	Richardson	TX		12/15/2014		1.362.059								66,166			
1932	Allen	TX		12/15/2014		1,031,863								50,126			
1933	Allen	TX		12/15/2014		1,073,138								52, 131			
1934	Mountlake Terrace	WA	·	12/17/2014		5,224,215								257,364			
1935 1936	District Heights Sylmar	MD		01/28/2015 02/05/2015		4,804,362 3,155,933								106,498			
1937	Mill Creek		-	03/12/2015		4,300,717								142,853			
1939	Brecksville	OH.		04/06/2015										40,785			
1940	Poland	OH		02/26/2015		2,840,450								133,497			
1941	West Allis	WI		02/17/2015		1,002,930								79,949			
1942	Wilmington	DETX	-	05/11/2015		6,648,937								211,373			
1946	Mesa	AZ		05/20/2015		3,546,099								112,732			
1947	Pembroke Park	FL		01/23/2015		18,969,037								411,908			
1948	Pembroke Park	FL		01/23/2015		2,417,622								52,498			
1949	Pembroke Park	FL		01/23/2015		929,855								20,192			
1952 1953	Brecksville New Castle	OHDE		04/29/2015		2,101,866								64,812			
1954	Abingdon	MD.		04/10/2015		13,207,654								207,566			
1955	El Paso	TX		06/16/2015		2, 123, 927								248,926			ļ
1956	Aliso Viejo	CA		04/29/2015		2,484,851								123,789			
1957 1958	Frisco	TXWI		05/18/2015 05/18/2015		2,769,589 4,802,339								131,453 203,375			
1959	Addison	TX		06/04/2015		11,614,186								350,475			
1960	Park City			05/27/2015		3,008,491								96,925			
1961	Mauldin	SC		05/19/2015		4,209,012								134,254			
1962	Orion Township	MI	·- 	05/13/2015		4,409,065 4,644,884				ļ	-			342,658			
1963 1965	Annapolis San Diego			06/17/2015 06/08/2015		4,644,884					-			225,841			
1966	San Diego	CA.		06/08/2015		3,009,548								72,511			
1967	Calabasas	CA		06/26/2015		1,905,838								47,402			
1968	San Antonio	TX		05/27/2015		1,677,962					.			86,561			ļ
1969 1970	Issaquah	WA		06/10/2015		2,688,291 2,652,513								128,424			
1970	Danville Los Angeles	CACA	-	07/01/2015 08/13/2015										62, 112			
1972	Los Angeles			08/18/2015		2,447,502								39, 103			[
1973	Santa Fe Springs	CA		08/13/2015		1,940,650								46,790			
1974	Grapevine	TX		06/11/2015		2,617,070								122, 132			
1975	Sparks	MD		06/16/2015		5,960,580 2,917,664					-			187,096			
1979	Livermore	CA		07/10/2015 07/10/2015							-			71,454 113,880			ļ
1001	Coattle	Un		07/01/2015		3 619 620								166 606			

1	Loca	tion	4	5	6	Loans DISPC	OLD, Hank		e in Book Value				14	15	16	17	18
'	2	3	┪	3	O	Book Value/	8	9	10	11	12	13	Book Value/	13	10	17	10
			Loan	Date	Disposal	Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase	Current Year's (Amortization)	Current Year's Other- Than- Temporary Impairment	Capitalized Deferred Interest and	Total Change in Book Value	Total Foreign Exchange Change in	Recorded Investment Excluding Accrued Interest on	Consid-	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
1982	Greenfield	WI		06/29/2015		5,999,555 3,093,530								136,637			
1983 1984	Cudahy Lake Geneva	WIWI		06/29/2015		3,093,530 2,656,284								100,440			
1985	Germantown	MD.	·- 	07/22/2015		3,893,809								85,218			
1986	San Rafael	CA.		08/06/2015		5,426,904								72,053			
1987	Spokane			07/28/2015		3,977,823 .								62,733			
1988	Warrenton	VANY	·-	08/17/2015		16,470,832								261,845			
1990	St. Louis Park			08/05/2015		2,418,811								112,541			
1991	Macedonia	OH.		07/23/2015		2,860,687								124, 162			
1992	Castro Valley	CA		08/21/2015		2,455,577		.						191,723			
1993 1994	Anaheim	CA		07/29/2015		4,001,004 9,965,350		-		·	-	·		96,878 241,982			
1995	Fenton	GA		08/18/2015		2,637,491								241,982			
1996	Nottingham	MD		08/27/2015		3,947,763								82,606			
1997	Burnsville	MN	 	07/14/2015		2, 134, 131		.			.			68,097			
1998 1999	Kent	WAOH		07/13/2015 10/01/2015		3,090,337 2,802,583								234,510			
2000	Medina	OH		10/01/2015		4.147.823								127 . 438			
2001	Clearwater	FL.		09/03/2015		15,590,688								144,517			
2002	Plymouth Township	MI		08/28/2015		2,797,997								130,823			
2003 2004	St. Paul			09/17/2015 08/24/2015		5,582,588 5,089,753								163,460			
2005	Chicago	II		08/24/2015		1,797,736											
2006	Phoenix	AZ.		08/24/2015		2,333,638								70,272			
2007	Athens	GA		10/01/2015		2, 153, 024								93,861			
2008	Clearwater Ventura	FL	·	09/24/2015		4,640,959 2,870,442								96,736			
2011	Boca Raton		· ·	11/19/2015		1,987,816								87,126			
2012	Johnson City	TN.		01/22/2016		2,961,128								155,630			
2013	Kingsport	TN		12/09/2015		3,331,541								160,959			
2015	Winona	MN	· -	12/16/2015 12/16/2015		6,787,544 3,294,501								294,096			
2019	Cedarburg	WIWI	·- 	12/15/2015		1,727,643		-						76,970			
2020	Shelby	OH.		11/23/2015		5,884,056								155,214			
2021	Milwaukee	WI		12/16/2015		4,334,870								189, 100			
2022	Miami	FL	·-	12/10/2015		15,791,097								226, 175			
2023	Hollywood	FL		11/24/2015		5,683,726 7,262,128		-			-			114,714			
2025	Lynnfield	MA		12/16/2015		2,253,028								22,857			
2026	Addison	TX		12/17/2015		3,610,249		.						72,805			
2027	Peoria Dallas	AZTX		12/14/2015		2,946,860 1,444,881		-			-			85,214			
2028	Dallas	TX		02/10/2015										43,806			
2030	Littleton			01/20/2016		7,218,098								73,669			
2031	Tustin	CA		02/18/2016		1,242,827								89,775			
2032	Des Moines	IA		01/14/2016		3,541,656								103,810			
2033	San Diego San Marcos	CA	-	02/11/2016 .02/11/2016		2,223,342 1,789,074								63,423 51,035			
2035	Huntington Beach	CA		02/01/2016		3,447,446								48,312			
2036	Addison	TX		01/21/2016		7, 116, 189								312,938			
2037	Wareham	MA		02/16/2016		4,841,870								136,339			
2038	Louisville	KY		02/01/2016		5, 170, 247								153, 141			
2040	Madison	WI		02/24/2016		2,103,008								48,334			
2041	Santa Clara	CA		04/01/2016		1,851,960								133,373			
2042	Rochester	NY	·-	06/30/2016		61,055,880		-						1,266,742			
2043	Mukilteo Scottsdale	WA		03/24/2016		7,448,453		-			-			104,341			
2044	Alpharatta	GA		04/07/2016		2 022 100								95 507			

	1		1 4		All Mortgage		DSED, Trans						4.4	45	40	47	10
1	Locati 2	ion 3	4	5	6	7 Book Value/	0	Change 9	e in Book Value			10	14 Book Value/	15	16	17	18
	2	3				Recorded Investment Excluding Accrued	8 Unrealized Valuation	Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
2046 2047	Freedom	PAOH.		04/12/2016		4,430,956 5,048,701								128,913			
2048	Erie	PA		04/12/2016		4,308,962								140,085			
2049	Temecula	CA		06/01/2016		2, 107, 498											
2050	Coeur D'Alene	ID		05/11/2016		5,277,362								204, 134			
2052 2053	Brookfield	WI		04/25/2016		2,098,464 2,144,083								61,847 63,192			
2054	Wauwatosa			04/25/2016		1,824,751								53, 780			
2055	Brookfield			04/25/2016		1,596,657								47,058			
2056	Plano	TX		05/02/2016		2,899,317								125,453			
2057 2059	Richardson	TX		05/02/2016		2, 196, 452								95,041			
2059	Portland	OR	-	04/01/2016		5,913,179 4,302,696								116,606 92,901			·
2062	Green	OH		05/04/2016		12,687,488								507,633			
2063	Brookhaven	GA		05/19/2016		6,031,064								425,880			
2065	Chardon	OH		08/11/2016		2,769,041								77,924			ļ
2066 2067	Cerritos	CANY	-	05/10/2016 05/17/2016		3,300,241								62,496			
2068	Birmingham	MI		05/03/2016		3, 191, 693								96.191			
2069	Chula Vista	CA		06/06/2016		18,054,369								367,355			
2070	Athens	AL		05/31/2016		22,034,909								12,538,396			
2071	Huntington Beach	CA		07/07/2016		21,500,355								322,353			
2072 2073	New Hope	MN		06/01/2016		1,371,356 2,749,784								26,695 184,943			
2074	Kirkland	WA		05/23/2016		3,836,099								113,862			
2075	Middle River	MD.		06/29/2016		1,824,048								50,249			
2076	Buffalo	NY		06/28/2016		2,200,066								47,832			
2077	Greenbelt	MD		06/30/2016		15,341,589								437,417			
2079	Pasadena Pembroke Pines	CA		09/08/2016		2,218,450 4,044,206								96, 132			
2081	Lauderhill	FL		08/22/2016		2,228,440								103,509			
2082	Minneapolis			08/15/2016		7,672,100								277,701			
2083	Brookfield	WI		10/12/2016		8,063,256								331,418			
2084 2085	Broadview Heights	OHTX		11/10/2016		4,915,184								150 , 157			
2086	Hyattsville	MD		08/19/2016		3,613,453								105,110			
2087	Salem	OR.		09/15/2016		2,205,320											
2088	Hillsboro	OR		12/19/2016		2,535,037								113,238			ļ
2090	Cincinnati	OH		08/19/2016		1,927,774								57,517			
2091 2092	Covington	KYDE.		08/19/2016		2,573,289 4,879,346								75,871 144,069			
2093	Peoria	AZ		08/04/2016		1,845,224								52, 177			
2094	Buffalo	NY		10/13/2016		2,770,055								19,487			
2095	Beachwood	OH		11/03/2016		4,269,334								29,502			
2096	Plymouth			11/11/2016		5,768,149								172,889			
2097	Seattle	WA		10/03/2016 08/05/2016		2,912,098								65,525			·
2099	Spokane Valley	WA		10/04/2016		5,140,512								275,609			
2100	Williamsville	NY		12/12/2016		14,667,383								340,955			
2101	Vernon Hills	<u> </u>		08/25/2016		3,646,971								116,478			ļ
2102 2103	Grimes	IA		09/28/2016		2,660,225 1,938,183								26,868			
2103	Ontario Fontana	CACA.		09/01/2016		1,708,091											
2105	San Diego	CA.		02/16/2017		5,393,617								158,433			
2106	San Diego	CA		02/16/2017		1,770,298								50,753			
2107	Blue Springs	MO		10/11/2016		2,498,452								70,162			
2108	Akron	OH		10/19/2016		19,543,823								337,521			
2109	Akron	OHOH.	-	10/19/2016		3,448,910 5,786,619								59,562 99,296			
2111	Chula Vista	CA	-	09/29/2016		11.097.648								197 . 452			

1	Loca	tion	4	5	6	Loans DISPO	JOED, Hall		e in Book Value				14	15	16	17	18
I	2 Loca	3	⊣ "	3	U	Book Value/	8	9	10	11	12	13	Book Value/	10	10	17	10
		3	Loan	Date	Disposal	Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase	Current Year's (Amortization)	Current Year's Other- Than- Temporary	Capitalized Deferred Interest and	Total Change in Book Value	Total Foreign Exchange Change in	Recorded Investment	Consid-	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number	City	State	Type	Acquired	Disposar	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
2112	High Point	NC.	Туре	11/10/2016	Date	1,695,357	(Decrease)	Accietion	Recognized	Other	(8+9-10+11)	DOOK Value	Бізрозаі	71, 187	Бізрозаі	Бізрозаі	Бізрозаі
2113	Conyers	GA.		11/10/2016		4,862,465								152,027			
2114	Pewaukee	WI		10/26/2016		2,686,570								83,012			
2115 2116	Wallingford	CTOH		09/01/2016		1,562,531								46,015			
2117	Pleasanton	CA		10/14/2016		9,942,481											
2118	St. Louis	MO		11/14/2016		7,459,344								151,750			
2119	Troy	MI		03/30/2017		2,525,286								70,593			
2120 2122	Depew Denver	NY		11/17/2016		2,936,752 3,332,995											
2123	Austin	TX		12/07/2016		10,207,129								96,635			
2124	Gilbert	AZ		11/08/2016		3,663,481								67,542			
2125	Cambridge	MA		12/06/2016		23,256,302								614,212			
2126	Roswell San Diego	GA		05/01/2017		2,471,692								35,148			
2128	Pleasanton	CA.		11/14/2016		2,583,298								77,707			
2129	Sharonville	OH		05/10/2017		5,386,433								155,254			
2130	Franklin Park			11/15/2016		3,117,582								90,566			
2131	Sarasota	FL		12/15/2016 12/07/2016		2,227,242 7,615,447								283,004 211,833			
2133	Houston	ТХ	-	02/02/2017		2,615,866								110,650			
2134	Lehi			02/01/2017		3,245,954								96,222			
2135	Palm Harbor	FL		01/10/2017		2,074,635								85,827			
2136 2137	Atlanta	GAVA.		02/09/2017		14,939,958								333,811			
2138	White Marsh	VAVAVA	-	01/10/2017		2,319,007								68,579			
2139	Indianapolis	IN		01/30/2017		5,658,101								128,765			
2140	Tukwila	WA		04/06/2017		2,585,882								170,311			
2141 2142	Spring	TXMA		01/18/2017 07/06/2017		2,554,126 8,970,806								111,947			
2143	Akron	OH.	-	02/06/2017		4,130,861								82, 180			
2144	Sylmar	CA.		03/01/2017		8,278,836								242,302			
2145	Downey	CA		02/01/2017		9,743,753								286,759			
2146 2147	San Antonio Canton	TXOH		04/03/2017		10,109,734								189,815			
2150	Austin	TX.	-	02/23/2017		4, 189, 586								121,287			
2151	Delaware	OH.		02/13/2017		2,792,690								119,410			
2152	Webster	NY		05/08/2017		15,945,916		.						323,521			
2153 2154	Independence Kaukauna	OHWI		02/03/2017 02/09/2017		3,376,900 2,052,355								21,736			
2155	El Cajon	CA		03/01/2017		3,364,686								92,642			
2157	North Olmsted	OH		02/27/2017		6,652,251								136,378			
2158	Horseheads	NY		02/23/2017										271,784			
2159 2161	Salem Parker	OR		07/06/2017		3,695,091 5,712,888								93,094 76,797			
2163	San Mateo	CO.		04/10/2017		6, 154, 571								165,438			
2164	Milwaukee	WI		05/18/2017		17,863,727								704,431			
2165	Milwaukee	WI		05/18/2017		11,405,303								449,752			
2167 2168	Baltimore	MD		04/05/2017		1,973,391						·		52,980		·	
2169	Sacramento	CA.		05/30/201/		9,731,742 4,713,713								265,982			
2170	Roseville	CA		05/30/2017		1,737,266								48,374			
2171	El Paso	ТХ	.	07/03/2017		14,286,684								699,637			
2173 2174	Walkersville	MD		05/01/2017		4,482,858								122,009			
2174 2175	Boston	MAWA		05/03/2017 04/27/2017		5,876,655 2,963,418								160,617			
2176	El Cajon	CA		05/18/2017		5,647,757								151,880			
2177	Milwaukee	WI		05/18/2017		10,518,378								138,560			
2178	Colonie	NY	.	11/30/2017		38,626,768								731,783			

1	Location	on	4	5	All Mortgage	7	OLD, Hand		e in Book Value				14	15	16	17	18
'	2	3			Ů	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment	10	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization)		Interest and Other		Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
2180	Richardson	TX		06/19/201705/01/2017		2,021,326 3,088,252								79,396 87,874			
2181 2182	Kirkland Richmond			05/01/2017 06/01/2017		3,088,252								87,874			
2183	North Canon (Jackson Township)			06/17/2017										240, 107			
2184	Cutler Ridge	FL		07/18/2017		4,406,246								112,767			
2185	Richmond	<u>V</u> A		05/23/2017		2,819,648								56,050			
2186 2187	Houston Concord	TXNC.		06/12/2017		4,344,634 6,154,505								113,992			
2188	Sandusky			06/29/2017		1,838,389								71,874			
2189	Norwalk			05/25/2017		4,792,909								131,978			
2190	Rancho Santa Margarita		 	12/01/2017		2,192,572								37,898			
2191 2192	Cincinnati Vernon	OHCA.		07/27/2017 07/13/2017		3,520,690				·	-	·		68,622 76,887			
2193	Eagle River	AK.	·- [08/31/2017		5,748,518								496,843			
2194	Carrollton	TX		07/13/2017		2,676,897								102,790			
2196	Aurora	OH		08/16/2017		3,685,936					.			90,111			
2197	Salt Lake City	UTWA.		07/27/2017 07/17/2017		3,491,532				·	-	·	·	140,885			
2200	Wilmington	NC		08/01/2017		3,291,707											
2201	Aurora			08/10/2017		16,722,505								317,138			
2202	Lincoln	NE		11/01/2017		4, 109, 864								110,016			
2203 2204	York	PAPA		08/01/2017 12/14/2017		4,342,727 17,348,154								118,085			
2205	EaganOcean City	NJ		09/01/2017		4,149,452											
2206	Las Vegas			08/29/2017		5,525,068								94,807			
2208	Charlestown	MA		01/25/2018		2,146,571								59,464			
2209 2210	Dallas	TXAZ		09/05/2017 08/15/2017		3,001,664								48,434			
2211	New Berlin			08/13/2017		6,881,181								432,903			
2212	Madison			07/31/2017		4,395,113								117,279			
2213	Sheffield	OH		10/18/2017		3, 132, 274								85,562			
2214	Alexandria	VA	···	08/23/2017		6,428,968								176,024			
2215 2217	Towson	DE		11/06/2017		6,092,010								163,614			
2218	Westmont	iL		08/30/2017		10,837,956								305,397			
2219	Lincoln	MA		09/27/2017		5,090,522								133, 158			
2220	Flagstaff	AZ		08/17/2017		4,988,171								312,223			
2221 2222	Eairlawn Louisville	OH		10/11/201712/13/2017		5,095,450 4,582,585					-			308,353			
2223	Sacramento			10/13/2017		2,938,165								82,306			
2224	Hockessin	DE		10/05/2017		2,414,915								68,586			
2225 2226	Roslyn	NY		10/05/2017		4,627,861 6,070,120					-			188,569			
2226	Villa Park			09/14/2017		6,070,120								162,582			
2228	Hyattsville	MD.		10/17/2017		3,419,228								92,344			
2229	Highland			10/30/2017		3,259,864								27,839			
2230	National City		·· ·····	09/27/2017		1,611,188								43,703			
2231 2232	San Diego	CAGA		01/04/2018 10/12/2017		3,323,060								95,290 119,822			
2234	Norwalk			12/21/2017		11,281,736								626,032			
2235	Lutherville-Timonium	MD		12/06/2017		11,668,969								303,475			
2236	Overland Park	KSKY		02/01/2018		7,953,637								207,955			
2238 2240	Louisville			11/13/2017		3,806,725 2,389,495								67,959 63,792			
2240	Reading	MA		05/01/2018		5,045,894								102,091			
2243	Sacramento			12/21/2017		2,382,859								64,705			
2244	Vienna	OH		01/11/2018		7,930,124								213,340			
2246	St. Louis			01/17/2018		3,401,745					-	·	ļ	200,869			
2247	Tacoma	WA		12/18/2017		11,384,370 .								445,512			

1	Loc	cation	4	5	6	Loans DISPO	OLD, Han		e in Book Value				14	15	16	17	18
·	2	3				Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
2249	South El Monte	CA		02/08/2018		3,286,966								67,893			
2250 2251	Kirkland Palm Desert	WA		01/24/2018		3,912,035 4,213,399								108,097			
2253	Silverton	OR.		03/12/2018		5,525,955								142, 175			
2254	Milwaukee	WI		01/31/2018		6,227,984								51,865			
2255	St. Peters	M0		04/13/2018		5,730,110								74,709			
2257 2258	Eugene Sandusky	OR		04/02/2018		2,876,719 2,940,036								165, 135			
2259	Stow	OH.		02/28/2018		6,482,429								130,932			
2260	Northbrook	IL		02/27/2018		4,455,731								117,389			
2261	Northbrook	L		02/27/2018		3,837,404								98,518			
2262 2263	San Diego	CAAZ		02/15/2018		6,259,994 2,732,553								168,781 161,123			
2267	Morristown	NJ.		03/05/2018										216,630			
2268	Morristown	NJ		03/05/2018		3,729,710								75,821			
2274	Salt Lake City	UT		02/06/2018		2, 158, 372								85,045			
2275 2276	Norcross	GA		03/29/2018		3,295,899 2,955,468								128,563			
2277	Denver			02/27/2018		6,127,472								164,363			
2278	Fullerton	CA		02/27/2018		4,360,161								84,453			
2279	Indian Wells	CA		03/20/2018		2,381,708								138, 104			
2280 2281	Indianapolis Houston	INTX		04/30/2018		21,272,3805,055,114								402,057 82,198			
2283	Tukwila	WA		06/12/2018		3,576,063								91,914			
2284	Nashville	TN		02/28/2018		6,777,417								169,246			
2285	Liberty			03/22/2018		1,891,478								68,985			
2286 2287	Firestone Poland			04/04/2018		7,700,000 8,370,920								77,072			
2288	Houston	TX		03/16/2018		6,353,290								90,825			
2289	Greensboro	NC		04/02/2018		3,733,979								62,326			
2290	Brentwood	CA.		04/05/2018		4,617,440								80,397			
2291 2292	Arlington	VA	·-	07/02/2018		7, 158, 370 31, 724, 957								84,945 375,547			
2294	Las Vegas	NV		05/03/2018		3,622,019								90,115			
2296	Waite Park			05/30/2018		4, 167, 137								233,915			
2297	San Diego	CA.		05/30/2018		20,470,620								372,476			
2299 2300	Houston	TX		04/20/2018		7,242,596 5,035,719								172,812 122,450			
23002301	Alexandria	VA		05/21/2018		3,527,672											
2302	Springfield	VA		05/16/2018		2,280,906								55,783			
2303	Omaha	NE		07/02/2018		8,726,834		.						215,533			
2305 2306	Los Angeles		-	06/21/2018		4,100,000 6,770,928								28,394			
2307	Newark	CA.		06/27/2018		3,097,191								76,520			
2308	Marietta	GA		07/02/2018		2,620,432								62,933			
2310	Fairfield	OH		07/18/2018		2, 109, 982		.						71,414			
2311 2312	Phoenix Northbrook	AZIL	-	07/19/2018		12,726,254		-						452,589			
2314	Lake Forest	IL		07/09/2018		3,398,878								80,112			
2317	Laurel	MD		08/08/2018		16,820,932								403,279			
2318	Laurel	MD		08/08/2018		17,796,810		.						423,822			
2320 2321	Miami Pikesville	FL		08/02/2018 08/13/2018		6,711,598 3,599,409		-						241,719 84,801			
2322	Beltsville		-	08/13/2018		8,919,981								220,888			
2323	Houston	TX		08/22/2018		2,402,825								81,939			
2326	Carrollton	TX		08/06/2018		3,334,261								51,397			
2327	Silverdale	WA		08/01/2018		4,072,879											
2328 2329	Bloomfield Brookfield	NJ		07/26/2018		6,984,813		-						170,003			
2029	Monto lair			01/11/2010		7 574 060								117 022			

1	Loc	ation	4	5	6	Loans DISPO	OLD, ITAII		e in Book Value				14	15	16	17	18
·	2	3		3	Ü	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment	10	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion		Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
2333	San Diego	CA		09/20/2018		3, 133, 477 16, 419, 175											
2334	Eugene Danville	OR		08/2//2018		16,419,1/5								2/8,831			
2338	Concord	CA		08/29/2018		2,006,719								36,324			
2339	Danville			08/29/2018		5,580,703								66,304			
2340	Tustin			10/23/2018		2,439,547								58,451			
2341	Waukesha			09/28/2018		2,535,180								58,504			
2345	Roseville	WN.		09/28/2018		3,848,749								89,883			
2347	Santa Clarita	CA.		10/18/2018		4, 102, 548								94,508			
2348	Lakewood Ranch			11/06/2018		1,859,677								42,301			
2349	New York	NYNY		11/13/2018		8,329,504 8,329,504								177,973 177,973			
2351	New York	NY.		11/13/2018		4,997,702								106,784			
2353	New York	NY.		12/14/2018		6,074,334								46,995			
2354	New York	NY		12/14/2018		2,940,057								68,335			
2355 2356	Philadelphia	PA		12/07/2018		3,983,020								133,370			
2362	Menomonee Falls	WI		11/30/2018		2.836.303								66.663			
2364	Wilmington	NC.		12/04/2018		5,489,542								126,030			
2367	St. Louis	MO		12/07/2018		5,097,051								57, 170			
2369 2370	Woodinville Edgewood		···	12/10/2018		6,515,789								152,898			
2371	Sugarland	TX		01/18/2019		2,651,471								40,201			
2373	Owings Mills	MD.		12/19/2018		11,559,349								388,266			
2374	San Antonio	TX		07/11/2019		7, 105, 399								193,524			
2375 2376	Pasadena Burlingame	MD. CA		12/12/2018 12/14/2018										474,242 172,377			
2378	San Diego	CA.		12/19/2018		7,879,171								137,442			
2379	Chula Vista	CA.		12/19/2018		10,343,916								177,697			
2381	Henderson	NV		12/19/2018		7,455,402								109,343			
2382	Chantilly	VA	···	11/30/2018		2,839,597 3,822,390								63,449			
2384	Chicago	"L		02/07/2019		3,500,119								68,256			
2385	Sheffield Village	OH.		02/11/2019		12,909,272								472,862			
2386	Portland	OR.		02/04/2019		7,716,310								393,636			
2387	El PasoLincoln Park	TXNJ.		02/21/2019		20,375,587 5,831,512								573,214 95,147			
2390	El Paso	NJ		01/31/2019		5,831,512								176,584			
2391	Barrington	IL		01/16/2019		5,747,430								190,994			
2392	San Antonio	TX		02/21/2019		2,604,482								87,704			
2395	New Brighton			03/01/2019		7,710,310 1,839,071								262,655			
2397	Auburn Hills			03/11/2019		3,221,594											
2399	Falls Church	VA		03/28/2019		22,248,022								391,520			
2400	Fairfax	VA		03/28/2019		8,895,226								162,498			
2401 2402	Decatur Portland	TXOR.		02/28/2019		3,135,572 5,800,984								158,900			
2403	Algonquin	UKIL		06/25/2019		6,316,089											
2404	Studio City	CA		03/29/2019		5,831,315								106,526			
2405	Salinas	CA		05/01/2019		4,357,188								75,908			
2406 2407	Cincinnati	OHVA		03/19/2019 04/22/2019		1,384,515 1,980,781								24,075 34,096			
2408	Springfield	VA		04/22/2019										34,096			
2410	Plano	TX		04/15/2019		1,374,064								46,023			
2412	Louisville			05/01/2019		8,914,280								152, 131			
2413	New Castle	PA		05/30/2019										253,585			
2414 2415	Round Rock	TX		07/03/2019		5,856,706 4,351,460								133,785			·
2415	West Unicago	IL		05/08/2019		4,351,460 .		·						1/0 222			

1	Loca	ation	4	5	6	Loans DISPO	OLD, Hank		e in Book Value				14	15	16	17	18
'	2	3	7	3	Ü	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment	13	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization)		Interest and Other		Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
2420	Towson	MD		06/17/2019		505,347								11,527 92,992			
2421 2422	Gardena Plymouth	CA	-	09/10/201905/24/2019		5,284,864 6,251,904								92,992			
2425	Buffalo	NY		05/31/2019		3,966,581											
2428	Arbutus	MD		07/01/2019										197,673			
2431	Modes to	CA		06/20/2019		11,190,786								269,820			
2433 2434	Eugene Evans	OR		07/19/2019		16,300,000								123,660			
2435	Euclid	ОН		09/24/2019		5,371,354								176,204			
2436	Miami Gardens	FL		07/26/2019		5,457,056								132,323			
2438	Kissimmee	<u>F</u>		06/28/2019		5,659,888								99, 155			
2441 2442	Pasadena	TX	·-	08/05/2019		6,264,009		-			-			85,450 85,064			
2443	Alexandria	VA		08/02/2019										155,317			
2444	Williamsville	NY		07/23/2019		8,301,635								149,017			
2445	Brecksville	OH		09/17/2019		8,752,630		.			.			291, 159			
2450 2452	Clearwater	FL	-	10/03/2019		2,235,649 3,245,614				·	-			53,355			
2453	Rehoboth Beach	DE		10/08/2019		9.500.000								18,773			
2454	Smyrna	DE.		11/01/2019		12,782,428								215,800			
2455	Charlotte	NC		08/12/2019		4,460,795								160,251			
2460 2462	Lincoln	NE		08/16/2019		2,584,224 9,750,000								64,603			
2463	Longwood	FL		08/29/2019										280,449			
2464	Rockville	MD		07/22/2019		5,200,000								30,548			
2465	Nashville	TN		10/29/2019		5,284,754								186,474			
2466 2467	Myrtle Beach Fort Myers	SC		10/21/2019		5,092,373 1,994,492								61,892			
2468	San Diego	CA		10/25/2019		6,282,355								216,099			
2469	Azusa	CA		11/07/2019										121,352			
2470	Tacoma			09/18/2019		19,419,767								325,809			
2472 2473	Davenport	IA	·-	11/27/2019		4,200,000 6,155,283								106,873			
2474	El Paso	TX.		12/16/2019		3,600,000								104,088			
2475	Bellevue			10/23/2019		1,795,070								60,441			
2477	Williamsville	NY		11/07/2019		6,000,000								250,910			
2478 <u> </u>	Westchester	ILCA		10/15/2019 10/30/2019		5,588,644 5,289,160								139,045			
2479 2480	San Diego	CAWA		09/30/2019		3,500,000								143,964			
2482	Glen Burnie	MD		10/30/2019		10, 178, 656								261,021			
2483	Des Moines	IA	 	12/03/2019		2,750,000		.			.			64,051			
2484 2485	Pasadena Spring Hill	CA		10/23/2019		17,470,430 5,770,856		-			-			360,840			
2486 2486	Jensen Beach	FL		10/24/2019													
2487	Vernon Hills	IL		10/28/2019		2,991,673								102,033			
2488	Columbia	SC		10/29/2019		5,540,686		.			.			113,677			
2489 2491	Seguin	TXWI		11/21/2019		7,975,000 6,988,790								128,240			
2492	Kenosha Greenwood	WI		12/05/2019		4,000,000											
2493	Acworth	GA.		12/20/2019		5,500,000								82,295			
2494	Riverside	CA		11/15/2019		7,700,000								207,220			
2495 2496	Richardson	TX		12/11/2019 12/05/2019		7,850,000 5,500,000								622,725 175,854			
2496 2497	Des Plaines			12/12/2019				-			-			48,457			
2499	Central Islip	NY		12/16/2019		2,567,089								121,918			
2501	Richmond	VA		12/16/2019		5,300,000								259,503			
2503	Charlotte	NC.		01/13/2020				.						47,393			
2504 2519	Redmond	WA		01/31/2020						·	-	·		225,213			
25 19	Lrving	IL		01/15/2020										bb,UII			

1	Locati	on	4	5	All Mortgage	7	OLD, ITALI		e in Book Value				14	15	16	17	18
'	2	3				Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
2521	Houston	TX		02/14/2020										53, 149			
2524 2525	Sunnyvale Winston Salem	CANC		02/10/2020										7,451 450,863			
2526	West Berlin	NJ.	-	02/12/2020										227 , 134			
2527	West Berlin	NJ		02/19/2020										100,230			
2528	Sartell	MN		03/02/2020										65,781			
2530 2532	Franklin	WI		03/05/2020										204,844			
2533	Concord	CA		02/20/2020										138, 148			
2536	Brooklyn Park	MN		03/31/2020										34,340			
2537	New Castle Scotts Valley	DE		03/06/2020 04/03/2020										77,730 167,841			
2542	Murfreesboro	TN		04/03/2020										76,240			
2543	Phoenix	AZ		04/28/2020										15,794			
2544	Phoenix	AZ		04/28/2020										36,654			
2545 2546	San Antonio	TXOH		07/29/2020										21,550 70,450			
2547	Stow		-	05/07/2020										25,998			
2548	Wichita	KS.		04/30/2020										205,557			
2549	Sartell	MN		04/30/2020										78,294			
2552 2555	Brentwood	TN		05/26/2020 05/18/2020										89,227 20,412			
2560	Jupiter	FL		06/12/2020										28,336			
2563	Tulsa	OK		06/04/2020										161,915			
2565	Salem	OR		05/29/2020										89,517			
2566 2568	Newark Mendota Heights	DE		08/10/2020										45,854			
2569	El Paso	TX		08/28/2020										64,941			
2570	Farmington Hills			08/25/2020										23,717			
2571 2572	Bothell Highland	WAIN	·	09/22/2020										28, 178			
2573	Houston	TX.		09/10/2020										23,351			
2576	Seattle			09/10/2020										14,990			
2577	Menlo Park	CANY		09/03/2020										20,047			
2578 2579	East Amherst Williamsville	NY NY		09/01/2020										17,728			
2581	Washington	DC		09/17/2020										24,002			
2582	Sterling Heights			10/26/2020				.						121,249			
2583 2584	Glen Burnie New York	MDNY	-	09/16/2020										12,397			
2585	New York	NY		09/18/2020		-								6,325			
2591	Orlinda	TN		09/30/2020										22,570			
2593	Hilliard	OH		09/30/2020				.						73,513			
2598 2604	El Monte			10/30/2020										4,909 7,652			
2606	Saint Paul			10/30/2020										16,468			
0A01189	Wauwatosa	WI		09/01/2009		2,511,119								60,890			
0A01230	Southfield	MI		06/20/2016		1,032,165								42,868			
0A01386	Cudahy Pembroke Park	WIFL		08/10/2007		761,465 67,774		-						142,861			
0A01640	Eugene	OR		12/17/2013		471,255								65,296			
0A01679	Glen Ellyn	<u>L</u>		01/17/2019		3,571,108								224,478			
0A01687	Lewisville	TX		08/24/2015		1,953,154								144,563			·
0A01689 0A01735	Farmington Hills	NC		09/14/2018		1,927,664 1,315,817		·						43, 147			
0A01736	Pasadena	CA		03/02/2017		2,223,105								231,624			
0A01754	Livonia	MI		08/15/2018		2,403,981		.						81,064			
0A01755	Redwood City	CA		12/07/2016		7,452,939							ļ	200,774			·
0A01771	St. Louis Park	MN		05/21/2020		2 524 122								53,708			

Showing All Mortgage Loans DISPOSED Transferred or Renaid During the Current Year

				Showing	All Mortgage	Loans DISPO	OSED, Trans	sferred or Re	paid During t	he Current Y	'ear						
1	Location	1	4	5	6	7			e in Book Value				14	15	16	17	18
	2	3	1			Book Value/	8	9	10	11	12	13	Book Value/				1
						Recorded			Current				Recorded				1
						Investment			Year's Other-		Total		Investment		Foreign		1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0A01812	Totowa	NJ	Турс	10/28/2019	Date	5,386,904	(Decrease)	/Accretion	rtecognized	Other	(019-10111)	DOOK Value	Бізрозаі	106,280	Disposai	Бізрозаі	Disposai
0A01833	Miami	FL FL		02/12/2020										11,818			
0A01895	Cheektowaga	NY.		10/06/2015		1,696,330								55,341			
0A01994	Calabasas	CA		08/10/2017		4,309,094								87,379			
0A02036	Addison	TX		05/01/2018		1,411,405								59,479			
0A02127	San Diego	CA		11/25/2019		5, 120, 035								72,342			
	El Cajon	CA		12/16/2019		2, 181,818								45,370			
0B01189	Wauwatosa Calabasas	WI		10/23/2012										214, 183			·
0299999. Mortgages with				04/ 20/ 2020		3,661,380,245								138,297,314			
2503	Charlotte	NC NC	1	01/13/2020	01/15/2020	3,001,380,243							3,200,000	1,620,254			
2509	Chantilly	NCVA	· [01/13/2020	01/15/2020								7,000,000	3,544,304			[
2510	Laurel	MD		02/05/2020	02/07/2020								6,500,000	3,291,139			
2518	Manassas	VA		01/29/2020	01/31/2020								6,500,000	3,291,139			
2519	Des Plaines	IL		01/30/2020	01/31/2020								4,500,000	2,278,481			
2520	Irving	TX		01/15/2020	01/17/2020								3,200,000	1,620,253			
2521	Houston	TX		02/14/2020	02/18/2020								4, 150,000	2,101,266			ļ
2522 2523	Streetsboro	OH		01/30/2020	01/31/2020								17,650,000	2,200,000			·
2524	Medina Sunnyvale	OH. CA		01/30/2020	01/31/2020 02/12/2020								22,200,000	2,200,000 3,417,722			
2525	Winston Salem	NC		02/10/2020	02/12/2020								26,500,000	1,300,000			[
	Sartell	MN		03/02/2020	03/04/2020								3,800,000	1,924,051			[
	Franklin	WI		03/05/2020	03/09/2020								30,000,000	14,700,000			
2535	Northglenn	00		03/30/2020	03/31/2020								2,700,000	1,200,000			
	Brooklyn Park	MN		03/31/2020	04/01/2020								3,800,000	1,200,000			
2537	New Castle	DE		03/06/2020	03/09/2020								8,500,000	3,800,000			·
2538 2539	Plymouth	MN		03/10/2020	03/12/2020 03/12/2020								8,100,000	1,000,000			
2540	Burnsville Scotts Valley	MNCA		03/10/2020 04/03/2020	04/06/2020								6,000,000 9,400,000	1,000,000 1,200,000			
2542	Murfreesboro	TN		04/30/2020	05/01/2020								12,750,000	6,200,000			[
2543	Phoenix	AZ		04/28/2020	04/30/2020								2,425,000	1,100,000			
2545	San Antonio	TX		07/29/2020	07/31/2020								5,200,000	2,632,911			
2546	Kent	OH		05/15/2020	05/19/2020								8,250,000	2,900,000			
	Sartell	MN	-	04/30/2020	05/01/2020								5, 100,000	2,582,278			}
2550	New York Brentwood	NYTN		06/05/2020	06/09/2020								20,000,000	9,800,000			
2552 2555	Tampa	IN		05/26/2020 05/18/2020	05/28/2020 05/20/2020								10,000,000	1,300,000 2,126,582			
2559	Philadelphia	PA		05/21/2020	05/26/2020								17,500,000	1,200,000			
2560	Jupiter	FL	[06/12/2020	06/16/2020								3,550,000	1,000,000			[
2568	Mendota Heights	MN		08/26/2020	08/28/2020								23,500,000	6,000,000			
2569	El Paso	TX		08/28/2020	08/31/2020								6,200,000	1,100,000			
2570	Farmington Hills	MI		08/25/2020	08/27/2020								5,600,000	2,835,443			·
2571 2572	Bothell	WA		09/22/2020	09/24/2020 09/11/2020								9,300,000	4,500,000 1,518,987			·
2573	Houston	TX		09/10/2020	09/11/2020								5,100,000	2,400,000			
	Orchard Park	NY		11/30/2020	12/01/2020								31,000,000	3,000,000			
2576	Seattle	WA		09/10/2020	09/14/2020								4,700,000	2,000,000			
2577	Menlo Park	CA		09/03/2020	09/08/2020								7,250,000	1,000,000			
2578	East Amherst	NY		09/01/2020	09/03/2020								3,800,000	1,000,000			
2579	Williamsville	NY		09/01/2020	09/03/2020					ļ		ļ	3,300,000	1,000,000			
2580	Lincoln	CA	-}	08/20/2020	08/24/2020					·		·	4, 175,000	2,000,000			·
2582 2583	Sterling Heights	MI	-	10/26/2020	10/28/2020 09/18/2020								36,000,000				
2584	New York	NY	·	09/16/2020	09/18/2020								4, 100,000	1,300,000			[
	Elkridge	MD MD	· [10/05/2020	10/07/2020								13,500,000	6,600,000			
2590	Hallandale	FL		10/27/2020	10/29/2020									4,500,000			
2591	Orlinda	TN		09/30/2020	10/01/2020								2,575,000	1,000,000			
2592	Webster Grove	MO	-	11/24/2020	11/30/2020								7,250,000	3,500,000			ļ
2598	El Monte	CA		10/30/2020	11/03/2020								5,600,000	2,700,000			_[
2599	Houston	TX	1	11/13/2020	11/17/2020	L l		1	I .	1	1	1	6.100.000	2.900.000			1

SCHEDULE B - PART 3

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

1	Locatio	n	4	5	6	7	,		in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loon	Date	Dianagal	Interest					III			Consid-			
	a.,	24.4	Loan		Disposal		Increase	(Amortization)		Interest and	Book Value		Interest on		(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	Houston	TX		11/13/2020	11/17/2020								4,500,000	2,200,000			
	St Louis Park	MN		11/02/2020	11/04/2020								2,800,000	1,000,000			
2602	San Jose		· · · · · · · · · · · · · · · · · · ·	11/05/2020	11/09/2020								6,300,000	2,000,000			
2603	Houston	IX		11/30/2020	12/01/2020								4,000,000	1,000,000			
2604	Owasso	UK	· · · · · · · · · · · · · · · · · · ·	10/09/2020	10/13/2020								6,900,000	3,300,000			
	Saint Paul			10/30/2020	11/03/2020								9,715,000				
	Linthicum Heights	MD.		10/30/2020	10/16/2020								5,400,000	1,000,000			
2608	Pittsford	NY		12/28/2020	12/30/2020								13,750,000				
2609	Rochester	NY		12/28/2020	12/30/2020								12,250,000	1,000,000			
2611	San Antonio	TX		11/30/2020	12/01/2020								13,000,000	6,300,000			
2614	Charlotte	NC.		11/13/2020	11/17/2020								3,200,000				
2615	Marysville	WA		12/21/2020	12/23/2020								9,000,000	4,400,000			
2616	Vista	CA		11/03/2020	11/04/2020								5,000,000	1,000,000			
2619	Edina	MN		11/24/2020	11/27/2020								3,800,000	1,000,000			
2620	Memphis	TN		12/17/2020	12/21/2020								56,000,000	26,000,000			
	Centennial	00		12/15/2020	12/17/2020								24,000,000	11,700,000			
	Medford	MA		12/15/2020	12/17/2020								24,000,000	11,700,000			
0399999. Mortgages disp	posed												674,590,000	233,584,810			
0599999 - Totals						3,788,509,297							795,574,897	492,867,021			

					Showing Other Long-Ter	m Invested A	Assets OWN	IED Dece	ember 31 of (Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	arrving Val	ue	18	19	20
1	_		4	5		NAIC						13	14	15	16	17			
			T	9		Designation,								Current					
						NAIC							Current	Year's		Total			
											Doole								
						Designation					Book/		Year's	Other-	0 11 1	Foreign		0 "	
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percer
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage o
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner
fication	Name or Description	Code	Citv	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	Caltius Partners IV, LP	0000	Los Angeles		Direct	5.C S	04/01/2011	2	909,557	966,651	966,651	37.812	7 1001 011011	204	0 11.10.	74.40	43,705	452,229	
65250@-10-8	Newstone Capital Partners II, LP		Dallas)irect	5.A S	12/10/2010	2	1.318.887	1, 176, 904	1, 176, 904	(29,579)					154,034	415.924	0.01
	oint Venture Interests - Fixed Income	NAICI				J.N U	12/ 10/2010	£	2,228,444	2, 143, 555	2,143,555	8,233					197,739	868, 153	+
	Garmark Partners II. LP	- NAIC L				1	02/14/2006		2,228,444	2, 143, 333	238,315	133.981					197,739	808, 133	0.030
629690-10-7	NYLCAP Mezzanine Partners III, LP		Stamford New York		Direct Direct		06/01/2010	2	3,450,996	3,349,530	3,349,530	(106,208)					150,534	935,434	
	VSS Structured Capital II, LP		New York)irect		06/01/2009	2 2	3,400,990	3,349,530	1,054,457	252.531					150,534	935,434	0.019
							00/01/2009	<u>4</u>											
1799999. J	oint Venture Interests - Fixed Income	- NAIC L					07/11/		3,450,998	4,642,302	4,642,302	280,304	 			-	150,534	1,413,765	
	Advanced Technology Ventures VII		Boston		Direct		07/11/2001	ļ <u>1</u>		392,203	392,203	(162,424)	<u> </u>	0.000.00		ļ		075 055	0.010
	Advanced Technology Ventures VIII		Boston		Direct		10/19/2007	ļ	2,244,448	2,244,448	2,244,448	2,964,218		3,009,384				375,000	0.02
	AEA Investors Fund V, LP		New York Stamford		Direct		10/11/2012	3	1 457 000	547,365	547,365 1,516,013	(903,266)	····					368, 101	
	AEA Investors SBF IV, LP		New York		Direct Direct		10/11/2019	<u>ئ</u>	1,457,832 5,254,874	1,516,013	1,516,013	58, 181	·····	·		·		6,237,743	
	Alpha CEE Fund II. LP		Zurich		Direct		08/15/2016		5,254,874	1.080.263	1.080.263	(54,936)							
	Amberbrook VII, LLC		New York)irect		03/31/2016	2	2,829,114	2,907,404	2,907,404	(815,739)					2,452	551,873	
	Amberbrook VIII, LP		New York)irect		12/20/2019	3	1,180,471	1,894,341	1,894,341	713,870					143	5,674,115	
	Angeleno Investors III, LP		Los Angeles)irect		06/16/2010	1	4,298,105	3,463,267	3,463,267	(442, 185)					140	5,074,115	0.012
	Apex Investment Fund VI. LP		Chicago)irect		06/07/2006	1	2.028.656	939.970	939.970	(797.941)							0.036
	Aguiline Financial Services Fund III, LP		New York)irect		02/25/2015	3	3,551,919	5,212,478	5,212,478	478.020					6.915	137,239	0.004
	Aguiline Financial Services Fund IV, LP		New York		Direct		12/20/2019	3	2,477,520	2,095,091	2,095,091	(382, 429)					,0,0.0	7,482,798	
	Aguiline Technology Growth Fund, LP		New York		Direct		07/28/2017	1	3,215,790	4.867.552	4.867.552	1.018.379						1.247.557	
	Arclight Energy Partners Fund V, LP		Boston		Direct		12/01/2011	3	3,511,030	3,715,349	3,715,349	1,701,705		1.429.970				1,490,726	
	Argosy Investment Partners V, LP		Wayne		Direct		04/16/2015	3	1,994,120	4,693,706	4,693,706	595,009						483, 121	
	Axiom Asia Private Capital Fund II, LP		Singapore	SGPD	Direct		12/22/2009	3	1	4, 152, 811	4, 152,811	(410, 104)						700,000	0.007
	Axiom Asia Private Capital Fund III, LP		Singapore		Direct		10/05/2012	3	664,060	12,901,479	12,901,479	4,622,619						1, 145, 927	
	Baker Communications Fund II, LP		New York		Direct		04/17/2000	11	225,465	1,820,293	1,820,293								0.007
	BBH Capital Partners IV, LP		New York		Direct		12/30/2011	3		3,220,498	3,220,498	(681,701)					1,900,546	983,061	
	BBH Capital Partners V, LP		New York		Direct		12/19/2016	3	4,356,615	6,039,635	6,039,635	12,423					44,772	1,832,874	0.010
	Bison Capital Partners IV, LP		Santa Monica		Direct		03/15/2013	3	3,402,104	4,438,371	4,438,371	1,925,183		1,241,280			13,308	674,847	0.032
	Bison Capital Partners V, LP		Santa Monica		Direct		09/18/2017	3	4,355,472	5,084,059	5,084,059	21, 198					67,620	2,841,364	
	Builders_VC Fund I, LP		San Francisco		Direct		11/04/2018	1	4,200,000	4,916,667	4,916,667	488,735						2,800,000	
	Caltius Equity Partners III, LP		Los Angeles		Direct		06/02/2015	3	3,817,123	5,098,168	5,098,168	1,240,716						361,737	
	Capvent India Private Equity Fund, LTD		Port Louis		Direct		07/23/2010	1	317,020	2,205,560	2,205,560	(363,883)						778,352	
	Century Capital Partners IV, LP		Boston		Direct		11/01/2007	3		52,703	52,703	(487,008)						658,267	
	Century Focused Fund III, LP		Boston		Direct		02/29/2012	3	3, 136, 115	2,507,605	2,507,605	(2,382,671)						737,540	
	Century Focused Fund IV, LP		Boston		Direct Direct		12/06/2016	1	3, 136, 115	3, 244, 200	3,244,200	(462,262)						1,045,629	
	Charles River Partnership XIII. LP		Cambridge	WIN	Direct		06/11/2007	1			869.465	(38.899)						118, 150	0.018
	Charles River Partnership XIII, LP		Cambridge	WIM)irect		05/26/2009	1	1,890,514	3,836,635	3,836,635		····						0 . 0 10
	Charles River Partnership XV. LP		Cambridge)irect		05/30/2012	1	4,964,336	13,474,658	13.474.658	2.410.792						206,250	
	Charles River Partnership XVI, LP		Cambridge)irect		05/30/2012	1	5,363,255	11,474,737	11,474,737	2,325,884						210,000	
	Charles River Partnership XVII. LP		Cambridge)irect		03/28/2018	1	4.878.026	6.054.915	6.054.915	910.730						1.050.000	
	Charles River XI		Waltham)irect	. [11/22/2000	1	100,554	84,281	84,281	(206,061)							0.008
	Churchill ESOP Capital Partners		Minneapolis		Direct		04/28/1995	3	1	1	1	(200,001)							0.050
	Communications Ventures VI		Palo Alto		Direct		05/20/2005	11		3,298,897	3,298,897	2, 160, 121							0.017
22574*-10-0	Crescent Mezzanine Partners VI, LP		Los Angeles		Direct		07/05/2012	2	5,003,545	4, 111, 173	4, 111, 173	(70,729)	<u> </u>				281,240	1, 136, 251	0.004
	DFJ Element, LP		Radnor		Direct		06/09/2006	1	1	26,436	26,436	(101,719)						102,500	
	DFJ Gotham Fund II, LP		New York		Direct		03/31/2010	1	1,003,496	1, 153, 858	1, 153,858			740,350					0.11
	Diversis Capital Partners I, LP		Los Angeles		Direct		07/17/2019	3	2,729,620	3,445,239	3,445,239	917,698						6,538,909	0.050
	Draper Fisher Jurvetson Fund X, LP		Menlo Park		Direct		08/16/2010	1	4,259,838	4,205,655	4,205,655	97,889							0.01
	Edison Venture Fund VI, LP		Lawrenceville		Direct		12/20/2006	1	226,378	686,624	686,624	(685,083)							0.01
	Edison Venture Fund VII, LP		Lawrenceville		Direct		10/07/2010	1	1	1, 135, 432	1, 135, 432	(2,020,768)							0.02
	Element Partners II, LP		Radnor		Direct		08/26/2008	ļ <u>1</u>	1	949,911	949,911	(742,006)						477,679	
	EQT Fund VI, LP		Stockholm		Direct	.	11/30/2011	3	1,287,051	1,845,005	1,845,005	95,597	ļ	ļ		ļ		338,987	
	EQT Mid Market Europe, LP		Stockholm		Direct		08/11/2017	3	2,925,676	4,644,414	4,644,414	1,222,725						2,657,409	
	Essex Woodlands Health Ventures IV, LP		Woodlands		Direct		06/22/1998	ļ <u>1</u>	189,482	821,935		(90,420)					54,462	400.00	0.036
1	Essex Woodlands Health Ventures VI. LP	i .	Wood Lands	TX)irect	1	02/12/2004	1 1	2, 102, 140	1,768,656	1.768.656	(160.931)					110.710	186.000	0.013

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

					Showing Other Long-Ter	rm Invested A	ssets OWN	VED Dece	ember 31 of	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5	1	NAIC						13	14	15	16	17			
			·			Designation,								Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Туре			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Cada	0.1	01.1	or General Partner		0 ,	1											
	Name or Description	Code	Oity	State	I .	Symbol	Acquired	Strategy	Cost	Value 275.311	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	Essex Woodlands Health Ventures VII, LP Essex Woodlands Health Ventures VIII, LP		Woodlands Woodlands	TXTX	Direct		06/30/2006		3,045,820	3,149,330	275,311 3,149,330			1.092.176					0.008
	EuclidSR Partners		New York	NY	Direct		09/14/1998	1	3,043,820	3, 149,330	3, 149, 330	1, 1/3,421		1,092,176					0.009
	EW Healthcare Partners Fund 2, LP		Woodlands	TX	Direct		09/26/2019	1	2,585,082	4,630,126	4,630,126	1,765,376						4,402,094	
	EW Healthcare Partners, LP		Woodlands	TX	Direct		01/16/2015	1	3,597,672	6,632,614	6,632,614							, 102,001	0.007
F	First Reserve Fund XI, LP		Greenwich	CT	Direct		12/14/2006	3	2,087	2,087	2,087	20,507		258,279					0.001
	First Reserve Fund XIII, LP		Greenwich	CT	Direct		07/15/2014	3	5,719,229	4,721,978	4,721,978						25,494	976,438	
	First Reserve Fund XIV, LP		Greenwich	CT	Direct	- -	08/14/2019	3	5,297,684	5,824,410	5,824,410							1,784,932	
	First Reserve XII, LP		Greenwich	CT	Direct	-	08/25/2008	3	1,015,306	696,815	696,815			527,811					0.001
	Frontenac IX Private Capital, LP Genstar Capital Partners IX, LP		Chicago	IL	Direct	-	09/08/2008	33	3,261,521	391,220	391,220			·		·		261,624	0.016
	Genstar Capital Partners IX, LPGenstar Capital Partners V, LP		San Francisco	CA	Direct		12/11/2007	3	3,201,321	4,054,921	4,054,921						70,918	5,674,659	0.002
	Genstar Capital Partners VI. LP		San Francisco	CA	Direct		06/27/2012	3	58.608	5,339,431	5.339.431	790.903					108.699	1,035,110	
	Genstar Capital Partners VII, LP		San Francisco	CA	Direct		05/13/2016	3	4,828,210	9,434,084	9,434,084							225,931	0.004
	Genstar Capital Partners VIII, LP		San Francisco	CA	Direct		10/16/2017	3	6,776,637	11,004,715	11,004,715							802,390	
	Goldner Hawn Fund VII, LP		. Minneapolis	MN	Direct		04/29/2019	3	1,531,845	1,589,298	1,589,298							5,824,734	0.030
	Goldpoint Partners Co-Investment VI, LP		New York	NY	Direct		02/26/2018	3	4,817,502	5,967,024	5,967,024						16,881	1,921,980	0.008
	Gridiron Capital Fund III, LP		New Canaan	CT	Direct		11/07/2016	3	5,920,870	17,380,106	17,380,106						759,964	2,738,451	0.009
	Gridiron Capital Fund IV, LP		New Canaan		Direct		05/06/2020	3	5,476,278	6,062,585	6,062,585							6,036,551	0.012
	Gryphon Heritage Partners, LP		San Francisco	CA.	Direct		12/15/2020	3	1,438,831 3,260,987	1,438,831	1,438,831							6,040,297 4,231,114	0.015
	Harbour Group IV, LP		St. Louis	MO	Direct		02/01/1999	3	3,200,307	102,385	102.385								0.035
	HGGC Fund II. LP		Palo Alto	CA	Direct		01/27/2015	3	4.787.916	6.504.498	6.504.498						38,908	518.593	0.008
H	HGGC Fund III, LP		Palo Alto		Direct		07/28/2017	3	5,061,796	6,999,551	6,999,551							1,059,446	0.005
	HGGC Fund IV, LP		Palo Alto		Direct		06/25/2020	3	1, 198, 059	1,261,186	1,261,186						1,234	8,710,845	
	IDG Ventures SF, LP		San Francisco	CA	Direct		10/16/2008	1	2,249,762	6,026,532	6,026,532							84,375	
	IDG Ventures USA III, LP		. San Francisco	CA	Direct		02/21/2014	1	6,156,585	7,340,137	7,340,137							600,000	
	erer Hippeau Select Fund II, LP erer Hippeau Select Fund III. LP		Palo Alto		Direct		05/29/2018		1,800,000 . 1,500,000	2,308,097	2,308,097 1,507,078							200,000	
	Lerer Hippeau Ventures V, LP		Palo Alto	CA	Direct		12/07/2015	1	4,925,865	8,881,075	8,881,075							1,500,000	0.030
	Lerer Hippeau Ventures VI, LP		Palo Alto	CA	Direct		04/10/2018	1	3.500.000	3.788.245	3.788.245							1.500.000	
	erer Hippeau VII, LP		Palo Alto		Direct		03/20/2020	11	500,000	407,510	407,510							4,500,000	0.042
	ightyear Fund III, LP		New York	NY	Direct		06/15/2012	3		556,012	556,012						29,574	452,616	0.008
	ightyear Fund IV, LP		New York	NY	Direct		12/12/2016	3	6,920,662	9, 145,925	9, 145, 925						281,534	215,547	0.008
	ightyear Fund V, LP		New York	NY	Direct		12/17/2020	3	1,993,952	1,993,952	1,993,952							7,876,784	
	S Power Equity Partners III, LP		New York	NY NY	Direct		07/11/2014	3	1,885,068 . 1,670,504	4,680,944	4,680,944 1,955,111						201	1,262,720	
	Maveron Equity Partners V, LP		Seattle	WA	Direct		01/20/2015		4,530,678	10, 168, 278	10,168,278						130	2,493,979	0.050
	Mayeron Equity Partners VI, LP		Seattle	WA	Direct		12/12/2016	1	6.100.641	8, 123, 717	8, 123, 717							1.050.000	0.061
	Maveron Equity Partners VII, LP		Seattle	WA	Direct		12/11/2019	11	2,900,000	2,656,858	2,656,858							7, 100,000	
	New Leaf Ventures I, LP		New York	NY	Direct		08/12/2005		163,803	477,092	477,092								0.016
	New Leaf Ventures II, LP		New York	NY	Direct		04/08/2008		1	1,336,943	1,336,943								0.016
	New Leaf Ventures III, LP		New York	NY	Direct		06/09/2015	1	5,000,000	5,651,578	5,651,578								0.024
	New Leaf Ventures IV, LPPA Co-Investment Fund III. LP		New York	NY CT	Direct		07/17/2018	3	5,495,000 6,268,328	6,512,154 8,043,709	6,512,154 8,043,709							1,505,000 1,312,682	
	PA Co-Investment Fund III, LP		Darien	CT	Direct		10/29/2020	3	2,518,233	3,251,585	3,043,709							7.481.767	
	Partech International Ventures VI, FCPR		Paris	FRA	Direct	-	08/01/2013	1	2,754,879	4,023,779	4,023,779								
	Partech Interntaional Ventures VII, FCPI		Paris	FRA	Direct		06/24/2016	11	3,257,237	4,639,256	4,639,256							2,209,895	0.012
F	Pike Street Capital Partners, LP		Seattle	WA	Direct		12/06/2019	3.	2,012,658	3,150,230	3, 150, 230	1, 137, 572					187,020	7,546,163	0.050
	Revelstoke Capital Ptrs Co-invest Fund I, LP .		Denver	00	Direct		06/01/2015	3	642,094	1,076,279	1,076,279						32,905	99, 157	0.014
	Revelstoke Capital Partners Fund I, LP		Denver	00	Direct	-	06/01/2015	3	2,660,996	3,805,341	3,805,341			ļ		ļ	131,747	133,026	0.014
	Revelstoke Capital Partners Fund II, LP		Denver	00	Direct	-	07/20/2018	3	3,332,951	4,607,482	4,607,482						67,089	3,912,603	
	Revolution Growth II, LP		. Washington	DCDC	Direct		01/19/2012	· · · · · · · · · · · · · · · · · · ·	2,147,944 . 6.517.976	10,273,056	10,273,056						478 953	715,457 471,412	0.017
	Revolution Growin III, LP		- Washington	DC	Direct		10/21/2013	1	2,689,625	3,421,208	3,421,208							1,231,281	0.014
	Revolution Ventures III, LP	1	Washington	DC	Direct		10/13/2020	11	130.233	130.233	130 . 233							6.644.057	
		1			1	- F		· F · · · · · · · · · · · · · · · · · ·				r		F		F		, 0, 001	

Showing Other Long-Term Invested Assets OWNED December 31 of Current Yea	Showing Other I	ong-Term Invested	Assets OWNFD	December 31	of Current Year
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- 1	2	2		Location			howing Other Long-Te	rm invested A	ssets Own	AED Dece	10 mber 31 or	11	12	Cho	ngo in Poo	k/Adjusted (Corning Vol	luo	18	19	20
'	2	3		4	5		O	NAIC	0	9	10	11	12	13	14	15	16	17	- 10	19	20
				4	3			Designation.						10	1-7	Current	10	''			
								NAIC							Current	Year's		Total			
								Designation					Book/		Year's	Other-		Foreign			
								Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
								and					Carrying		ciation)	Temporary	ized	Change in		ment	
								SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP								Admini-	Date	Tymo			Less	Valuation	(Amorti-		Interest	Adjusted	Invest-	Additional	tage of
							Name of Vendor			Type	Astual	Fair			`	ment	1	,			
Identi- fication	Name or Description	Codo		0''	01.1		or General Partner	strative	Originally	and	Actual Cost	Fair Value	Encum-	Increase	zation)/	Recog-	and Other	Carrying Value	ment	Invest-	Owner-
tication		Code		City	State	D: .	or General Partner	Symbol	Acquired	Strategy	Cost		brances	(Decrease)	Accretion	nized	Otner	value	Income	ment	ship
	RFE Investment Partners VII, LP		New Canaan		CT CT	Direct			02/28/2008	3	7.929.977	1,278,814	1,278,814 9,478,832	(46, 253)					41	61,349 100.413	0.035
	Ridge Ventures IV, LP		New Canaan San Francisc			Direct			03/30/2012		3,035,625	3,057,356	9,478,832						41	4,443,750	0.040
	Sevin Rosen IX. LP		Dallas	,0	TX	Direct			10/20/2004	1	352.458	302.186	302.186								0.016
	SPC Partners IV. LP		San Francisc	0	CA	Direct			04/28/2008	3	276.975	2,226,679	2,226,679						10	180,700	0.022
	SPC Partners V, LP		San Francisc	:0	CA	Direct			03/15/2013	3	3,796,601	5,671,726	5,671,726	1,941,067					9,744	687, 127	0.021
	SPC Partners VI, LP		San Francisc	0	CA	Direct			11/16/2017	3	4,615,309	5,679,947	5,679,947	1,373,046						2,335,774	0.019
	Stone Arch Capital II, LP		Minneapolis		MN	Direct			07/29/2008	3	2,519,834	3, 122, 416	3, 122, 416						325,934	1,387,428	
	Stone Arch Capital III, LP		Minneapolis .		MN	Direct			09/08/2015	3	3,683,096	4, 101, 937	4, 101, 937	281,896		-	ļ	-	26,202	1,030,000	0.029
	Summer Street Capital II, LP		Buffalo Buffalo		NY NY	Direct		·· [······	05/01/2007	33	3,635,588	1,439,050	1,439,050				·····			32,799	0.043
	TCW Latin America Private Equity Ptrs, LP		Los Angeles			Direct			05/27/1997	3		4, 104,230	4, 104, 230							181,200	0.029
	TELEO Capital, LP		El Segundo		CA.	Direct			10/14/2020	3	1,610,423	1,610,423	1,610,423						14,224	8,389,576	0.050
	Threshold Ventures I, LP		Menlo Park		CA	Direct			03/17/2014		5,599,006	10,353,981	10,353,981	1,470,227						120,000	0.021
	. Threshold Ventures II, LP		Menlo Park		CA	Direct			08/01/2016		5,403,000	9,074,605	9,074,605							597,000	
	Threshold Ventures III, LP		Menlo Park		CA	Direct			10/21/2019	1	3,045,300	3,113,670	3, 113, 670	68,370						6,575,000	
	Trident VIII, LP		Greenwich		CT	Direct			04/08/2020	3	3,147,670	3,303,440	3,303,440							6,728,126	0.002
	TVM Life Science Innovation I, LP		St Helier Munich		J EY DFU	Direct			10/15/2012		6,227,670 . 773.451	5,357,536	5,357,536 824,206	(733,736)					19.705	6,766,410	0.040
	TVM Life Science Innovation II, Scsp		Munich		DEU	Direct			11/14/2001	1		36,426							19,705	6,766,410	0.015
	TVM Life Science Ventures VI. LP		Munich		DEU	Direct			10/10/2005	1	401.159	401, 159	401.159			1.219.180				429.263	0.091
	Westview Capital Partners II, LP		Boston		MA	Direct			12/23/2009	3	1	636,052	636,052							103,999	
	Wind Point Partners IX-A, LP		Chicago		IL	Direct			11/09/2020	3	1,738,727	1,738,727	1,738,727							7,973,538	0.008
	. Windjammer Senior Equity Fund IV, LP		Newport Beach		CA	Direct			06/27/2013	3	6,497,532	7,500,533	7,500,533						110 , 188	2, 116, 792	0.014
	. Windjammer Senior Equity Fund V, LP		Newport Beac	h	CA	Direct			08/05/2019	3	1,887,075	2,130,940	2, 130, 940							4,623,462	0.009
1999999.	Joint Venture Interests - Common Stoo	<u>ck - Unaf</u>									327,864,944	498,927,080	498,927,080			9,518,430			4,797,204	226, 116, 563	XXX
	AEA Mezzanine Fund III, LP		Stamford		CT	Direct			08/14/2013	2	3,837,948	3,907,751	3,907,751						361, 162	462, 167	0.017
	. AEA Mezzanine Fund IV, LP		Stamford New York		CT NY	Direct			07/23/2018	22	3,792,163	3,910,832	3,910,832						344,918	5,802,277 940.789	0.018
	AEA Middle Market Debt Fund III, LP		Stamford		NT	Direct			09/11/2019	2	6,237,041	6, 135, 593	6, 135, 593						765,522	3,742,391	0.033
	AMC Capital IV, SCSp		London		GBR	Direct			08/23/2018	2	5,432,019	6,930,212	6,930,212						92,042	4,925,506	0.038
	Arrowhead Capital Fund III, LP		Greenwich		CT	Direct			12/20/2017	2	3,221,695	3,553,025	3,553,025	264,749					295, 164	5,971,415	0.036
	Bridgepoint Credit Opportunities III LP		Stockholm		SWE	Direct			11/16/2017	2	6,744,620	8,240,176	8,240,176	1,254,675						4,033,566	0.008
	Caltius Partners V, LP		Los Angeles		CA	Direct			08/01/2016	2	4,783,579	5,318,294	5,318,294	67,567					693,456	3,330,000	0.118
	Capital Royalty Partners II, LP		Houston		TX	Direct			12/18/2012	2	1	60,012	60,012			-	ļ		94,756	917,300	0.012
	Clareant Mezzanine Fund II, LP		St Helier St Helier		JEY JEY	Direct		·· [······	12/20/2007	2	140,398 .			(103,662)			·····			626,777	0.040
	Crescent Mezzanine Partners VII. LP		Los Angeles		JEY	Direct			09/28/2016	2	6,261,151	6, 127, 951	6, 127, 951						312.109	3,738,849	0.033
	CRG Partners III, LP		Houston		TX	Direct			12/15/2016	2	3,256,749	3,927,743	3,927,743						199,548	1,789,590	0.005
	CRG Partners IV, LP		Houston		TX	Direct			01/28/2019	2	2,374,293	2,904,021	2,904,021	311,514					295,740	7,678,961	0.007
	Cyprium Investors IV, LP		Cleveland		DH	Direct			06/16/2014	2	3,341,109	2,708,474	2,708,474	(42,504)					314,322	788,239	0.020
	Cyprium Investors V, LP		Cleveland		OH	Direct			08/15/2019	2	4,357,259	4,780,042	4,780,042						157,573	5,557,237	0.020
	Falcon Private Credit Opportunities VI, LP		Boston		MA MA	Direct			08/14/2020	2	4,001,280	4,287,762	4,287,762			-		-	69	5,998,720	0.008
	Falcon Strategic Partners IV, LP Falcon Strategic Partners V, LP		Boston		MA MA	Direct		·· ······	12/31/2013	22	7,821,394 .	8, 161, 359	8, 161, 359 7, 869, 327	(694,518)	·····	-	·····		103,549	1,306,645	0.011
	Falko Regional Aircraft Opps Fund II, LP		St Helier		JEY	Direct			03/25/2019	2	4,616,453	4.342.533	4.342.533	(855,613)					45.877	4.541.251	0.010
	Falko Regional Aircraft Opps Fund, LP		St Helier		JEY	Direct			12/16/2015	2	8,078,898	6,378,060	6,378,060						5,196	612,265	0.067
	GCG Investors II, LP		Chicago		IL	Direct			07/10/2008	2	1	53,334	53,334	(283,559)					7,074,607	567,952	0.096
	GCG Investors III, LP		Chicago		IL	Direct			04/29/2013	2	2,978,597	3,899,731	3,899,731			.		.	994,261	877,951	0.052
	GCG Investors IV, LP		Chicago		IL	Direct			03/14/2017	2	7,433,051	8,087,431	8,087,431						326,527	1,311,567	0.036
	GCG Investors V, LP		Chicago		IL	Direct			10/05/2020	2	300,233 .	300,233	300,233							9,587,268	0.050
	Global Energy and Infra Power Fund I, LP Global Energy and Infra Power Fund II, LP		Greenwich Greenwich		CT CT	Direct			12/23/2014	22	3,140,409	3,009,145	3,009,145 6,312,451	(1,386,007)					98, 132	562,553 465,476	0.008
	. Global Power and Energy Infra Fund III, LP		Greenwich		CT	Direct			04/05/2019	2	2,730,898	2,778,882	2,778,882	(471,036)					284,927	7, 121,687	0.004
	GMB Mezzanine Capital II, LP		Minneapolis		MN	Direct			10/15/2010	2	2,907,253	3,480,503	3,480,503							2,000,000	
	GMB Mezzanine Capital III, LP		Minneapolis		MN	Direct			09/08/2015	2	6.950.000	7,823,621	7,823,621		L	L		L		3.050.000	

Showing Other Lor	a-Term Investe	A Accate OWNE	D December 31	of Current Vear

					Showing Other Long-T	erm Invested A	Assets OWN	IED Dece	ember 31 of 0	Current Yea	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Bool	<td>arrying Val</td> <td>ue</td> <td>18</td> <td>19</td> <td>20</td>	arrying Val	ue	18	19	20
			4	5	1	NAIC						13	14	15	16	17			
			7	0		Designation,								Current					
						NAIC							Current	Year's		Total			
						_					Dools/		-						
						Designation					Book/		Year's	Other-		Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	Citv	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	GMB Mezzanine Capital IV - Parallel, LP		Minneapolis	MN	Direct		11/13/2020	2	750,000	750,000	750,000	(======)						2,250,000	
	GMB Mezzanine Capital IV. LP		Minneapolis	MN	Direct		03/27/2019	2	2,975,000	2,905,896	2.905.896	32.618						7,025,000	
	Goldpoint Mezzanine Partners IV. LP		New York	NY	Direct		12/21/2015	2	8,528,093	9.823.797	9.823.797	298.365					746.091	1,425,433	
	GoldPoint Partners Private Debt V, LP		New York	NY	Direct		07/02/2020	2	1,549,028	1,609,198	1,609,198	60, 171					72,063	8,465,150	
	Gryphon Mezzanine Partners II, LP		San Francisco		Direct		09/25/2019	2	5,952,610	6,232,410	6,232,410	60,411					334,436	3,806,756	0.044
	LBC Credit Partners V, LP		Radnor	PA	Direct		07/17/2020	2	1,350,000	1,428,282	1,428,282	78,282					51,600	8,650,000	
	MC-Seamax Shipping Opportunities Fund, LP		Stamford	CT	Direct		05/22/2015	2	9,867,613	12,658,128	12,658,128	(123,318)					529,555	564,842	
	Merced Capital Partners V, LP		Minnetonka	MN	Direct		03/24/2017	11	4,753,116	3,915,015	3,915,015	(629,516)						246,884	
G5720*-10-1	Mezzanine Management Fund V, LP		St Helier	JEY	Direct		12/16/2009	2	1	397,641	397,641	(322,209)					54,619	1,059,798	
	Midwest Mezzanine Fund IV, LP		Chicago	 L	Direct		06/29/2007	2 2	112,792	313,541	313,541	198,130		54,815		····-	202 002	219,787	
	Midwest Mezzanine Fund V, LP		Chicago	GBR	Direct		06/27/2013	2	4,979,996	4,896,882 9,896,509	4,896,882 9.896.509	262,386					303,820	285,993	
	MML Partnership Capital VII, SCSp		London	GBR	Direct		09/17/2019	2	2,968,789	3,488,551	3,488,551	519,762					94,202	8,706,490	
	New Canaan Funding Mezzanine V, LP		New Canaan	CT	Direct		01/31/2012	2	1, 131, 720	1, 131, 720	1, 131,720	619.282		379.139			12,034	471.478	
	New Canaan Funding Mezzanine VI. LP		New Canaan	CT	Direct		11/23/2015	2	5.441.799	5.898.796	5.898.796						529.799	1.090.476	
64959*-10-7	NY Life Invest Mgmt Mezz Partnership II		New York	NY	Direct		10/24/2006	2	1	1	1	(38, 162)					31,895		0.023
	Northstar Mezzanine Partners IV, LP		Minneapolis	MN	Direct		11/28/2005	2	28,788	28,917	28,917	6,285		226,213			102,633		0.050
	Northstar Mezzanine Partners V, LP		Minneapolis	MN	Direct		08/30/2007	2	3,712,723	3,723,870	3,723,870	(356,842)					512,921	1, 152, 751	0.029
	PA Direct Credit Opportunities Fund II		Darien	CT	Direct		05/15/2017	2	6,344,086	6,784,669	6,784,669	(18, 177)					583,251	1,673,073	
	PA Direct Credit Opportunities Fund III, LP		Darien	CT	Direct		11/02/2020	2	1,612,675	1,612,675	1,612,675							8,366,454	
	Partners Group Direct Mezzanine 2011, LP		St Peter Port	GGY	Direct		12/11/2012	2	5,636,161	5,097,750	5,097,750	(421, 108)					88,455	508,392	
	Peninsula Fund V, LP		Detroit	MI	Direct		06/01/2010	2	3,737,296	5,424,241	5,424,241	685, 138					226,605	592,384	
	Peninsula Fund VI, LP		Detroit	MI	Direct		11/16/2015	2	7,921,816	8,841,954	8,841,954	(122,780)					509,917	882,575	
	Peninsula Fund VII, LP		Detroit	MI NY	Direct		02/13/2020	2 2	1,005,0006,146,544	950,604 5,841,137	950,604	(54,396)						8,995,000	
	Saybrook Corporate Opportunity Fund II, LP		Los Angeles	CA	Direct Direct		05/10/2012		3,430,843	4.030.077	4.030.077	(1,363,364)					211,074	1.871.221	
	Saybrook Corporate Opportunity Fund, LP		Los Angeles	CA	Direct		03/30/2009	11	434,250	2.526.723	2.526.723	71.638					211,074	944.815	
	Siguler Guff Distressed Opps Fund III, LP		New York	NY	Direct		11/12/2008	11	1	770,439	770,439	71,552					16,762	175,000	
	Siguler Guff Small Bus Credit Opps Fd II, LP		Boston	MA	Direct		12/05/2019	2	2.230.000	2,283,410	2,283,410	53,410						7.770.000	
	Siguler Guff Small Bus Credit Opps Fund, LP		Boston	MA	Direct		10/06/2017	2	6,760,228	6,806,386	6,806,386	3,759					648,605	955,000	
	Solace Capital Special Situations Fund, LP		Los Angeles		Direct		12/19/2016	11	3,808,711	3,281,859	3,281,859	(645,621)					21,431	761,120	0.010
	Summit Partners Sub Debt Fund IV-B, LP		Boston	MA	Direct		04/01/2011	2	529,755	487,023	487,023	1,779						2,323,521	
	Superior Fund, LP		Detroit	MI	Direct		10/09/2007	11	1			(916, 188)						284,845	
	TCW Crescent Mezzanine Partners V, LP		Los Angeles	CA	Direct		03/20/2008	2	129,862	408,653	408,653	213,728					1,080	635,430	
	Tenex Capital Partners, LP		New York	NY	Direct		06/15/2011	11	2,582,587	1,961,107	1,961,107	521,082					60,898	388,728	
	Tower Square Capital Partners III, LP Varde Fund IX, LP		Springfield	MA MN	Direct Direct		07/15/2008	2 11		534,028	534,028	104,616					277,111	298,487	
	Varde Fund VIII, LP		Minneapolis	MN	Direct		01/02/2007	11			13, 151	(32,227)					81,820 31,104		0.005
	Varde Fund X. LP		Minneapolis	MN	Direct		06/30/2011	11	1	1.366.515	1.366.515	(1,356,452)					219.052		
	Varde Fund XI. LP		Minneapolis	MN	Direct		02/03/2014	11	2.060.149	4.828.979	4.828.979	(1,727,279)					213,032		
	Varde Fund XIII. LP		Minneapolis	MN	Direct		10/19/2018	11	5.000.000	5.344.948	5.344.948	257.463					15.093	5.000.000	
	Varde XII, LP		Minneapolis	MN	Direct		11/17/2016	11	8,098,701	8,640,826	8,640,826	(1,773,125)							0.007
	Wayzata Opportunities Fund II, LP		Wayzata	MN	Direct		11/02/2007	11	1	191,885	191,885	42,231							
	Whippoorwill Distressed Opportunity Fund, LP.		White Plains	NY	Direct		05/02/2005	13		70,081	70,081	(59,209)							0 . 020
	Windjammer Mezzanine & Equity Fund II, LP		Newport Beach	CA	Direct		01/05/2001	2	1	9,490	9,490	(325)						1,519,942	
	Yukon Capital Partners II, LP		Minneapolis	MN	Direct		12/19/2013	2	3,827,389	4,847,158	4,847,158	441,911					35,707	962,406	
	Yukon Capital Partners III, LP		Minneapolis	MN	Direct		07/18/2017	2	5,251,396	5,999,313	5,999,313	396,233					430,281	1,870,086	
	Yukon Capital Partners IV, LP Yukon Capital Partners, LP	-	Minneapolis	MN	Direct		11/12/2020 06/02/2010	2	1,223,453	1,223,453	1,223,453	(61.997)					150.580	8,607,930 1,675,900	
0500000		liete-l	Minneapolis	MN	Direct		00/02/2010	L		2, 105,345	2, 105, 345								
	loint Venture Interests - Other - Unaffil	ııated	The W.	107	In:		10/10/0017		267,418,311	297,729,681	297,729,681	(9,628,561)	/10	660,167			22,246,144	198,667,327	XXX
401378-AB-0 401378-AD-6	Guardian Life Insurance Co of America		New York	NYNY	Direct		12/19/2017		14,923,541	17,636,081	14,885,142		(13,229)				644,231		·
401378-AD-6 575767-AL-2	Guardian Life Insurance Co of America	-	New York Springfield	MA	Credit Suisse Citigroup		01/14/2020	····		224,208 480.805	197,719		15	·····		·····	3,700		·
575767-AL-2 575767-AN-8	Massachusetts Mutual Life Insurance		Springfield	MA	Direct		03/20/2017 10/11/2019		346,847	480,805			IU				17, 150		
	Nationwide Mutual Insurance Co	1	Columbus		Various		12/13/2017		16,263,950	16,721,310	16.178.178		(29,566)				742.500		·
	New York Life Insurance Co		Newark	DE	Robert W Baird		10/31/2017		1,487,856	1,611,657	1,437,450		(16,571)				69,031		
				r										r					

Showing Other Long-Term Invested Assets OWNED December 31 of Current Yea	Showing Other I	ong-Term Invested	Assets OWNFD	December 31	of Current Year
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					Snowing Other Long-Ter	m mvested <i>F</i>	ASSELS OVVI	NED Dece		Current re	ai								
1	2	3	Location	· · · · · · · · · · · · · · · · · · ·	6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5	1	NAIC						13	14	15	16	17			
			·			Designation,								Current	_				
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						Modifier								Than-	Canital	Exchange		Commit-	
											Adjusted		(Depre-		Capital-	5			
						and					Carrying		ciation)	Temporary	ized	Change in		ment	_
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	e Citv	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
64952G-AF-5	New York Life Insurance Co		Newark	DE	AIK - External Transfer		10/18/2017	0,	422,337	465, 123	410,453		(3,878)				20,250		
	Northwestern Mutual Life Insurance		Milwaukee	WI	Direct		09/20/2019		431,870	494,968	431,784		(67)				15,871		
	Pacific Life Insurance Co		Omaha	NE	Various		10/26/2017		20,240,355	23,097,249	20,242,529		696				875,050		
	Teachers Insurance & Annuity Association		New York	NY	Morgan J P-B		09/15/2014		349,675	473,831	349,708		6				17, 150		
	Teachers Insurance & Annuity Association		New York	NY	Various		08/05/2020		36,362,316	41,371,564	36,297,804		(39,820)				1, 199, 230		
	Western & Southern Life Insurance Company		Cincinnati	OH	JP Morgan		01/17/2019		15, 171, 768	19,525,087	15, 173, 810		1, 188				785,375		
2799999.	Surplus Debentures, etc - Unaffiliated								107,029,491	123,031,505	106,782,826		(101,142)				4,421,285		XXX
	Aegon LIHTC Fund 55, LLC		Cedar Rapids		Aegon Community Investments 55, LLC		09/14/2018		6,343,674	4,445,727	4,445,727		(1,012,517)					3,656,326	0.076
	Cinnaire Fund for Housing LP 31		Lansing	MI	Cinnaire-31, Inc		10/03/2016		9,661,670	6,234,799	6,234,799		(921,472)					338,330	0.066
	RBC Tax Credit Equity National Fund-28, LP		Charlotte	NC	RBC Tax Credit Equity GP 28, LLC		10/10/2018		6,363,533	4,703,906	4,703,906		(606,293)					3,636,467	0.052
	Red Stone Equity-Fund 75, LP		New York	NY	RSEP MM, LLC		12/19/2019		1,912,775	1,567,245	1,567,245		(345,530)					8,087,225	0.077
	WNC Institutional Tax Credit Fund 44, LP		Irvine	CA	WNC Managing Partners 44, LLC		03/29/2018		7,961,198	5,762,050	5,762,050		(943,808)					2,038,802	0.091
	WNC Institutional Tax Credit Fund 49, LP	<u> </u>	Irvine	CA	WNC Managing Partners 49, LLC		08/10/2020			881,937			(7,337)					9, 110, 726	0.069
3799999.	Non-Guaranteed Federal Low Income I	Housir							33, 132, 124	23,595,664	23,595,664		(3,836,957)					26,867,876	XXX
	MN Life Insurance Co Rabbi Trust		St. Paul	MN	Direct - Home Office		01/01/1994		3,421,476	3,421,476	3,421,476						124,831		
	Sargasso Mutual Insurance Company		Hamilton	BMU	Direct - Home Office		01/01/1993		2,286,423	2,286,423	2,286,423							1,000,000	
4699999.	Any Other Class of Assets - Unaffiliated	d							5,707,899	5,707,899	5,707,899						124,831	1,000,000	XXX
	Allied Solutions		Carmel	IN	Direct - Home Office		06/01/2004		41,657,960	111,733,220	111,733,220	23,096,010					28,000,000		
	CRI, LLC		St. Paul	MN	Direct - Home Office		03/31/2017		3,995,537	3, 113, 994	3, 113, 994	(161,240)							
	Marketview Properties LLC		St Paul	MN	Direct - Home Office		01/27/2010		800,100	244,967	244,967								
	Marketview Properties LLC II		St Paul	MN	Direct - Home Office		03/16/2010		948, 106	217,758	217,758								
	Marketview Properties LLC III		St Paul	MN	Direct - Home Office		01/05/2012		15, 100	263,369	263,369								
	Marketview Properties LLC IV		St Paul	MN	Direct - Home Office		01/05/2012		1,505,554	222,882	222,882								
	Allied Wealth Partners		Parsippany	NJ	Direct - Home Office		12/23/2009		388, 139	388, 139	388 , 139						15,935		
	Securian AAM Holdings LLC		Chicago	IL	Direct - Home Office		11/19/2014		1,796,523	11,671,141	<u>1</u> 1,671,141	1,264,513					6,700,000		
	Any Other Class of Assets - Affiliated								51,107,019	127,855,470	127,855,470	24, 199, 283					34,715,935		XXX
	Total - Unaffiliated								746,832,211	955,777,686	939,529,007	34,914,969	(3,938,099)	10,178,597			31,937,737	454,933,684	XXX
	Total - Affiliated								51,107,019	127,855,470	127,855,470	24, 199, 283					34,715,935		XXX
5099999	- Totals		·		·				797.939.230	1.083.633.156	1,067,384,477	59.114.252	(3,938,099)	10.178.597			66.653.672	454,933,684	XXX

Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
1A\$	1B\$	1C\$	1D\$	1E\$	1F\$	1G\$
2A\$	2B\$	2C\$				
3A\$	3B\$	3C\$				
4A\$	4B\$	4C\$				
5A\$1, 176, 904	5B\$	5C\$966,651				
e •						

SCHEDULE BA - PART 2

		Showing Other Long-Term Inve	ested Assets	s ACQUIRED AND ADDITIONS MADE December 31 of	f Current Ye	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
13139#-10-3	Caltius Partners IV, LP	Los Angeles	CA	CP IV, LP	04/01/2011	2				0.007
	Venture Interests - Fixed Income - NAIC Designation Assigned by the		*	1. /			61.533			XXX
	NYLCAP Mezzanine Partners III, LP	New York	NY	NYLCAP Mezzanine Partners III GenPar, LP	06/01/2010	2	10,431			0.020
1799999. Joint	Venture Interests - Fixed Income - NAIC Designation Not Assigned by	v the SVO - Unaffiliated		·	•	•	10.431			XXX
	AEA Investors Fund V, LP	New York	NY	AEA Investors, LP	10/11/2012	3	140,323			0.003
	AEA Investors SBF IV, LP	Stamford	CT	AEA Investors SBF IV Partners LP	10/11/2019	3	1,267,861			0.013
	AEA Small Business Fund III, LP	New York	NY	AEA Small Business Fund III, LP	08/15/2016	3	335,953			0.014
	Angeleno Investors III, LP	Los Angeles	CA	Angeleno Group Management III, LLC	06/16/2010	1	96,777			0.016
	Aquiline Financial Services Fund III, LP Aquiline Financial Services Fund IV, LP	New York	NYNY	Aquiline Financial Services Fund III, LP Aquiline Capital Partners IV GP (Offshore) Ltd.	02/25/2015	33	327,252			0.005
	Aquiline Technology Growth Fund, LP	New York	NY	Aquiline Technology Growth Fund, LP	07/28/2017	1	750,965			0.026
	BBH Capital Partners V. LP	New York	NY	BBH Capital Partners V. LP	12/19/2016	3	1.561.721			0.010
	Bison Capital Partners IV, LP	Santa Monica	CA	Bison Capital Partners IV, LP	03/15/2013	3.	121,296			0.032
	Bison Capital Partners V, LP	Santa Monica	CA	Bison Capital Partners V, LP	09/18/2017	3	1,423,885			0.020
	Builders VC Fund I, LP	San Francisco		Builders VC GP I, LLC	11/04/2018	1	1,400,000			0.041
	Caltius Equity Partners III, LP	Los Angeles	CA	Caltius Equity Partners III, LP	06/02/2015	3	246,634			0.037
	Century Focused Fund IV, LP	Boston Cambridge	MA MA	CCP Focused IV, LP Charles River XV GP, LP	12/06/2016	3	1,789,604 150.000			0.014
	Charles River Partnership XVII, LP	Cambridge Cambridge	MA	Charles River XVII GP, LP	03/30/2012	1 1	1,755,000			0.013
	Diversis Capital Partners I. LP	Los Angeles	CA	Diversis Capital Partners GP I. LP	07/17/2019	3	1,395,220			0.050
	EQT Fund VI, LP	Stockholm	SWE	EQT VI, LP	11/30/2011	3	105,383			0.001
	EQT Mid Market Europe, LP	Stockholm	SWE	EQT MID Market Europe (No. 2) Feeder LP	08/11/2017	3	461,879			0.003
	EW Healthcare Partners Fund 2, LP	Woodlands	TX	EW Healthcare Partners Fund 2-GP, LP	09/26/2019	1	1,512,850			0.012
	EW Healthcare Partners, LP	. Woodlands	TX	Essex Woodlands Fund IX, LP	01/16/2015	13	440,879			0.007
	First Reserve Fund XIII, LP	Greenwich	CT	First Reserve GP XIII, LP	07/15/201408/14/2019	3	1,252,449 2,671,391			0.002
	Genstar Capital Partners IV. LP	San Francisco	CA	Genstar Capital IV. LP	11/17/2004	3	2,671,391			0.010
	Genstar Capital Partners IX. LP	San Francisco	CA	Genstar Capital IX. LP	09/03/2019	3	1.432.085			0.002
	Genstar Capital Partners VI, LP	San Francisco	CA	Genstar Capital VI, LP	06/27/2012		262,507			0.011
	Genstar Capital Partners VII, LP	San Francisco		Genstar Capital VII, LP	05/13/2016	3	10,633			0.004
	Genstar Capital Partners VIII, LP	. San Francisco		Genstar Capital VIII, LP	10/16/2017	3	340,415			0.002
	Goldner Hawn Fund VIII, LP	Minneapolis	MN	Goldner Hawn GP, LLC	04/29/2019	3	653,329			0.030
	Goldpoint Partners Co-Investment VI, LP	New York	NY CT	Goldpoint Partners Co-Investment VI, LP	02/26/2018	3	1, 254, 408			0.008
	Gridinon Capital Fund IV IP	New Canaan	CT	Gridiron GP IV, LLC	05/06/2020	3	5,476,277			0.012
	Gryphon Heritage Partners, LP	San Francisco	CA	Gryphon Heritage GenPar, LP	12/15/2020	3	1.438.831		• • • • • • • • • • • • • • • • • • • •	0.015
	Gryphon Partners VI, LP	San Francisco		Gryphon GenPar VI. LP	12/18/2020	3	3,260,986			0.003
	HGGC Fund II, LP	Palo Alto	CA	HGGC Fund II, LP	01/27/2015	3	342,772			0.008
	HGGC Fund III, LP	Palo Alto	CA	HGGC Fund III, LP	07/28/2017	3	281,055			0.005
	HGGC Fund IV, LP	Palo Alto	CA	HGGC Fund IV GP, LP Lerer Hippeau Ventures Select Fund II GP, LLC	06/25/2020	3	1,198,059			0.004
	Lerer Hippeau Select Fund II, LP	Palo Alto	CA CA	Lerer Hippeau Ventures Select Fund II GP, LLC	05/29/2018	1	200,000			0.034
	Lerer Hippeau Ventures VI. LP	Palo Alto	CA	Lerer Hippeau Ventures VI GP, LLC	04/10/2018	1 1	1,000,000			0.042
	Lerer Hinneau VII IP	Palo Alto	CA	Lerer Hippeau Ventures VII GP, LLC	03/20/2020	11	500,000			0.042
	Lightyear Fund IV, LP	New York	NY	Lightyear Fund IV GP, LP	12/12/2016	3	850,091			0.008
	Lightyear Fund V, LP	New York	NY	Lightyear Fund V GP, LP	12/17/2020	3	1,993,952			0.008
	LS Power Equity Partners III, LP	New York	NYNY	LS Power Partners III, LP	07/11/2014	3	191,259			0.003
	LS Power Equity Partners IV, LP Maveron Equity Partners VI, LP	New York Seattle	WA	LS Power Partners IV, LP	06/10/2019	31				0.004
	Maveron Equity Partners VI, LP	Seattle		Maveron Equity Partners VI, LP	12/12/2016	11	2,150,000			0.063
	New Leaf Ventures III, LP	New York	NY	New Leaf Ventures III. LP	06/09/2015	I 1				0.024
	New Leaf Ventures IV, LP	New York	NY	New Leaf Venture Associates IV, LP	07/17/2018	11	1,190,000			0.088
	PA Co-Investment Fund III, LP	Darien	CT	PCIF III GP, LLC	07/30/2018	3	1,436,879			0.016
	PA Co-Investment Fund IV, LP	Darien	CT	PCIF IV (GP), LLC	10/29/2020	3	2,518,233			0.017
	Partech Interntaional Ventures VII, FCPI Pike Street Capital Partners, LP	Paris Seattle	FRA WA	Partech Interntaional Ventures VII FCPI Pike Street Capital I GP. LP	06/24/2016	13	639,170			0.013
	Revelstoke Capital Partners Co-investment Fund I, LP	Denver	WA CO	Revelstoke Capital Partners Co-investment Fund I, LP	06/01/2019	3	(1,281,507)			0.050
	Revelstoke Capital Partners Fund I. LP	Denver		Revelstoke Capital Partners Fund I. LP	06/01/2015	3	26.754			0.014
	Revelstoke Capital Partners Fund II, LP	Denver		Revelstoke Capital Partners Fund II, LP	07/20/2018	3	537,217			0.015
	Revolution Growth II, LP	Washington	DC	Revolution Growth GP II, LP	01/19/2012	1	2,079			0.017
	Revolution Growth III, LP	Washington	DC	Revolution Growth III, LP	10/21/2015	1	703,544			0.014
	Revolution Ventures II, LP	. Washington	DC	Revolution Ventures GP II, LP	10/25/2013	1	451,616			0.025
	Revolution Ventures III, LP	Washington	DC	Revolution Ventures GP III, LP	10/13/2020		130,233			0.035

SCHEDULE BA - PART 2

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

			ested Assets	ACQUIRED AND ADDITIONS MADE December 31 of	Cullell 16	aı				
1	2	Location		5	6	7	8	9	10	11
		3	4	1						
		-			Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage o
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
				_		57		Aitei Acquisition	Liicuilibialices	
	RFE Investment Partners VIII, LP	New Canaan San Francisco		RFE Associates VIII, LLC	03/30/2012	3	10,895			
	Ridge Ventures IV, LP	San Francisco	CACA	Swander Pace Capital IV, LP	07/27/201804/28/2008	1	1,048,125			0.06
	SPC Partners IV, LP	San Francisco	CA	Swander Pace Capital IV, LP	04/28/2008	3				
	SPC Partners VI, LP	San Francisco		Swander Pace Capital VI, LP	11/16/2017	3	138,113			0.01
	Stone Arch Capital III, LP	Minneapolis		Stone Arch Capital III, LP	09/08/2015	3	1,091,798			
	Summer Street Capital III, LP	Buffalo	NY	Summer Street Capital III Advisors, LLC	02/27/2012	3	51,147			
	TELEO Capital, LP	El Segundo	CA	TELEO Capital Partners, LLC	10/14/2020	3				
	Threshold Ventures 1. LP	Menlo Park	CA	Threshold Ventures I, LP (fka Draper Fisher Jurveston XI, LP)	03/17/2014		45.000			
	Threshold Ventures 11, LP	Menio Park	CA	Threshold Ventures II, LP (Ika Draper Fischer Jurvetson Fund XII, LP)	08/01/2016	1	468.000			
	Threshold Ventures III, LP	Menio Park	CA	Threshold Ventures III, LP (TKA Draper Fischer Jurvetson Fund XII, LP)	10/21/2019	1	2,231,620			
	Trident VIII. LP	Greenwich	CT	Trident Capital VIII. LP	04/08/2020	3	3,263,175			0.00
	TVM Life Science Innovation I, LP	St Helier	JEY	TVM Life Science Management, Ltd.	10/15/2012	3	3,263,175			
	TVM Life Science Innovation II, SCSp	Munich	DEU	TVM Life Science Wanagement, Ltd.	01/28/2019	1	305,391			
	Wind Point Partners IX-A. LP	Chicago	IL	Wind Point Partners IX. LP	11/09/2020	3	1,738,727			
	Windjammer Senior Equity Fund IV, LP	Newport Beach	CA	Windjammer Capital Investors IV, LLC	06/27/2013	3				
	Windjammer Senior Equity Fund IV, LP	Newport Beach	CA	Windjammer Capital Investors V, LLC	08/05/2019	3	1.360.064			0.00
1000000 1-1-4	Venture Interests - Common Stock - Unaffiliated	Incliport Deach	un.	I minujammen vapitan investors v, LLO	00/03/2019		68.010.138			XXX
1999999. Joint		To. 1 1	OT.	Liean : n	07/00/00/10			1	1	
	AEA Mezzanine Fund IV, LP	Stamford New York	CTNY	AEA Mezzanine Management	07/23/201812/14/2016	2	783,373		·	
	AEA Middle Market Debt Fund III, LP		CT	AEA Middle Market Debt Fund III, GP LP	12/14/2016	2				0.02
	AEA Middle Market Debt Fund IV, LP	Stamford				2	738,537			0.03
	Amberbrook VII, LLC	New York	NY	Willowridge VII, LLC	03/31/2016	3	7,996			
	Amberbrook VIII, LP	New York	NY	Willowridge VIII, LLC	12/20/2019	3	1,090,759			0.01
	AMC Capital IV, SCSp	London	GBR	AMC GP S.a.r.I.	08/23/2018	2	2,666,156			
	Arrowhead Capital Fund III, LP	Greenwich	CT	Arrowhead Capital Fund III, LP	12/20/2017	2	1,400,652			
	Bridgepoint Credit Opportunities III LP	Stockholm	SWE	Bridgepoint Credit Opportunities III GP LP	11/16/2017	2	3,626,041			
	Caltius Partners V, LP	Los Angeles	CA	Caltius Partners V, LP	08/01/2016	2	1,242,181			0.11
	Capital Royalty Partners II, LP	Houston	TX	Capital Royalty Partners II GP, LP	12/18/2012	2	20,229			
	Crescent Mezzanine Partners VII, LP	Los Angeles	CA	Crescent Mezzanine VII, LLC	09/28/2016	2	1,770,967			
	CRG Partners III, LP CRG Partners IV. LP	Houston	TX	CRG Partners III GP, LP	12/15/2016 01/28/2019	2	250,280 1.119.955			0.00
				Cyprium IV Management LLC		2				
	Cyprium Investors IV, LP	Cleveland	OH	Cyprium V Management LLC	06/16/2014	2	22,474			0.02
	Cyprium Investors V, LP	Cleveland	UHMA	Falcon Private Credit Investments VI, LP	08/15/2019	2	3,308,907 4,001,280			
	Falcon Private Credit Opportunities VI, LP Falcon Strategic Partners IV, LP	Boston	MAMA	Falcon Strategic Investments GP IV, LLC	08/14/2020 12/31/2013	2	4,001,280			
	Falcon Strategic Partners V. LP	Boston	MA	Falcon Strategic Investments V. LLC	06/13/2016	2	428.464			
		St Helier	JEY	Falko RAOG GP II Limited	06/13/2016	2	4,413,603			
	Falko Regional Aircraft Opportunities Fund II, LP	St Heller	JEYJEY	Falko RAOF GP Limited	12/16/2015	2	4,413,603			
	GCG Investors III, LP	Chicago	IL	Greyrock Capital Group, LLC	04/29/2013	22				
	GCG Investors IV. LP	Chicago	IL	Grevrock Capital Group, LLC	04/29/2013	2				
	GCG Investors V. LP	Chicago	IL	GCG Investors V GP. LLC	10/05/2020	22	1,365,429			
	Global Energy and Infrastructure Power Fund II, LP	Greenwich	CT	GEPIF II	12/23/2014	2	300,233			
	Global Power and Energy Infrastructure Fower Fund III, LP	Greenwich	CT	GEPIF III	04/05/2019	2	1,210,535			
	GMB Mezzanine Capital IV - Parallel, LP	Minneapolis		Lakeside Capital Partners IV - Parallel, LLC	11/13/2020	2	750,000			
	GMB Mezzanine Capital IV Parallel, LP	Minneapolis	MN	Lakeside Capital Partners IV - Parallel, LLC	03/27/2019	2	1.100.000		·	
	Goldboint Mezzanine Partners IV. LP	New York	NY	Goldpoint Mezzanine Partners IV GenPar. LP	12/21/2015	2				0.00
	GoldPoint Nezzamine Faithers TV, LP	New York	NY	GoldPoint Partners Private Debt V GenPar, LP	07/02/2020	2	1,549,028			0.00
	Gryphon Mezzanine Partners II. LP	San Francisco	CA	Gryohon Mezzanine Partners GP II. LP	09/25/2019	2	2,624,936			
	LBC Credit Partners V, LP	Radnor	PA	LBC Credit Funding V, LP	07/17/2020	2	1,350,000			
	Merced Capital Partners V. LP	Minnetonka	MN	Merced Capital Partners V. LP	03/24/2017	11				0.01
	Midwest Mezzanine Fund V. LP	Chicago	IL.	Midwest Mezzanine Management V. LLC	06/27/2013	2	110.928			0.18
	MML Capital Partners Fund VI, LP	London	GBR	MML Capital Partners VI GP Limited	12/04/2014	2				0.02
	MML Partnership Capital VII. SCSp	London	GBR	MML Partnership Capital VII GP, Sarl	09/17/2019	2	2.479.209			0.02
	New Canaan Funding Mezzanine VI, LP	New Canaan	CT	New Canaan Mezzanine VI GP, LLC	11/23/2015	2	1,684,114			0.05
	Northstar Mezzanine Partners V. LP	Minneapolis	MN	Northstar Capital, LLC (NCL)	08/30/2007	2	116.482			0.02
	PA Direct Credit Opportunities Fund II	Darien	CT	PADCOF II GP. LLC	05/15/2017	2	1,881,050			0.02
	PA Direct Credit Opportunities Fund III, LP	Darien	CT	PADCOF III GP. LLC	11/02/2020	2	1,612,675			0.01
	Peninsula Fund VI. LP	Detroit	MI	Peninsula Fund VI Management, LLC	11/16/2015	2	648.518			0.02
	Peninsula Fund VII, LP	Detroit	MI	Peninsula Fund VII Management, LLC	02/13/2020	2	1,005,000			0.02
	Riverside Strategic Capital Fund I. LP	New York	NY	RSCF I Associates. LP	10/16/2015	2	999.678			0.02
	Saybrook Corporate Opportunity Fund, LP	Los Angeles	CA	Saybrook COF, LP	03/30/2009	11	158.483			
	Siguler Guff Small Business Credit Opportunities Fund II, LP	Boston	MA	Siguler Guff SBCOF II Mezz GP, LLC	12/05/2019	2	1,480,000			0.03

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							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	Varde Fund XIII, LP	Minneapolis	MN.	The Varde Fund XIII GP, LP	10/19/2018	11	4,000,000			0.005
	Yukon Capital Partners II, LP	Minneapolis	MN	Yukon Partners II, LLC	12/19/2013	2	572, 152			0.025
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners III, LC	07/18/2017	2	1,822,096			0.020
	Yukon Capital Partners IV, LP	Minneapolis	MN	Yukon Partners IV, LLC	11/12/2020	2	1,223,453			0.014
2599999. Joint	Venture Interests - Other - Unaffiliated						60,536,531			XXX
401378-AD-6	Guardian Life Insurance Co of America	New York	NY	Credit Suisse	01/14/2020		197,704			
878091-BF-3	Teachers Insurance & Annuity Association	New York	NY	Various	08/05/2020		12,671,200			
2799999. Surp	lus Debentures, etc - Unaffiliated						12,868,904			XXX
	Aegon LIHTC Fund 55, LLC	Cedar Rapids	IA	Aegon Community Investments 55, LLC	09/14/2018		3,817,559			0.076
	Cinnaire Fund for Housing LIHTC	Lansing	MI	Cinnaire-31, Inc	01/05/2018		3,274,181			0.066
	RBC Tax Credit Equity National Fund-28, LP	Charlotte	NC	RBC Tax Credit Equity GP 28, LLC	10/10/2018		3,544,557			0.052
	Red Stone Equity - Fund 75 LP	New York	NY	RSEP MM, LLC	12/19/2019		1, 187,827			0.077
	WNC Institutional Tax Credit Fund 44, LP	Irvine		WNC Managing Partners 44, LLC	03/29/2018		2,243,173			0.091
	WNC Institutional Tax Credit Fund 49, LP	Irvine	CA	WNC Managing Partners 49, LLC	08/13/2020		889,274			0.069
	Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated						14,956,571			XXX
	MN Life Insurance Co Rabbi Trust	St. Paul	MN	Direct - Home Office	01/01/1994		40,457			
	Other Class of Assets - Unaffiliated						40,457			XXX
	CRI, LLC	St. Paul	MN	Direct - Home Office	03/31/2017		1,000,000			
4799999. Any	Other Class of Assets - Affiliated						1,000,000			XXX
4899999. Total		·		<u> </u>			156,484,565			XXX
4999999. Total							1,000,000			XXX
5099999 - Tota	als						157,484,565			XXX

SCHEDULE BA - PART 3

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

			S	Showing Other Long-Term In	vested As:	sets DISP	OSED, Tra	ansferred or Repa	d During th	ne Current	Year							
1	2	Location		5	6	7	8		in Book/Ad				15	16	17	18	19	20
	_	3	4	· ·			Ŭ	9 10	11	12	13	14						
		3	7				Book/	3 10		12	10	1-7	Book/				, J	
									Current		+	+					, J	
							Adjusted		Year's		Total	Total	Adjusted				, J	
							Carrying	Current	Other-		Change in	Foreign	Carrying				, ,	
							Value	Year's	Than-	Capital-	Book/	Exchange	Value		Foreign		, ,	
							Less	Unrealized (Depre-	Temporar	y ized	Adjusted	Change in	Less		Exchange		, ,	
							Encum-	Valuation ciation)	r Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase (Amorti		Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De- zation)	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	Citv	State	Nature of Disposal	Acquired	Date	Year	crease) Accretio		Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
13139#-10-3	Caltius Partners IV. LP	- ,		Return of Capital/Stock Sale	.04/01/2011		14,770	crease) Accretio	i ilizeu	Other	11+12)	value	Disposai 14.770		Dispusai	29,608		IIICOIIIE
652500-10-8	Newstone Capital Partners II, LP	Los Angeles	CATX.	Return of Capital/Stock Sale	12/10/2010	10/29/2020	142,837						14,770	44,378 142,837		29,608	29,608	
				•	12/ 10/2010	09/30/2020	· · · · · · · · · · · · · · · · · · ·											
	nt Venture Interests - Fixed Income -				T		157,607						157,607	187,215		29,608	29,608	
36480#-10-9	Garmark Partners II, LP	. Stamford	CT	Return of Capital/Stock Sale	02/14/2006	12/04/2020	496,324						496,324	659,877		163,553	163,553	
67072#-10-8	New York Life Investment Mgmt Mezz Part	. New York		Return of Capital/Stock Sale	07/31/2003	12/24/2020	1						1	1,425		1,424	1,424	
629690-10-7	NYLCAP Mezzanine Partners III, LP	New York		Return of Capital	06/01/2010	10/16/2020	1,739,892	(52.017)			(52.017)		1,739,892	1,739,892				
973400-AA-1	Windjammer Senior Equity Fund III, LP	Newport Beach		Return of Capital	08/29/2006	03/31/2020		, , , , , , , , , , , , , , , , , , , ,			, ,			1				
1799999. Joir	nt Venture Interests - Fixed Income -	- J	signed by the S				2,236,218	(52,017)	\bot	1	(52,017)		2,236,218	2,401,195		164,977	164,977	
	Advanced Technology Ventures VI	Boston	MA	Return of Capital/Stock Sale	03/09/2000	02/28/2020	17,486	9,065		.	9,065		17,486	6,591		(10,895)	(10,895)	
	AEA Investors Fund V, LP	New York	NY	Return of Capital/Stock Sale	10/11/2012	12/10/2020	2,396,209						2,396,209	3,444,325		1,048,116	1,048,116	
	Alpha CEE Fund II, LP	Zurich	CHE	Return of Capital	08/24/2007	09/30/2020	167,865						167,865	167,865		500 404	500,404	
	Amberbrook VII, LLC	New York	NY NY	Return of Capital/Stock Sale	03/31/2016	12/31/2020	52, 193						52, 193	615,314		563, 121	563 , 121	
	Amberbrook VIII, LP	New York		Return of Capital/Stock Sale	12/20/2019	12/29/2020	50,288						50,288	50,796		508	508	
	Axiom Asia Private Capital Fund II. LP			Return of Capital	06/16/2010	12/14/2020	162,360						162,360	162,360		1.344.097	1.344.097	
	Axiom Asia Private Capital Fund II, LP	Singapore	SGP	Return of Capital	12/22/2009	12/23/2020	1.835.591						1.835.591	1.835.591		1,344,097	1,344,097	
	BBH Capital Partners IV, LP	New York	NY	Return of Capital/Stock Sale	12/30/2012	11/12/2020	347,936	•					347,936	1,484,021		1, 136, 085	1, 136, 085	
	BBH Capital Partners V, LP	New York	NY	Return of Capital	12/30/2011	10/13/2020	347,930						347,930			1, 130,000	1, 130,000	
	Bison Capital Partners IV. LP	Santa Monica	CA	Return of Capital/Stock Sale	03/15/2010	12/29/2020	1.072						1.072			47,028	47.028	
	Bison Capital Partners V, LP	Santa Monica	CA.	Return of Capital/Stock Sale	09/18/2017	10/09/2020	93.924						93.924	99.462		5.538	5.538	
	Capvent India Private Equity Fund, LTD	Port Louis	MUS	Return of Capital	07/23/2010	12/14/2020	349.044						349,044	349,044		,0,000		
	Century Capital Partners IV, LP	Boston		Stock Sale	11/01/2007	.09/30/2020										363.327	363.327	
	Century Focused Fund III, LP	Boston		Return of Capital/Stock Sale	02/29/2012	09/30/2020	2,316,611						2,316,611	4,745,723		2,429,112	2,429,112	
	Century Focused Fund IV, LP	Boston		Return of Capital/Stock Sale	. 12/06/2016	12/24/2020	876.469						876.469	1.467.537		591,068	591.068	
	Charles River Partnership XIV, LP	Cambridge		Return of Capital	.05/26/2009	09/30/2020	2,650,854						2,650,854	2,650,854				
	Charles River Partnership XV, LP	Cambridge	MA	Return of Capital	05/30/2012	12/30/2020	1,272,555						1,272,555	1,272,555				
	Charles River Partnership XVI, LP	Cambridge	MA	Stock Distribution/Stock Sale	05/11/2015	10/21/2020	71,158						71, 158	280,342		209, 184	209, 184	
	Charles River XII	Waltham	MA	Return of Capital/Stock Sale	07/29/2004	12/23/2020	427,779	(68,984)			(68,984)		427,779	229,496		(198,283)	(198,283)	
	Communications Ventures VI	Palo Alto	CA	Return of Capital	05/20/2005	10/16/2020	1,592,304						1,592,304	1,592,304			ا ا	
22574*-10-0	Crescent Mezzanine Partners VI, LP	Los Angeles		Return of Capital	07/05/2012	11/25/2020	1,407,618						1,407,618	1,407,618			,	
	DFJ Element, LP	Radnor		Return of Capital/Stock Sale	06/09/2006	12/31/2020	1,048,817						1,048,817	1,469,065		420,248	420,248	
	DFJ Gotham Fund II, LP	New York		Return of Capital/Stock Sale	03/31/2010	09/30/2020	291,778						291,778	171,039		(120,739)	(120,739)	
	Edison Venture Fund VI, LP	Lawrenceville		Return of Capital	12/20/2006	09/30/2020	367,922						367,922	367,922			,!	
	Edison Venture Fund VII, LP	Lawrenceville		Stock Sale	10/07/2010	11/04/2020	ļ			.				1,708,007		1,708,007	1,708,007	ļ
	Element Partners II, LP	Radnor	PA	Return of Capital/Stock Sale	08/26/2008	09/30/2020	1,511,859						1,511,859	3, 102, 261		1,590,402	1,590,402	
	EQT Fund VI, LP	Stockholm	SWE	Return of Capital/Stock Sale	11/30/2011	12/04/2020	427,521	(00, 004)			(00.004)		427,521	518, 157			90,636	
	Essex Woodlands Health Ventures III, LP	. Woodlands	TX	Return of Capital/Stock Sale	09/28/1994	09/16/2020	178,800	(26,884)			(26,884)		178,800	000.000		(178,800)	(178,800)	
	Essex Woodlands Health Ventures VIII, LP	Woodlands	TX	Return of Capital	12/01/2008	11/12/2020	208,966	·····					208,966	208,966				·····
	First Reserve Fund XI, LP First Reserve Fund XIII, LP	Greenwich		Return of Capital	12/14/2006	12/31/2020	11,284						11,284	11,284		141.037	141.037	
	First Reserve Fund XIII, LP	Greenwich		Return of Capital	08/14/2019	12/29/2020	18,140						18,140			141,037	14 1 , 03/	
	First Reserve XII. LP	Greenwich		Return of Capital	08/25/2008	10/23/2020		·					82,807				······	
	Genstar Capital Partners IV, LP	. San Francisco		Return of Capital	11/17/2004	03/31/2020	37.530	·····					37,530	37,530			·	
	Genstar Capital Partners IX, LP	San Francisco	CA	Return of Capital/Stock Sale	09/03/2019	12/28/2020	207,748						207,748	210,000		2,252	2,252	
	Genstar Capital Partners V, LP	San Francisco	CA	Stock Sale	12/11/2007	10/09/2020							201,140	1,035,699		1,035,699	1,035,699	
	Genstar Capital Partners VI, LP	San Francisco	CA	Return of Capital/Stock Sale	.06/27/2012	12/10/2020	2.642.605						2.642.605	3.420.920		778,315	778.315	
	Genstar Capital Partners VII, LP	San Francisco	CA.	Return of Capital/Stock Sale	05/13/2016	12/31/2020	480,026		. [480,026	1,293,683		813,657	813,657	
	Genstar Capital Partners VIII, LP	San Francisco	CA	Return of Capital/Stock Sale	10/16/2017	10/08/2020	406, 101						406,101	761,882		355,781	355,781	
	Goldpoint Partners Co-Investment VI, LP	New York		Return of Capital/Stock Sale	02/26/2018	12/14/2020	42,711						42,711	42,910		199	199	
	Gridiron Capital Fund III, LP	New Canaan		Return of Capital/Stock Sale	11/07/2016	.11/03/2020	262,950						262,950	5,875,889		5,612,939	5,612,939	
	Harbour Group IV, LP	St. Louis	MO	Stock Sale	02/01/1999	09/30/2020		l						65,476		65,476	65,476	.
	HGGC Fund II, LP	Palo Alto		Return of Capital/Stock Sale	01/27/2015	11/18/2020	711,480						711,480	726, 112		14,632	14,632	
	HGGC Fund III, LP	Palo Alto	CA	Return of Capital/Stock Sale	07/28/2017	11/19/2020	396,011						396,011	527,366		131,355	131,355	
	IDG Ventures USA III, LP	San Francisco		Stock Distribution/Stock Sale		09/30/2020	571,768						571,768	2,364,469		1,792,701	1,792,701	
	Lerer Hippeau Ventures V, LP	Palo Alto		Return of Capital/Stock Sale	12/07/2015		74, 135						74, 135	1,285,012		1,210,877	1,210,877	
1	Lightyear Fund III. LP	New York	NY	Return of Capital	06/15/2012	10/09/2020	75.383	l l	1		L	1	75.383	75.383			, ,	

			5	Showing Other Long-Term In	vested As	sets DISP	OSED, Tr	ansferred	or Repaid	During the	e Current	Year							
1	2	Location		5	6	7	8			in Book/Adju				15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	Citv	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	LS Power Equity Partners III. LP	New York	NY	Return of Capital/Stock Sale	07/11/2014	12/15/2020	229,202	0.0000)	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	111200	0 11.01		7 4.40	229,202	474.537		245,335	245,335	
	LS Power Equity Partners IV, LP	New York	NY	Return of Capital/Stock Sale	06/10/2019	. 12/28/2020	42,363							42,363	58,546		16, 183	16, 183	
	MidMark Capital II, LP	Morristown		Return of Capital/Stock Sale	12/20/1999	03/31/2020	1	(200,686)				(200,686)		1	222,717		222,716	222,716	
	New Leaf Ventures I, LP	New York		Return of Capital	08/12/2005	12/28/2020	407,908							407,908	407,908				
	New Leaf Ventures II, LP	New York	NYNY	Stock Sale Stock Sale	04/08/2008	11/05/2020									641,619		641,619	641,619	
	New Leaf Ventures III, LP	New York	CT	Return of Capital/Stock Sale	06/09/2015 07/30/2018	09/30/2020 11/19/2020	414.993							414.993	196,282		196,282	196,282	
	Revelstoke Capital Ptrs Co-invest Fd I, LP			Return of Capital/Stock Sale	06/01/2015	12/29/2020	123,644							123,644	454,645		331,001	331,001	
	Revelstoke Capital Partners Fund I, LP	Denver		Return of Capital/Stock Sale	06/01/2015	12/29/2020	465,696								1,660,191		1, 194, 495	1, 194, 495	
	Revelstoke Capital Partners Fund II, LP	Denver		Return of Capital/Stock Sale	07/20/2018	12/08/2020	524,049							524,049	726,552		202,503	202,503	
	Revolution Growth II, LP	Washington		Return of Capital	01/19/2012	12/03/2020	867,111							867,111	867,111				
	Revolution Growth III, LP	Washington		Return of Capital/Stock Sale	10/21/2015	10/22/2020	151,044							151,044	1,742,301		1,591,257	1,591,257	
	Revolution Ventures II, LP	Washington	DC	Return of Capital/Stock Sale Stock Sale	10/25/2013	12/30/2020	526,741							526,741	2,364,307		1,837,566	1,837,566	
	RFE Investment Partners VII, LP	Dallas	TX	ROC/Stock Sale/Income Dist	02/28/2008	12/31/2020		(36.941)				(36.941)			44,809		145,093	145,093	3, 156
	Sevin Rosen VIII, LP	Dallas	TX	BOC/Stock Sale/Income Dist	10/28/1999	12/31/2020	1	(30,941)				(31.867)		1				39.288	249
	SPC Partners IV, LP	San Francisco	CA	Return of Capital	04/28/2008	12/21/2020	8.397	(01,007)				(01,007)		8,397	8,397				240
	SPC Partners V, LP	San Francisco	CA	Return of Capital	03/15/2013	09/30/2020	2,130,949							2, 130, 949	2, 130, 949				
	Stone Arch Capital II, LP	Minneapolis	MN	Return of Capital	07/29/2008	10/28/2020	382,619							382,619	382,619				
	Summer Street Capital II, LP	Buffalo	NY	Stock Sale	05/01/2007	09/30/2020									140 , 335		140,335	140,335	
	Threshold Ventures I, LP	Menlo Park	CA	Stock Distribution/Stock Sale	03/17/2014	09/30/2020	156,705							156,705	2,210,397		2,053,692	2,053,692	
	Trident VIII, LP	Greenwich	CT DEU	Return of Capital/Stock Sale	04/08/2020	10/21/2020	115,505	(53,979)				(53.979)		115,505	141,488		25,983 51,588	25,983 51,588	
	TVM Life Science Innovation II, SCSp	Munich	DEU	Return of Capital/Stock Sale	01/28/2019	09/30/2020	125,735	(33,979)				(33,979)		125,735			443,061	443,061	
	TVM Life Science Ventures VI, LP	Munich	DEU	Return of Capital	10/10/2005	12/31/2020	773,026							773,026	773.026				
	TVM V Info Tech GMBH & CO KG, LP	Munich	DEU	Return of Capital/Stock Sale	07/29/2002	09/30/2020	1	(134,076)				(134,076)		1	223,573		223,572	223,572	
	TVM V LS Ventures GMBH & CO KG, LP	Munich	DEU	Stock Sale	11/14/2001	11/30/2020									105, 102		105, 102	105, 102	
	Windjammer Senior Equity Fund IV, LP	Newport Beach		Return of Capital/Stock Sale	06/27/2013	12/27/2020	362,146							362, 146	5, 118, 952		4,756,806	4,756,806	
	Windjammer Senior Equity Fund V, LP	Newport Beach		Return of Capital	08/05/2019	10/01/2020	84,483							84,483	84,483				
1999999. Joi	nt Venture Interests - Common Sto						34,436,334	(544, 352)				(544,352)		34,436,334	72,572,610		38, 136, 276	38, 136, 276	3,405
	AEA Mezzanine Fund III, LP	Stamford	CT	Return of Capital/Stock Sale	08/14/2013	11/13/2020	364,790							364,790	454,642			89,852	
	AEA Middle Market Debt Fund III, LP AMC Capital IV, SCSp	New York	NY	Return of Capital	12/14/2016	11/12/2020	301,449							301,449 1,178,471			915.439	915,439	
	Arrowhead Capital Fund III, LP	Greenwich	CT	Return of Capital/Stock Sale	12/20/2017	12/02/2020	469.314												
	Bridgepoint Credit Opportunities III LP	Stockholm	SWE	Return of Capital	11/16/2017	12/18/2020	484,730							484,730	484,730				
	Caltius Partners V, LP	Los Angeles		Return of Capital/Stock Sale	08/01/2016	12/31/2020	1,040,618							1,040,618	1,350,256		309,638	309,638	
	Capital Royalty Partners II, LP	Houston	ТХ	Return of Capital/Stock Sale	12/18/2012	09/30/2020	1,019,366							1,019,366	1,308,459		289,093	289,093	
	Crescent Mezzanine Partners VII, LP	Los Angeles		Return of Capital/Stock Sale	09/28/2016	11/25/2020	625,707							625,707	700,417		74,710	74,710	
	CRG Partners III, LP	Houston Houston	TX	Return of Capital	12/15/2016	11/04/2020	631,783							631,783 1,364,450	631,783				
	Cyprium Investors IV, LP	Cleveland		Return of Capital	01/28/2019	12/30/2020 12/18/2020	1,364,450 1,055,987							1,364,450	1,364,450				
	Falcon Strategic Partners IV, LP	Boston	MA	Return of Capital	12/31/2013	09/30/2020	758							758	1,055,987		13.359	13.359	
	Falcon Strategic Partners V, LP	Boston	MA	Return of Capital/Stock Sale	06/13/2016	12/21/2020	508,012							508,012			356,833	356,833	
	Falko Regional Aircraft Opps Fund II, LP	St Helier	JEY	Return of Capital	03/25/2019	12/17/2020	2,314,231							2,314,231	2,314,231				
	GCG Investors II, LP	Chicago	ļ	Return of Capital	07/10/2008	09/30/2020	1,694,652	ļ						1,694,652	1,694,652				ļ
	GCG Investors III, LP	Chicago	ļ	Return of Capital	04/29/2013	10/13/2020	716,666							716,666	716,666				
	GCG Investors IV, LP	Chicago Greenwich	CT	Return of Capital	03/14/2017	11/30/2020	843,018 445.077							843,018 445.077	843,018 630.878		185,801	185.801	
	Global Energy and Infra Power Fund I, LP	Greenwich	CT	Return of Capital/Stock Sale	12/23/2014	12/22/2020	451.830							451.830	662.958		211.128	211.128	
	Global Power and Energy Infra Fund III, LP			Return of Capital/Stock Sale	04/05/2019	12/22/2020	164,791							164,791	173,496			8,705	
	GMB Mezzanine Capital II, LP	Minneapolis	MN	Return of Capital	10/15/2010	09/30/2020	606,636							606,636	606,636				
	Goldpoint Mezzanine Partners IV, LP	New York	NY	Return of Capital/Stock Sale	12/21/2015	12/07/2020	1,072,448							1,072,448	1,313,195		240,747	240,747	
	Gryphon Mezzanine Partners II, LP	San Francisco	CA	Return of Capital	09/25/2019	12/18/2020	216,657	ļ						216,657	216,657				
05700+ 40 4	Merced Capital Partners V, LP	Minnetonka	MN	Return of Capital	03/24/2017	11/23/2020	496,884							496,884	496,884		040.000	040.000	
G5720*-10-1	Mezzanine Management Fund V, LP Midwest Mezzanine Fund V. LP	St Helier	JEY	Stock Sale	12/16/2009	09/30/2020	1.044.327							1.044.327	310,282		310,282	310,282	
	mianost mozzanino runu V, LF	on todyo		Inotani Ul Vapital	1.00/2//2010	1. 10/ 17/ 2020		L		h		L	L			L			L

SCHEDULE BA - PART 3

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

			,	Showing Other Long-Term In	vested Ass	sets DISP	OSED, IT	ansierred	or Repaid	During in	e Current	rear							
1	2	Location		5	6	7	8		Change i	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						1
							Book/	ŭ		Current				Book/					1
							Adjusted			Year's		Total	Total	Adjusted					
												Total							1
							Carrying		Current	Other-		Change in	Foreign	Carrying					1
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			1
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			1
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances.	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	-	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year		Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	MML Capital Partners Fund VI. LP			l l		12/15/2020	1,478,348	crease)	Accretion	IIIZeu	Other	11+12)	value	1.478.348	2,952,118	Dispusai			IIICOIIIE
	NML Capital Partners Fund VI, LP New Canaan Funding Mezzanine V, LP	London	GBR CT	Return of Capital/Stock Sale Return of Capital	12/04/2014	12/15/2020	1,478,348							1,478,348			1,473,770	1,4/3,//0	
	New Canaan Funding Mezzanine V, LP New Canaan Funding Mezzanine VI, LP	New Canaan	CT	Return of Capital	11/23/2015	12/31/2020	1, 110,677							1,110,677	931,769 1,245,720		135,043	135,043	
		New York	NY	Stock Sale	10/24/2006	06/30/2020	1, 110,6//								9,273		9.273	9.273	
	Northstar Mezzanine Partners V. LP	Minneapolis	MN	Return of Capital	.08/30/2007	12/17/2020	959.608							959.608	959.608		9,2/3	9,2/3	
	OCM Mezzanine Fund II, LP	Los Angeles		Return of Capital	03/24/2006	03/31/2020	939,000	(290, 333)				(290,333)		939,000	909,000				
	PA Direct Credit Opportunities Fund II	Darien	CT	Return of Capital/Stock Sale	05/15/2017	11/30/2020	2,327,324	(230,000)				(230,333)		2,327,324	2,466,895		139.571	139.571	
		St Peter Port	GGY	Return of Capital	12/11/2012	10/21/2020	828.208										109, 57 1	105,571	
		Detroit	MI	Return of Capital/Stock Sale	09/30/2005	06/30/2020	39,758							39.758	38.633		(1,125)	(1, 125)	
		Detroit	MI	Return of Capital	.06/01/2010	12/18/2020	716,273							716,273	716,273		(1,120)	(1,120)	
		Detroit	MI	Return of Capital/Stock Sale	.11/16/2015	. 12/28/2020	636,279							636,279	645.886		9.607	9.607	
	Riverside Strategic Capital Fund I, LP	New York	NY	Return of Capital/Stock Sale	.10/16/2015	12/23/2020	1,560							1,560	25, 175		23,615	23,615	
		Los Angeles	CA	Return of Capital	05/10/2012	.09/30/2020	2,011,191							2,011,191	2,011,191				
		New York	NY	Stock Sale	09/01/2004	12/29/2020									2,594		2,594	2,594	
	Siguler Guff Distressed Opps Fund II, LP	New York	NY	Return of Capital/Stock Sale	06/20/2005	02/05/2020	1, 196, 561	(513, 291)				(513,291)		1, 196, 561	1,730,381		533,820	533,820	
		New York	NY	Return of Capital/Stock Sale	11/12/2008	12/21/2020	8,916							8,916	68,071		59, 155		
	Siguler Guff Small Bus Credit Opps Fd, LP	Boston	MA	Return of Capital/Stock Sale	10/06/2017	12/30/2020	1,434,230							1,434,230	1,883,747		449,517	449,517	
		Los Angeles		Return of Capital	12/19/2016	09/30/2020	28,410							28,410	28,410				
	Superior Fund, LP	Detroit	MI	Return of Capital/Stock Sale	10/09/2007	09/30/2020	127,936							127,936	807,507		679,571	679,571	
	TCW Crescent Mezzanine Partners V, LP	Los Angeles		Return of Capital	03/20/2008	10/09/2020	216,488							216,488	216,488				
		New York	NY	Stock Sale	06/15/2011	12/17/2020									5,528		5,528	5,528	
		Springfield	MA	ROC/Stock Sale/Income Dist	11/22/2005	06/30/2020	1	(77,957)				(77,957)		1	74, 195		74, 194	74 , 194	201
		Springfield	MA	Return of Capital/Stock Sale	07/15/2008	12/29/2020	637,520							637,520	684,418		46,898	46,898	ļ
	Varde Fund XI, LP	Minneapolis	MN	Return of Capital	02/03/2014	12/10/2020	1,889,452			····				1,889,452	1,889,452				
	Varde XII, LP	Minneapolis	MN NV	Return of Capital	11/17/2016	11/13/2020	1,901,299							1,901,299	1,901,299		704	704	
	Whippoorwill Dist Opportunity Fund, LP	White Plains	NY MN	Stock Sale		09/30/2020									721 27 , 177		721	721 27 , 177	
	Yukon Capital Partners II, LP		MN	Stock Sale Return of Capital/Stock Sale	12/19/2013	09/30/2020	1.035.298			····				1.035.298	1.402.467		27 , 177 367 . 169	27, 177	
		Minneapolis	MN	meturn of Capital/Stock Sale	1.0//18/201/	12/03/2020									, ,				
	t Venture Interests - Other - Unaffilia						38,629,759	(881,581)				(881,581)		38,629,759	45,686,798		7,057,039	7,057,039	201
		St. Paul	MN	Sales within trust	01/01/1994	12/31/2020	267,062							267,062			42,892	42,892	
	Other Class of Assets - Unaffiliated						267,062							267,062			42,892	42,892	1
	Allied Wealth Partners (Langdon)	Parsippany	NJ	Principal reduction payment	12/23/2009	12/31/2019	18,088							18,088	18,088				
4799999. Anv	Other Class of Assets - Affiliated		-	·		<u> </u>	18,088							18,088	18,088				1
	al - Unaffiliated						75,726,980	(1.477.950)		İ		(1,477,950)		75.726.980	121.157.772		45 430 702	45,430,792	3,606
4999999. Tota							18.088	(1,411,330)		 		(1,777,300)		18.088	18.088		70,700,732	-10, TOU, 132	0,000
							,						-		,				
5099999 - Tot	als						75,745,068	(1,477,950)				(1,477,950)		75,745,068	121, 175, 860		45,430,792	45,430,792	3,606

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			ı	nterest		Da	tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
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OLIOID		0	'		Admini-		Obtain	F :		Adjusted	Valuation	(Amor-	Temporary	Adjusted	١.,	Effective	14/1	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
912803-AY-9	United States Treasury Strip P SP 0 11/15/21				1.A	18,851,48		58,939,029	59,000,000	56,140,663		3, 106, 875			0.000	5.777				07/21/2010	11/15/2021
912803-FG-3	United States Treasury Strip P SP 0 02/15/49				1.A	621,38		624,323	1,000,000	621,384		7,447	47,663		0.000	1.434				03/17/2020	02/15/2049
912810-FP-8	United States Treasury Note/Bo T 5 3/8 02/15/31	ļ			1.A		2 143.7580	3,680,200	2,560,000	2,687,158		(9,921)			5.375	4.740		51,974	137,600	07/09/2014	02/15/2031
912810-FR-4	United States Treasury Inflati TII 2 3/8 01/15/25	·			1.A		161.4100	1,210,578	750,000	1, 126, 425	10,549	(19,395)			2.375	0.205		11,367	24,271	04/04/2012	01/15/2025
912810-FS-2	United States Treasury Inflati TII 2 01/15/26	·			1.A		3 155. 9800		500,000	713,863	6,966	(9,905)		ļ	2.000	0.236		6,061	12,940	02/27/2012	01/15/2026
912810-PZ-5	United States Treasury Inflati TII 2 1/2 01/15/29	ł			1.A	649,55		796,508	500,000	679,575	6,817	(7,619)			2.500	0.915		7,003	14,953	02/27/2012	01/15/2029
912810-QA-9	United States Treasury Note/Bo T 3 1/2 02/15/39	ł			1.A	190,59		237,638	175,000	189,231	0 500	(589)			3.500	2.919		2,314	6, 125	08/20/2018	02/15/2039
912810-QF-8 912810-QP-6	United States Treasury Inflati TII 2 1/8 02/15/40	†			1.A	561,99				592,689 308,855	6,506 3,544	(4,851)			2. 125	0.823	FA	3,868 2,386	10,109	04/15/2016	02/15/2040
912810-UP-6 912810-RN-0	United States Treasury Inflati TII 2 1/8 02/15/41 United States Treasury Note/Bo T 2 7/8 08/15/45				1.A	1,140,65		1,399,535		1, 135, 916	3,344	(397)			2. 125	2.693	FA	2,386		02/02/2016	
912810-NN-9	United States Treasury Note/Bo T 1 1/4 05/15/50					1, 140,63		13,802,858	15,215,000	13,743,425			570,780		1.250	1.500	MAI	24,693	95,094	11/10/2020	08/15/2045
912810-SP-4	United States Treasury Note/Bo T 1 3/8 08/15/50	+			1.A	575,80		575,986	615,000	575,854		53	370,760		1.375	1.647	MIN	24,093	95,094	12/29/2020	08/15/2050
912810-SQ-2	United States Treasury Note/Bo T 1 1/8 08/15/40	†			1.A		1894.6720	3.347.598	3,536,000	3,336,548		705	135.339		1. 125	1.229		15.026		10/02/2020	08/15/2040
912828-2A-7	United States Treasury Note/Bo T 1 1/2 08/15/26	SD			1.A		0105.8870	529,434	500,000	492,900		1, 191			1.500	1.766		2,833	7,500	10/12/2016	08/15/2026
912828-3W-8	United States Treasury Note/Bo T 2 3/4 02/15/28	100			1.A		32114.6760	573,379	500,000	496,603		424			2.750	2.856		5, 194	13,750	03/08/2018	02/15/2028
912828-5U-0	United States Treasury Note/Bo T 2 5/8 12/31/23	1			1.A	1,305,54		1,395,316	1,300,000	1,303,438		(1,091)			2.625	2.533		94	34, 125	01/15/2019	12/31/2023
912828-6F-2	United States Treasury Note/Bo T 2 1/2 02/28/26	1			1.A	7,760,9		8,685,832	7,835,000	7,779,038		10,013			2.500	2.649		66,554	195,875	03/01/2019	02/28/2026
912828-N7-1	United States Treasury Inflati TII 0 5/8 01/15/26	1			1.A		991223150	1,161,996	950.000	1.052.867	12.197	(2, 177)			0.625	0.398	JJ	3.006	6,418	08/23/2017	01/15/2026
912828-PP-9	United States Treasury Inflati TII 1 1/8 01/15/21	I			1.A		2119.0610	1,190,609	1.000.000	1, 190, 816	12,485	(11,213)			1. 125	0.044	JJ	6.186	13,209	06/18/2013	01/15/2021
912828-Q6-0	United States Treasury Inflati TII 0 1/8 04/15/21	I			1.A		34110.2450	330,734	300,000	329,046	3,894	1,845			0. 125	0.711		88	410	06/26/2018	04/15/2021
912828-QV-5	United States Treasury Inflati TII 0 5/8 07/15/21	I			1.A		5 117 . 0340	877,754	750,000		8,996	(10,329)			0.625	(0.712)		2,502	5,342	12/04/2012	07/15/2021
912828-R3-6	United States Treasury Note/Bo T 1 5/8 05/15/26	SD.			1.A	1,013,87	1 106 . 4770	1,064,766	1,000,000	1,007,793		(1,386)			1.625	1.474	MN	2,110	16,250	06/29/2016	05/15/2026
912828-RC-6	United States Treasury Note/Bo T 2 1/8 08/15/21	SD.			1.A	111,52	22 101.2420	111,366	110,000	110,106		(169)			2. 125	1.968	FA	883	2,338	11/29/2011	08/15/2021
912828-SV-3	United States Treasury Note/Bo T 1 3/4 05/15/22	SD.			1.A	3,246,89	0 102 . 2270	3,240,582	3, 170,000	3, 181, 439		(8,212)			1.750	1.483	MN		55,475	07/31/2012	05/15/2022
912828-TE-0	United States Treasury Inflati TII 0 1/8 07/15/22 .	ļ			1.A	243,88	116.7320	291,829	250,000	281,849	3,374	700			0.125	0.408	JJ	163	349	09/18/2013	07/15/2022
912828-TJ-9	United States Treasury Note/Bo T 1 5/8 08/15/22	SD.			1.A	690 , 46		717,008	700,000	698,307		1,020			1.625	1.777	FA	4,297	11,375	10/24/2012	08/15/2022
912828-U2-4	United States Treasury Note/Bo T 2 11/15/26	M			1.A	193,27		217,680	200,000	195,802		659			2.000	2.385	MN	519	4,000	01/11/2017	11/15/2026
912828-UH-1	United States Treasury Inflati TII 0 1/8 01/15/23 .				1.A		117.1830	410,141	350,000	395,397	4,593	(248)			0. 125	0.055	JJ	228	487	06/12/2013	01/15/2023
912828-V2-3	United States Treasury Note/Bo T 2 1/4 12/31/23				1 . A	541,08		584,332	550,000	541,084					2.250	2.504		34	12,375	01/04/2017	12/31/2023
912828-V9-8	United States Treasury Note/Bo T 2 1/4 02/15/27	SD.			1.A	445,09		497,408	450,000	446,802		480			2.250	2.375		3,824	10,125	05/08/2017	02/15/2027
912828-VB-3	United States Treasury Note/Bo T 1 3/4 05/15/23	·			1.A	107,491,30		110,032,971	106,000,000	107,337,951		(373,288)			1.750	1.203		240,843	1,723,750	05/27/2020	05/15/2023
912828-VM-9	United States Treasury Inflati TII 0 3/8 07/15/23	ł			1.A		118.5250		750,000	833, 120	9,945	2, 117			0.375	0.662		1,454	3, 104	12/18/2013	07/15/2023
912828-W7-1	United States Treasury Note/Bo T 2 1/8 03/31/24	SD			1.A	195,28		212,492	200,000	195,289		(407)			2. 125	2.494		1,086	4,250	03/31/2017	03/31/2024
912828-WE-6	United States Treasury Note/Bo T 2 3/4 11/15/23	SU.			1.A	129,46		134,277		126,492	00 774	(497)			2.750	2.318		446	3,438	08/18/2014	11/15/2023
912828-WU-0	United States Treasury Inflati TII 0 1/8 07/15/24	†			1. A	1,853,24		2, 172, 133	1,850,000	2,015,466	23,774	3,453			0.125	0.311	JJ	1, 171	2,501	11/21/2016	07/15/2024
912828-XL-9 912828-YM-6	United States Treasury Inflati TII 0 3/8 07/15/25 . United States Treasury Note/Bo T 1 1/2 10/31/24	†····			1. A	1,646,58	36120.5920 38104.8090	1,929,473		1,749,611 372,679	20,504	1,4/8			0.375	1.668	۸۸	3,043	6,498 5,625	02/13/2018	07/15/2025
912828-YM-6 912828-Z7-8	United States Treasury Note/Bo T 1 1/2 10/31/24 United States Treasury Note/Bo T 1 1/2 01/31/27	†			1.A		36104.8090 36105.9920	1,589,883	1,500,000	1,586,163		(1,324)			1.500	0.539		9.416	5,025	11/25/2020	01/31/2024
912828-ZA-1	United States Treasury Note/Bo T 1 1/2 01/31/27	†					681011800	303,539	300,000	302,880		(1,324)			1. 125	0.295		9,416	1,688	03/26/2020	01/31/2027
912828-ZC-7	United States Treasury Note/Bo T 1 1/8 02/28/25	†					11103.5270	207.055	200,000			(1,877)		····	1. 125	0.333			1,088	04/01/2020	02/28/2025
912828-ZD-5	United States Treasury Note/Bo T 0 1/2 03/15/23	†			1.A	1,258,16		1,260,156	1.250.000	1,256,212		(1,170)			0.500	0.273		1,865	3, 125	05/08/2020	03/15/2023
912828-ZG-8	United States Treasury Note/Bo T 0 3/8 03/31/22	1			1.A	720,79		722,278	720,000	720,492		(298)			0.375	0.320		690	1,350	03/05/2020	03/31/2022
912828-ZS-2	United States Treasury Note/Bo T 0 1/2 05/31/27	T			1.A			28.643.944	28,745,000	28,631,004		9,403			0.500	0.563	MN	12,635	71,863	06/17/2020	05/31/2027
912828-ZT-0	United States Treasury Note/Bo T 0 1/4 05/31/25	Ι		l	1.A	1,558,27		1.563.003	1.566.000	1,559,126		848		[0.250	0.350	MN	344	1.958	06/16/2020	05/31/2025
912828-ZU-7	United States Treasury Note/Bo T 0 1/4 06/15/23	I			1.A	4,009,2		4,010,312	4,000,000	4,007,665		(1,567)		[0.250	0.172	JD	467	5.000	06/30/2020	06/15/2023
912828-ZW-3	United States Treasury Note/Bo T 0 1/4 06/30/25	I			1.A	1,472,93		1,471,255	1,475,000	1,473,132		201			0.250	0.278	JD	10	1,844	07/22/2020	06/30/2025
91282C-AB-7	United States Treasury Note/Bo T 0 1/4 07/31/25	[1.A	1,409,89		1,405,869	1,410,000	1,409,899		9		L	0.250	0.252		1,475		07/29/2020	07/31/2025
91282C-AE-1	United States Treasury Note/Bo T 0 5/8 08/15/30	ļ			1.A FE	2,487,13		2,491,125	2,555,000	2,487,151		426	48,994		0.625	0.705		6,032		10/26/2020	08/15/2030
91282C-AH-4	United States Treasury Note/Bo T 0 1/2 08/31/27	1			1.A FE	1,021,83	3399.3910	1,013,784	1,020,000	1,021,752		(81)			0.500	0.474		1,733		09/09/2020	08/31/2027
91282C-AM-3	United States Treasury Note/Bo T 0 1/4 09/30/25	ļ			1.A FE	748,85	799.6210		750,000	748,912		55		L	0.250	0.281		479		10/02/2020	09/30/2025
91282C-AP-6	United States Treasury Note/Bo T 0 1/8 10/15/23	ļ			1.A FE	747,80		749,473	750,000	747,896		91			0.125	0.226	AO	201		11/16/2020	10/15/2023
91282C-AT-8	United States Treasury Note/Bo T 0 1/4 10/31/25				1.A FE	600,93		602,400	605,000	601,001		64			0.250	0.388	AO	259		11/19/2020	10/31/2025
91282C-AV-3	United States Treasury Note/Bo T 0 7/8 11/15/30	1			1.A FE	1,982,57	899.6720	1,993,438	2,000,000	1,982,694		116			0.875	0.967	MN	2,272		12/04/2020	11/15/2030

SCHEDULE D - PART 1

							Showing All Lor	ig-Term BOND:	S Owned Decei	nber 31 of	Current Ye	ar								
1	2	Cod	des	6	7		air Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			In	terest		Da	ites
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		Ce		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0 i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
91282C-AY-7	United States Treasury Note/Bo T 0 5/8 11/30/27			1.A FE	133,801,70	99.9840	133,929,077	133,950,000	133,801,814		107			0.625	0.641	MN	73,599		12/31/2020	11/30/2027
912833-LG-3	United States Treasury Strip C S 0 02/15/22	@M		1.A	12,831,00		49,926,040	50,000,000	46,877,003		2,618,137			0.000	5.831	N/A			06/12/1998	02/15/2022
	btotal - Bonds - U.S. Governments - Issue	r Obligatio	ons		372,547,71		456,879,605	449,212,000	444,279,538	134,144	5,305,731	802,776		XXX	XXX	XXX	607,944	2,565,475	XXX	XXX
36176M-PD-9	Ginnie Mae II Pool #770220	Jangan	4	1.A		2108.0170	708,826	656,217	690,791	.0., 177	1,946	552,776		4.000	2.206		2,187	26,249	11/08/2011	07/01/2031
36176M-PE-7	Ginnie Mae II Pool #770221		4	1.A		31079670		212,536	225,087		(92)			4.000	2.316		708	8,501	01/27/2012	06/01/2036
36176M-PF-4	Ginnie Mae II Pool #770222	T	4	1. A	403,08		396,056	366,648	394,580		964			4.000	1.485		1,222	14,666	07/18/2012	08/01/2031
36179M-NG-1	Ginnie Mae II Pool #MAO391	CF	. 4	1.A		2106.8260	6,042,848	5,656,714	5,588,298		(1.617)			3.000	3.381		14, 142	169,701	04/09/2014	09/01/2042
3617AA-X3-3	Ginnie Mae II Pool #A09698		4	1.A		1.105.9190	746.020				2.170			3.250	2.253		1.908	22,891	01/26/2016	01/01/2036
36180B-AY-7	Ginnie Mae II Pool #AD0023		4	1.A		106.0470	253.636	239.173			91			3.250	1.431		648	7,773	04/29/2013	04/01/2033
36182N-RN-5	Ginnie Mae II Pool #AH5893		4	1.A		107.9820	247.916	229,590	241.061		1.092			4.000	2.642		765	9, 184	01/07/2015	04/01/2039
36183Q-ZB-4	Ginnie Mae I Pool #AK7038		4	1.A		104 . 4630	325,448	311,544	322,305		144			3.000	2.049		779	9,346	04/17/2015	03/01/2045
36185B-QJ-8	Ginnie Mae I Pool #AM8557		. 4	1.A	449,34				448,832		127			3.000	2.346		1,096	13, 158	05/15/2015	05/01/2045
36193P-DW-2	Ginnie Mae II Pool #AS4617		4	1.A			975,232				376			3.500	1.109		2,652	31,826	04/20/2016	04/01/2046
36200M-J6-1	Ginnie Mae I Pool #604285		. 4	1.A	48,65	. 112.3580	57,738	51,388	49,214		58			5.000	6.378	MON	214	2,569	07/17/2007	05/01/2033
36200N-YN-5	Ginnie Mae Pool #605617	l	. 4	1.A	35,01	114.6110	40,345	35,202	35,040		2			5.000	5. 133	MON	147	1,760	02/28/2005	07/01/2034
36205A-MX-9	Ginnie Mae I Pool #384774		. 4	1.A	15,36	100 . 3750	15,630	15,572	15,462		15			7.000	7.345	MON		1,090	09/06/1995	10/01/2025
36205A-NN-0	Ginnie Mae I Pool #384797		. 4	1.A		100.3720	9,640	9,604	9,537		9			7.000	7.345		56	672	09/06/1995	09/01/2025
36206B-PY-1	Ginnie Mae Pool #406439		. 4	1.A	4,44	101.7050	4,582	4,506	4,474		4			7.000	7.345	MON	26	315	09/06/1995	10/01/2025
36206J-XZ-2	Ginnie Mae Pool #412996		. 4	1.A	4,88		5,029	4,893	4,880					7.500	7.598		31	367	08/03/1995	08/01/2025
36209R-YC-1	Ginnie Mae Pool #479607		. 4	1.A	374, 12		388,961		372, 198		207			4.000	2.582		1,176	14, 111	10/20/2011	10/01/2041
3620A6-CS-4	Ginnie Mae Pool #720181	CF	. 4	1.A	1, 185, 99		1,299,841	1,200,436	1, 187, 366		(152)			4.000	4.299		4,001	48,017	03/16/2010	07/01/2039
3620A6-DV-6	Ginnie Mae I Pool #720216	CF	. 4	1.A		107.6910	2,631,172	2,443,262	2,433,675		(87)			4.000	4. 100		8,144	97,730	10/08/2009	07/01/2039
3620A6-FR-3	Ginnie Mae I Pool #720276	CF	. 4	1.A		112.0560	2,640,760	2,356,642	2,388,998		196			4.500	4. 126		8,837	106,049	11/06/2009	08/01/2039
3620A9-3J-8	Ginnie Mae I Pool #723601		. 4	1.A		113.4480	435,056		400,840		(249)			5.000	3.847		1,598	19, 174	05/12/2010	01/01/2040
3620A9-YR-6	Ginnie Mae I Pool #723520	CF	. 4	1.A		115.0180	2,608,308	2,267,749	2,272,392		54			4.500	4.440		8,504	102,049	12/29/2009	12/01/2039
3620A9-YU-9	Ginnie Mae I Pool #723523	CF	. 4	1.A	3,076,510		3,437,422	3,015,262	3,069,060		336			4.500	4.021		11,307	135,687	12/18/2009	12/01/2039
3620A9-ZA-2	Ginnie Mae I Pool #723537	CF	. 4	1.A	1,380,03		1,539,483	1,377,450	1,379,502		28			4.500	4.455		5, 165	61,985	12/29/2009	12/01/2039
3620AK-YQ-3	Ginnie Mae I Pool #732519	·····	- 4	1.A	192,79		204,655	179,633	191,307		(161)			5.000	3.398		748	8,982	09/15/2010	07/01/2040
3620AR-3D-1	Ginnie Mae I Pool #737996		- 4	1.A		112.6250	1, 124,949	998,846	994,445		(33)			4.000	4.112		3,329	39,954	03/08/2011	02/01/2041
3620AX-6F-0	Ginnie Mae Pool #743470		. 4	1.A		112.8380	445, 181	394,532	424,902		93			4.500	2.587		1,480	17,754	08/30/2011	06/01/2040
36230L-CT-4	Ginnie Mae I Pool #751882	·····	. 4	1.A		107.2150	143,644	133,977	127,438		(44)			3.500	4.813		391	4,689	04/06/2011	11/01/2040
36241K-GU-6	Ginnie Mae I Pool #782011	·····	- 4	1.A		112 4220	71,724 61,377	62,602 .54,108	59,561		56			5.000	6.474		261	3, 130	06/21/2007	12/01/2035
36290Q-JN-6 36290V-2G-8	Ginnie Mae I Pool #614169		. 4	1.A		113.4330		54, 108	51,809 .51,002		60			5.000 5.500	6.376		225	2,705 2,757	07/17/2007	07/01/2033
36296F-U6-8	Ginnie Mae I Pool #690105			1.A		116.8520	57,088		51,002		(19)			5.500	4.977		657	7,879	01/11/2005	07/01/2034
36296Q-Y7-8	Ginnie Mae I Pool #698334	CF		1.A		0107.4670	904.020	841,210	832,065		(107)			4.000	4.299		2,804	33,648	03/16/2010	05/01/2039
36296T-RA-3	Ginnie Mae I Pool #700781	u	4	1.A		31178130	250,505	212,630			(107)			5.500	4.444		2,804	11,695	01/08/2009	10/01/2038
36296U-QW-3	Ginnie Mae I Pool #700761		4	1.A		3112.0990					(20)			5.500	4.824		273	3,272	02/27/2009	02/01/2039
38373A-WD-4	Government National Mortgage A 09-68 PD		4	1.A		3113.9510	5.183.384	4.548.789	4,613,022		(5,470)			5.000	4.572		18,953		09/30/2009	08/20/2039
38374V-YL-7	Government National Mortgage A 09-53 BP		4	1.A	5, 199, 14		5,775,689	5.086.294	5, 125, 628		(3,736)			5.000	4.753		21, 193	254,315	11/04/2009	07/20/2039
38378G-M6-2	Government National Mortgage A 12-149 MY		4	1.A	161,87			250,000	180 , 444		3,574			2.000	4.431		417	5,000	07/26/2013	12/20/2042
38378G-RM-2	Government National Mortgage A 12-143 LA	I	4	1.A	130,58		132,567	135,616	131, 133		159			1.000	2.316		113	1,356	06/29/2016	12/20/2042
38378T-6R-6	Government National Mortgage A 13-100 ML	I	4	1.A		112.8720	6,869,614	6,086,206	5,908,278		88,657			3.500	4.098		17,751	213,017	10/24/2013	07/20/2043
38378U-6D-4	Government National Mortgage A 13-170 BC	1	. 4	1.A		104 . 8940	5,822,979	5,551,288	5, 175, 302					2.500	3.969		11,565	138,782	12/05/2013	11/16/2028
38378Y-TN-9	Government National Mortgage A 13-165 LZ	CF	. 4	1.A		103. 6950		14,538,537	12,609,759		530,444			2.500	5. 183		30,289	358,589	12/01/2020	11/16/2043
38379A-QY-9	Government National Mortgage A 14-26 LZ	CF	. 4	1.A	13,913,14	103. 1050	18,740,675	18, 176, 243			670,875			2.500	5.447	MON	37,867	448,312	12/01/2020	02/16/2044
911760-DU-7	Vendee Mortgage Trust 1994-2 94-2 2	ļ	. 4	1.A	13,21	102.2570	13,319	13,025	13,019		1			6.323	6. 193	MON	69	874	08/01/1995	05/15/2024
911760-FH-4	Vendee Mortgage Trust 1995-1 95-1 2	ļ	. 4	1.A		108 . 3330	70,211	64,810	63,529		(317)			7.793	9. 115	MON	421	5,050	02/15/1995	02/15/2025
911760-FZ-4	Vendee Mortgage Trust 1995-2 95-2A 1A	ļ	. 4	1.A		106.0890	62,075	58,512	57,635		(233)			6.555	7.675	MON	320	3,840	06/14/1995	06/15/2025
911760-GJ-9	Vendee Mortgage Trust 1995-2 95-2C 3A	ļ	. 4	1.A		113. 8920	74,228	65, 174	66,053		(207)			8.793	8.017		478	5,730	01/29/1996	06/15/2025
911760-KG-0	Vendee Mortgage Trust 1997-1 97-1 3A		. 4	1.A	79,83	114.5980	87,475	76,332	77,240		(87)			8.293	7.858	MON	528	6,330	03/17/2000	12/15/2026
	-																			

					Showing A	II Long-Term BON	DS Owned Dece	ember 31 of	Current Yea	ar								
1	2	Cod	des 6	7	Fair Value	10	11		e in Book/Adju		g Value			Ir	nterest		Da	ates
		3 4	5		8 9			12	13	14	15	16	17	18	19	20	21	22
			NA	С														
			Des	ig-														
			natio	~														
			NA.								Total							
			Des								Foreign							
		l l F	nati							Current	Exchange							
			Modi							Year's	Change							
		r	an		Rate				Current	Other-	in							
		Ce	SV		Jsed to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
			Adm		Obtain		Adjusted	Valuation	(Amor-	Temporary	Adjusted	Ef	fective		Amount	Amount		Contractual
CUSIP		d g	Bond strat		Fair Fair	Par	Carrying	Increase/	tization)	Impairment	,			When	Due and	Received		Maturity
Identification	Description	le l n	Char Sym		Value Value	Value	Value	(Decrease)	Accretion	Recognized				Paid	Accrued	During Year	Acquired	Date
		0 11		DOI COST	value value	value	value	(Decrease)	Accietion	recognized	value	JI	UI	raiu	Accided	During Tear	Acquired	Date
	ıbtotal - Bonds - U.S. Governments - Ro ecurities	esiderillai Mo	пуауе-васкей	73,151,296	XXX 87,1	51,854 81,024,14	0 75,865,626		1,358,135			xx :	XXX	XXX	226,741	2,709,969	XXX	xxx
	•	1 1	4 4		.0.0010	01,004 81,024,14	0 /5,865,626		1,358,135					XXX 0N	226,741	2,709,969	03/08/2001	07/16/2040
	. Government National Mortgage A 01-12 X . Government National Mortgage A 05-23 IO		. 41.4		.0.0100	40	424		(35)			0.643	(25.628) MC		10		03/08/2001	06/17/2045
	ıbtotal - Bonds - U.S. Governments - C	ommercial Mo					424		(00)			0.007		/11			55/ 05/ 2005	50/ 11/2040
	ecurities	ommercial IVIC	ongage-backet		XXX	40	663		(41)			xx :	XXX	XXX	11	132	XXX	XXX
	DY7 Leasing LLC DYSEVE 2.578 12/10/25		. 1			98,61294,27			(41)			2.578		JSD	142	2,431	12/03/2013	12/10/2025
	Helios Leasing LLC HELIOS 1.825 05/16/25		. 1			43,922140,43						1.825	1.829 FI		320	2,563	05/20/2013	05/16/2025
	ubtotal - Bonds - U.S. Governments - O	ther Loan-Ba	cked and															
Str	ructured Securities			234,718	XXX 2	12,534 234,71	8 234,718				X	XX :	XXX	XXX	462	4,994	XXX	XXX
0599999. To	otal - U.S. Government Bonds			445.951.099	XXX 544.2	74.033 530.470.85	8 520.380.545	134, 144	6.663.825	802.776	>	XX :	XXX	XXX	835.158	5.280.570	XXX	XXX
46513E-GV-8	Israel Government AID Bond AID 5 1/2 12/04/23 .	D.	1.B	E	115.2400	36,06615,000,00	0		(134,381)			5.500	4.448 JI)	61,875	825,000	10/28/2009	12/04/2023
0699999. Su	ıbtotal - Bonds - All Other Governments	s - Issuer Obli	igations	16,639,350	XXX 17,2	36,066 15,000,00	0 15,428,176		(134,381))	XX :	XXX	XXX	61,875	825,000	XXX	XXX
	otal - All Other Government Bonds			16.639.350		86.066 15.000.00	0 15.428.176		(134.381)		>	XX :	XXX	XXX	61.875	825.000	XXX	XXX
13063B-BU-5	State of California CA ST-BAB		. 11.C	,,		11, 180			(1,281)			7.350	4.050 M	١	1,041	6,248	10/18/2017	11/01/2039
13063B-FR-8	. State of California CA ST-TXBL-BABS		. 11.C			50,330150,00			(2,528)			7.625	3.956 MS	3	3,813	11,438	10/18/2017	03/01/2040
93974C-RE-2	State of Washington WASHINGTON ST-F-BABS		. 11.B	E267,469:	140.3950	01,849215,00	0262,402		(1,649)			5.140	3.566 F	٠	4,605	11,051	10/18/2017	08/01/2040
	ıbtotal - Bonds - U.S. States, Territories	and Possess	sions - Issuer															
	bligations					03,359 450,00	,	_	(5,458)					XXX	9,459	28,737	XXX	XXX
	otal - U.S. States, Territories and Posse	ssions Bonds				03,359 450,00			(5,458)					XXX	9,459	28,737	XXX	XXX
181070-DX-8	Clark County Water Reclamation		. 21.B			17,7531,700,00			(4, 196)			4.000	3.701 J	J	34,000	68,000	07/16/2015	07/01/2033
181070-DZ-3 181070-EC-3	Clark County Water Reclamation		. 21.B			90,5585,770,00 45,1395,950,00			(10,395)			4.000 4.000	3.781 J. 3.921 J.		115,400	230,800	07/16/2015 07/16/2015	07/01/2035
208418-TR-4	. Clark County Water Reclamation					12,8404,000,00			(4,541)			3.000	2.862 F		45.333		10/25/2012	02/15/2027
208418-TS-2	Conroe Independent School Dist		1.A			19,260 6,000,00			(4,255)			3.000	2.911 F		68,000	180,000	10/25/2012	02/15/2028
234667-JL-8	Dallas County Hospital District		. 11.E	E	147.0910	30,90055,00	067,045		(296)			5.621	4.157 F	A	1, 168	3,092	10/18/2017	08/15/2044
498531-DP-4	Klein Independent School District		. 21.A			78,673720,00	0		(1,064)			3.750	3.581 F		11,250	27,000	05/14/2014	02/01/2034
498531-DT-6	. Klein Independent School District		. 21.A			35,2681,540,00			(4, 142)			4.000	3.691 F		25,667	61,600	05/14/2014	02/01/2041
528828-V6-0 528828-V7-8	Lewisville Independent School		1.A			34,405			(5,223)			3.000	2.860 F	٠	53,437	141,450	11/07/2012	08/15/2028
528828-V7-8 544646-ZR-6	Lewisville Independent School		. 11.A			96,078			(3,358)			3.000 6.758	2.907 F	١	53,607		11/06/2012	08/15/2029
631294-4C-6	City of Nashua NH NASHUA-TXBL		. 1			52,337			(2,022)		·····	4.226	4.226 J	, J	3,548		01/11/2012	01/101/2034
727199-VU-2	Plano Independent School District					19,581 4,530,00			3,327			3.375	3.502 F	Ä	57,758	152,888	04/03/2013	02/15/2036
914460-RL-6	University of Minnesota UNIV OF MN RGTS-C-REF .		11.0			21,929	0					1.894	1.894 A)	2,462	9,849	09/14/2017	04/01/2021
914460-RM-4	. University of Minnesota UNIV OF MN RGTS-C-REF .		. 11.C			51,038540,00						2.044	2.044 A		2,759	11,038	09/14/2017	04/01/2022
914460-RN-2	. University of Minnesota UNIV OF MN RGTS-C-REF .		. 11.C			47,953430,00						2.280	2.280 A		2,451	9,804	09/14/2017	04/01/2023
914460-RP-7	. University of Minnesota UNIV OF MN RGTS-C-REF .		. 11.C			14,658						2.430	2.430 A		2,946	11,786	09/14/2017	04/01/2024
914460-RQ-5 914460-RR-3	. University of Minnesota UNIV OF MN RGTS-C-REF . . University of Minnesota UNIV OF MN RGTS-C-REF .		. 11.C			53,381						2.615 2.715	2.615 A0		3,334	13,337	09/14/2017	04/01/2025
914460-RS-1	. University of Minnesota UNIV OF MN RGTS-C-REF .		. 11.C			71,869425,00						2.765	2.715 A		2,938	11,751	09/14/2017	04/01/2027
914460-RT-9	. University of Minnesota UNIV OF MN RGTS-C-REF .		. 11.C		111.6070	36,829705,00	0705,000					2.865	2.865 A		5,050	20, 198	09/14/2017	04/01/2028
914460-RU-6	. University of Minnesota UNIV OF MN RGTS-C-REF .		. 11.0			500,00						2.915	2.915 A		3,644	14,575	09/14/2017	04/01/2029
940157-M6-4	- Washington Suburban Sanitary		. 21.A			9,050			(26,685)			4.000	3.630 JI		30,000		11/15/2016	06/01/2041
940157-YX-2	Washington Suburban Sanitary		. 21.A			43,25011,555,00			(46,959)			4.000	3.530 JI	VVV	38,517		11/18/2014	06/01/2040
	ubtotal - Bonds - U.S. Political Subdivisi	ons - issuer (Juligations			18,048 72,330,00			(113,653)					XXX	828,792	2,620,339	XXX	XXX
	otal - U.S. Political Subdivisions Bonds		1 4 4	-7	- 1	18,048 72,330,00			(113,653)					XXX	828,792	2,620,339	XXX	XXX
01026C-AC-5 01026C-AD-3	Alabama Economic Settlement Alabama Economic Settlement					61,058			(463)		·····	3.163 4.263	3.060 MS	3	4,936 78,388	16,764	05/03/2019 12/18/2019	09/15/2025
040654-UF-0	Arizona Department of Transportation		1.C			90,666			(22,228)			5.000	3.838 J	J	58,375	116,750	11/17/2011	07/01/2025

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

						;	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6		air Value	10	11		e in Book/Adiu		g Value			li	nterest		Da	tes
	_	3		5	1	. 8	9		l	12	13	14	15	16	17	18	19	20	21	22
		ľ	1 .	"	NAIC		Ü				10		10	10	., .	10	10	20		
					Desig-															
					nation,								.							
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			l r		and	Rate					Current	Other-	in							
		С	e		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Dand	strative	Actual Fair	Fair	Par			tization)			Doto		When	Due and	Received		Maturity
	5		g	Bond		l l			Carrying	Increase/	,	Impairment	Carrying	Rate	1					, ,
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
040654-VN-2	Arizona Department of Transportation			2	1.0 FE	14,865,123105.7240	14,431,326	13,650,000	13,870,085		(141,545)			4.000	2.894	IJ	273,000	546,000	05/02/2013	07/01/2030
040654-YD-1	Arizona Department of Transportation			2	1.B FE	2,000,000107.2950	2, 145,900	2,000,000	2,000,000					3.166	3. 166		31,660	24,449	01/10/2020	07/01/2038
052476-ZM-3	City of Austin TX Water & Wast				1.0 FE		1,478,008	1,365,000	1,427,734		(4,403)			5.000	4.462		8,721	68,250	12/06/2013	11/15/2031
072024-NT-5	Bay Area Toll Authority BAY AREA TOLL-S1			4	1.D FE	4,573,206123.6600	4,587,786	3,710,000	4,375,366		(57,246)			6.793	4.410		63,005	252,020	04/27/2017	04/01/2030
072024-NV-0	Bay Area Toll Authority BAY AREA TOLL-S1	·		1	1.D FE	430,974 183.0640	549, 192	300,000	423,660 13,500,000		(2,017)			7.043	4.496		5,282	21,129	02/13/2017	04/01/2050
114894-WY-0 114894-ZW-1	County of Broward FL Airport	†		2	1.F FE 1.E FE	13,500,000109.4260500,000104.3030	14,772,510 521,515	13,500,000 500,000	13,500,000					4.100	4.100 /		138,375	553,500	10/30/2015	10/01/2037
15504R-GC-7	County of Broward FL Airport	†		2	1.B FE	2.747.184115.1720		2.640.000	2.695.737		(10,420)			4.000	3.521	N	4,346	14,970	08/05/2019	10/01/2043
15504R-GD-5	Central Puget Sound Regional	†		2	1.B FE	7,778,550114.5320		7,500,000			(27,071)			4.000	3.561	IN	50,000	300,000	08/05/2015	11/01/2033
163103-UK-8	Chelan County Public Utility	†····		1	1.B FE	1,230,000111.7140	1.374.082	1,230,000	1,230,000		(21,011)			4.053	4.053	IIV	24,926	49,852	10/27/2011	07/01/2024
163103-UL-6	Chelan County Public Utility			1	1.B FE	3,080,000114.6210	3,530,327	3,080,000	3,080,000					4. 153	4. 153		63,956	127,912	10/27/2011	07/01/2025
163103-UM-4	Chelan County Public Utility			1	1.B FE	3,075,000 116.9230	3,595,382	3,075,000	3,075,000					4. 253	4.253		65,390	130,780	10/27/2011	07/01/2026
199561-GJ-4	City of Columbus OH Sewerage R COLUMBUS SWR-REF			2	1.B FE	14,943,150109.1040	16.365.600	15.000.000	14.960.618		3, 118			3.300	3.330		41.250	495,000	10/31/2014	06/01/2031
207758-UJ-0	State of Connecticut Special T CONNECTICUT-A			2	1.E FE	15,616,650111.0430	16,656,450	15,000,000	15,314,391		(62, 193)			4.000	3.501 F		250,000		10/02/2015	08/01/2035
207758-VX-8	State of Connecticut Special T CT ST SPL TAX OBLG .	[2	1.E FE		1, 133, 550	1,000,000	1,020,831		(3,268)			4.000	3.590		13,333	40,000	12/27/2018	09/01/2035
231266-FD-4	Curators of the University of CURATORS UNIV-BABS	I		1	1.B FE	89,666140.3030		70,000			(621)			5.960	4.025	(N	695	4, 172	10/18/2017	11/01/2039
232287-AW-2	County of Cuyahoga OH CUYAHOGA CN SALES TAX	I		2	1.C FE	3,114,870110.6380	3,319,140	3,000,000	3,049,981		(11,711)			4.000	3.540	JD	10,000	120,000	12/04/2014	12/01/2036
232287-AX-0	County of Cuyahoga OH CUYAHOGA CN SALES TAX	ļ		2	1.C FE	9,267,440110.4880	9,894,200		9,091,087		(31,855)			4.000	3.580	JD	29,850	358,200	12/04/2014	12/01/2037
232287-AY-8	County of Cuyahoga OH CUYAHOGA CN SALES TAX			2	1.C FE	3,463,534110.3430	3,702,008	3,355,000	3,402,310		(11,066)			4.000	3.610		11, 183	134,200	12/04/2014	12/01/2038
235036-4W-7	Dallas Fort Worth International			1	1.E FE	9,896,600106.9690	10,696,900	10,000,000	9,901,075		4,321			2.994	3.066		49,900	299,400	12/18/2019	11/01/2038
259561-PJ-1	Douglas County Public Utility DOUGLAS PUD 1-TXB-A .			1	1.D FE	1,543,478138.8900	2,395,853	1,725,000	1,573,029		3,869			5.450	6.234		31,338	94,013	02/11/2011	09/01/2040
29270C-J7-1	Energy Northwest ENERGY NW-A-REF			2	1.C FE	5,894,433112.4880	6,372,445	5,665,000	5,777,064		(22,602)			4.000	3.521		113,300	226,600	04/24/2015	07/01/2035
312805-JG-0	City of Fayetteville NC Public WKS	ļ		2	1.C FE	9,817,958108.0490	10,280,862	9,515,000	9,627,706		(33, 137)			4.000	3.600		126,867	380,600	09/09/2014	03/01/2039
3133EC-A4-6	Federal Farm Credit Banks Fund 3 1/4 12/14/38				1.A	381,548122.9290	491,718	400,000	384,789		598			3.250	3.538		614	13,000	02/18/2015	12/14/2038
343136-2E-6	State of Florida Department of FL TPK AUTH-A			2	1.0 FE	13,765,000103.1230	14, 194, 881	13,765,000	13,765,000					3.500	3.500	IJ	240,888	481,775	01/17/2013	07/01/2040
343136-50-7	State of Florida Department of FL TURNPIKE AUTH-A			2	1.0 FE	4,841,750107.6000	5,380,000	5,000,000	4,890,752		8,476			3.250	3.500	JJ	81,250	162,500	08/21/2014	07/01/2031
347658-XS-0 392274-H5-8	City of Fort Lauderdale FL FT LAUDERDALE WTR/SWR	ł		2	1.B FE		11,490,300	10,000,000	10,336,875		(44,377)			4.000	3.430	15	133,333	400,000	02/07/2018	09/01/2043
392274-H5-8 392274-J5-6	Greater Orlando Aviation Authority			2	1.D FE 1.D FE		1,088,017	915,000 9.300.000	989,484 9,112,854		(14,356)			5.000	3.140 / 4.150 /		11,438	45,750	10/01/2015	10/01/2028
392274-J5-6 41978C-AR-6	Greater Orlando Aviation Authority	†		2	1.F FE	9,084,240109.1250 6,618,740105.7670		6,500,000	9,112,854		(13,539)			4.000	3.625	\∪ II	93,000	372,000 253,110	10/01/2015	10/01/2040
45203H-3L-4	State of Hawaii Airports System	†	1	2	1.F FE			8,000,000						4.000	4.060	i0			08/20/2015	10/01/2040
454795-FG-5	Indiana Health & Educational	1	1	2	1.6 FE	9.566.998113.4440		9,250,000	9,448,938		(29,963)			4.000	3.590		47.278		10/27/2016	11/15/2046
45505M-AS-5	Indiana Finance Authority IN FIN-WTR-A-CWA	1			1.D FE	8,483,060103.4750		8,000,000	8,381,437		(13,338)			5.250	4.846		105,000	420,000	09/09/2011	10/01/2038
485116-UZ-8	City of Kansas City MO Water R KANSAS CITY WTR-A	1	1	2	1.0 FE	1,464,210110.2580	1,488,483	1,350,000	1,388,551		(12,489)			4.000	2.970		4,500	54,000	06/03/2014	12/01/2028
485116-VK-0	City of Kansas City MO Water R KANSAS CITY WTR-A	1	1	2	1.0 FE	6,465,588107.9510	6,806,311		6,360,288		(17,666)			4.000	3.680		21,017	252,200	05/22/2014	12/01/2038
485116-WH-6	City of Kansas City MO Water R KANSAS CITY WTR-A			2	1.0 FE	3,648,150107.2020	3,950,394	3,685,000	3,654,980		1,275			3.500	3.565	JD	10,748	128,975	04/09/2015	12/01/2037
495289-X5-4	County of King WA Sewer Revenue			2	1.B FE	18,468,550106.6190	19,724,515	18,500,000			947			3.500	3.510	J	323,750	647,500	01/13/2015	07/01/2040
499815-MH-8	City of Knoxville TN Wastewate KNOXVILLE-WSTWTR-B	1			1.C FE	9,907,313 100.3910	10,164,589	10,125,000	9,948,801		5,786			3.000	3.113		75,938	303,750	11/29/2012	04/01/2042
499815-QY-7	City of Knoxville TN Wastewate KNOXVILLE WSTWTR-A	ļ		2	1.0 FE	9,875,000104.9450	10,494,500	10,000,000	9,897,023		4,259			3.500	3.581		87,500	350,000	04/07/2015	04/01/2038
544552-WH-1	Port of Los Angeles L A HBR DEPT-A-REF	ļ		2	1.C FE	2,283,040113.1430	2,262,860	2,000,000	2,114,683		(29,679)			5.000	3.291 F	Α	41,667	100,000	10/29/2014	08/01/2036
544552-WJ-7	Port of Los Angeles L A HBR DEPT-A-REF	ļ		2	1.C FE		10,470,605	9,345,000	9,829,131		(124,834)			5.000	3.451 F		194,688	467,250	10/28/2014	08/01/2044
56045T-AK-1	Maine Municipal Bond Bank ME MUNI BD BK-TXBL	ļ		1	1.E FE	2,500,000111.6040	2,790,100	2,500,000	2,500,000					4.352	4.352		9,067	108,800	08/28/2013	06/01/2024
57584X-YC-9	Massachusetts Development Fina MA DEV FIN AGY-A	ļ		2	1.A FE	1,071,970117.0570	1, 170, 570	1,000,000	1,054,316		(8,909)			4.000	2.930	IJ	18,444	40,000	12/27/2018	07/15/2036
576000-RC-9	Massachusetts School Building MA SCH BLDG AUTH-B	ļ		2	1.B FE	6,076,352111.3580	6,675,912	5,995,000	6,032,881		(8,519)			4.000	3.830	J	110,574	239,800	05/06/2015	01/15/2037
576000-RD-7	Massachusetts School Building MA SCH BLDG AUTH-B			2	1.B FE	11,122,650114.8890	12,637,790	11,000,000	11,057,226		(12,860)			4.000	3.860	IJ	202,889	440,000	05/06/2015	01/15/2038
586111-NA-0	Memphis-Shelby County Airport ETC ARPT-AMT	ļ		2	1.F FE	2,475,203122.0490	2,801,025	2,295,000	2,440,816		(16,363)			5.000	4.011		57,375	114,750	11/05/2018	07/01/2037
59164G-EB-4	Metro Wastewater Reclamation	ļ		2	1.B FE	15,768,750104.7630	15,714,450	15,000,000	15, 119, 147		(92,234)			4.000	3.344		150,000	600,000	02/07/2013	04/01/2041
592646-4F-7	Metropolitan Washington Airport	·		2	1.D FE	4,989,500104.3760	5,218,800	5,000,000	4,992,707		474			4. 125	4.141		51,563	206,250	06/06/2012	10/01/2032
60374V-DG-5	City of Minneapolis MN MINNEAPOLIS HLTH-REF				1.G FE		562,655	500,000	537,406		(12,480)			5.000	2.291		3, 194	25,000	12/27/2018	11/15/2023
60374V-EC-3 60416Q-FT-6	City of Minneapolis MN MINNEAPOLIS HLTH-A	CF		2	1.G FE 1.A FE	1,986,720116.3050	2,326,100	2,000,000	1,987,741		499			4.000	4.051		10,222	80,000	09/21/2018	11/15/2037
60416Q-FW-9	Minnesota Housing Finance Agency	CF		٠٠٠٠٠٠٠		1,065,984 102.8200	1,085,193	1,055,430 3,065,109	1,057,308		(1,213)			2.600	2.492		2,287	27,496	03/21/2013	09/01/2042
60416Q-FW-9 60416Q-FY-5	Minnesota Housing Finance Agency	CF		2	1.A FE	3,065,109103.2300 1,921,685103.4720	3, 164, 112	3,065,109	3,065,109					2.700	2.700			82,919 57.869	04/10/2013	09/01/2041
C-11-y01400	Imminicanta Housing Finance Agency	4Ur		4	I.N FE		1,988,406		,921,085	h	h			3.000	3.000	1UN	4,804		00/11/2014	01/01/2044

SCHEDULE D - PART 1

								Showing All Loi	ng-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ear								
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CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
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Identification	Description	е	n	Cnar	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
60416Q-GC-2	Minnesota Housing Finance Agency	CF		. 2	1.A FE	2,949,315			2,949,315	2,949,315					2.800	2.800		6,882	84,355	01/14/2015	02/01/2045
60416Q-GD-0	Minnesota Housing Finance Agency	CF		. 2	1.A FE	3,403,011			3,403,011	3,403,011					3.000	3.000	MON	8,508	102,343	03/11/2015	04/01/2045
60416Q-GE-8	Minnesota Housing Finance Agency	CF		. 2	1.A FE	3, 172, 426		3,281,938	3, 172, 426	3, 172, 426					3.050	3.050		8,063	101,078	05/13/2015	06/01/2045
60416Q-GG-3	Minnesota Housing Finance Agency	CF		. 2	1.A FE	1,371,360		1,422,375	1,371,360	1,371,360					2.950	2.950		3,371	40,455	01/13/2016	02/01/2046
60416Q-GX-6	Minnesota Housing Finance Agency			. 2	1.A FE	3, 179, 448		3,274,418	3, 179, 448	3, 179, 448	} }				3.000	3.000		7,949	95,493	09/13/2017	10/01/2047
60416Q-GZ-1	Minnesota Housing Finance Agency	CF		. 2	1.A FE	6, 166, 293		6,369,349	6, 166, 293	6, 166, 293	·····				3.100	3.100		15,930	191,329	11/10/2017	12/01/2047
60416Q-HA-5	Minnesota Housing Finance Agency	CF		. 2	1.A FE	6,005,239		6,289,346	6,005,239	6,005,239	·				3.300	3.300		16,514	198,371	02/14/2018	03/01/2048
60416Q-HC-1	Minnesota Housing Finance Agency	CF		. 2	1.A FE	5,835,890		6,111,986	5,835,890	5,835,890					3.300	3.300		16,049	192,675	04/13/2018	05/01/2048
60416Q-HE-7	Minnesota Housing Finance Agency	CF		. 2	1.A FE			6, 165, 956	5,870,606	5,870,606					3.450	3.450		16,878	202,877	08/17/2018	09/01/2048
60416Q-HG-2	Minnesota Housing Finance Agency	CF		. 2	1.A FE	4,928,972		5,201,594	4,928,972	4,928,972					3.750	3.750		15,403	184,941	10/18/2018	11/01/2048
60416Q-HL-1 60636A-MR-1	Minnesota Housing Finance Agency	CF		. 2	1.A FE	3,367,540		3,536,961	3,367,540	3,367,540		76			3.450	3.450 3.476		9,682 42,094	116,214	02/08/2019	03/01/2049
626207-V6-8	Health & Educational Facilities MO Municipal Electric Authority			- '	1.B FE	2,628,133	158.3540	3, 103, 137	2,630,000 197,000	256.810		(597)			3.471 6.655	4.864		3.278	91,287 13,110	10/06/2017 07/20/2017	01/15/2036
626207-YM-0					1.F FE										6.655	5.348					04/01/2057
642577-SS-0	Municipal Electric Authority City of New Braunfels TX Utili	+			1.F FE	1,992,347 6,369,130		2,537,941 6,501,213	1,642,000 6,070,000	1, 984, 182 6, 168, 190		(3,052)			4.000	3.348		27,319 121,400	109,275	02/23/2018	04/01/2057
642577-TW-0	City of New Braunfels TX Utili			. 2	1.0 FE			5,986,351	5,755,000	5, 108, 190		(37,068)			3.000	3.320			242,800	03/02/2015	07/01/2040
64966T-FE-9				. 2	1.0 FE							(32,072)			3.000	3.650					
64971M-5L-2	New York City Housing Developm NYC HSG DEV-TXBL-B				1.D FE			272.102	17,000,000	17, 117, 134		(32,072)			5.572	4. 125		29, 195	656,880	10/24/2014	02/15/2048
649710-N3-3	New York City Transitional Fin New York City Transitional Fin			- 1	1.A FE	4,938,700	136.0510	5.190.800	5,000,000	4,962,016					3.000	4. 125		25,000	11, 144	06/27/2018	11/01/2038
64971W-5Q-9					1.A FE				10,000,000			(2,385)			3.180	3.090			318,000	01/28/2013	02/01/2027
64971W-GM-6	New York City Transitional Fin New York City Transitional Fin				1.A FE	15,000,000			15,000,000	15,000,000		(2,303)	· · · · · · · · · · · · · · · · · · ·		4.000	4.000		250,000	600,000	07/12/2017	08/01/2039
64972F-Y3-4	New York City Water & Sewer Sy			. 2	1.A FE		162. 1040	243.156	150,000	199.560		(1.300)			5.882	3.751			8.823	10/18/2017	06/17/2039
64990A-AS-4	New York State Dormitory Autho			- '	1.B FE	10,953,816		12,234,748	11,255,000	11,037,426		13,311	/		4. 125	4.331		136,701	464,269	10/16/2017	03/15/2033
64990F-MT-8	New York State Dormitory Autho			1	1.B FE		134.3910	376,295	280,000			(1,999)			5.628	4.089		4,640	15,758	10/17/2013	03/15/2039
658203-U5-1	North Carolina Municipal Power				1.F FE			7,584,900	7,500,000	7,465,176		2,628			3.000	3.050		112,500		11/30/2012	01/01/2032
660043-AB-6	North Hudson Sewerage Authorit	+		1	1.F FE	2,000,000	129. 0560	2,581,120	2,000,000	2,000,000		2,020			5.396	5.396		8,993	107,920	05/18/2012	06/01/2042
660043-AG-5	North Hudson Sewerage Authorit			1	1.F FE	5,000,000		5,972,000	5,000,000	5,000,000					5.246	5.246		21.858		05/18/2012	06/01/2032
662903-NE-9	North Texas Municipal Water	1	-		1.0 FE	12,440,175				12,410,526		(4.871)	1		4.000	3.939		164,600	493,800	04/02/2014	09/01/2031
662903-NX-7	North Texas Municipal Water		-	2	1.0 FE	4,919,698		5,344,479	4,900,000	4,907,277		(2,146)			3.500	3.450		57,167	171,500	07/10/2014	09/01/2030
677659-V6-8	Ohio Water Development Authori			1	1.A FE		123.4290	308,573	250,000	272, 184		(1,819)			4.817	3.738		1,004	12,043	05/14/2015	12/01/2030
679111-WQ-3	Oklahoma Turnpike Authority	1	-	2	1.D FE	2,035,940		2.276.540	2.000.000	2.021.614		(3,860)			4.000	3.761		40.000	80.000	02/01/2017	01/01/2036
679111-WX-8	Oklahoma Turnpike Authority	1		2	1.D FE	2,043,540		2,286,460	2,000,000	2,026,170		(4,681)			4.000	3.711		40,000	80,000	02/01/2017	01/01/2035
679111-XX-7	Oklahoma Turnpike Authority	Ι	1	2	1.D FE	7,440,248		8,244,080		7,380,853		(22, 141)			4.000	3.610		144,600	289,200	03/15/2018	01/01/2042
68428T-AB-3	Orange County Sanitation Distr	1	1	. 1	1.A FE		142.3580	355,895	250,000	309,016		(2,068)			5.580	3.826		5,813	13,950	03/18/2015	02/01/2040
68428T-AT-4	Orange County Sanitation Distr	Ι]		1.A FE	15,404,000		15,503,400	15,000,000	15,266,380		(18,627)			4.000		FA	250,000	600,000	08/14/2013	02/01/2033
68607D-UE-3	State of Oregon Department of TRANS-B		1	. 2	1.B FE	6,100,860		6,614,640	6,000,000	6,091,457		(8,945)			2.951	2.756		22,624	174,601	12/11/2019	11/15/2033
68607D-UG-8	State of Oregon Department of TRANS-B			2	1.B FE	4,000,000		4,367,040	4,000,000	4,000,000					3.168	3. 168		16, 192	124,960	11/07/2019	11/15/2038
73358W-EK-6	Port Authority of New York & N PORT AUTH NY/NJ168				1.D FE	11,245,200	139.2520	15,742,439	11,305,000	11,251,002	L [736			4.926	4.956	AO	139,221	556,884	10/24/2011	10/01/2051
73358W-JA-3	Port Authority of New York & N PORT AUTH-174TH	.		. 1	1.D FE	2,545,000	133.0340	3,385,715	2,545,000						4.458	4.458	AO	28,364	113,456	09/28/2012	10/01/2062
771902-HE-6	City of Rochester MN ROCHESTER HLTH CARE				1.C FE	1,617,833	153. 9600	1,924,500	1,250,000	1,571,348		(15,716)			5.000	2.956	MN	7,986	62,500	12/27/2018	11/15/2036
771902-HF-3	City of Rochester MN ROCHESTER HLTH CARE			. 2	1.C FE	9,730,717	114.0360	11,232,546	9,850,000	9,735,776		2, 177			4.000	4.070	MN	50,344	394,000	10/09/2018	11/15/2048
79307T-DB-3	City of St Paul MN Sales & Use ST PAUL S/TAX-A			. 2	1.D FE	378,760	109.2520	382,382	350,000	375,979	ļ .	(2,540)			3.887	2.927	MN	2,267	13,605	11/25/2019	11/01/2035
796253-T9-3	City of San Antonio TX Electri			. 1	1.B FE		151.2190	83, 170	55,000	71,590	ļ .	(636)			5.985	3.685	FA	1,372	3,292	10/18/2017	02/01/2039
799054-HE-4	San Mateo County Transit Distr	.		. 2	1.C FE	1,005,669		1, 107, 308	1,025,000	1,010,517		925			3.250	3.390	JD	2,776	33,313	03/18/2015	06/01/2033
799054-HF-1	San Mateo County Transit Distr			. 2	1.C FE			13,710,294	12,675,000	12,640,590		1,996			3.375	3.400		35,648	427,781	03/18/2015	06/01/2034
802649-QH-9	City of Santa Rosa CA Wastewat	.			1.D FE	8,357,120		8,645,520	8,000,000	8,264,459		(15,071)			5.000	4.652		133,333	400,000	11/22/2013	09/01/2033
812631-LK-3	City of Seattle WA Drainage	. 		. 2	1.B FE	4, 186, 488			4,080,000	4, 120, 436	ļ ļ	(11,223)			4.000	3.681		27,200	163,200	06/25/2014	05/01/2036
812631-LL-1	City of Seattle WA Drainage	. 		. 2	1.B FE	4,873,594			4,765,000	4,806,273	ļ ļ	(11,446)			4.000	3.721		31,767	190,600	06/25/2014	05/01/2037
812631-LM-9	City of Seattle WA Drainage	· 		. 2	1.B FE	5,048,486		5,435,515	4,960,000	4,993,670		(9,325)			4.000	3.781		33,067	198,400	06/25/2014	05/01/2038
812631-LN-7	City of Seattle WA Drainage	. 		. 2	1.B FE	5,214,838		5,626,964	5,140,000	5, 168, 494		(7,885)			4.000	3.821		34,267	205,600	06/25/2014	05/01/2039
812631-NC-9	City of Seattle WA Drainage	·		. 2	1.B FE	5, 174, 000		5,653,300	5,000,000	5,118,846	ļ ļ	(20,328))		4.000	3.500		50,000	200,000	03/08/2018	04/01/2041
83756C-DZ-5	South Dakota Housing Developme AUTH-D	CF		-	1.A FE	6,004,015		6,315,683	6,004,015	6,004,015	-				3.250	3.250		16,261	195,218	06/13/2013	07/01/2043
875124-GE-3	Tampa Bay Water TAMPA BAY WTR-A-REF	. L	.1	. [2	1.B FE	13,500,000	[110 . 4430	14,909,805	13,500,000	13,500,000	L L		L		3.375	3.375	AO	113.906	455,625	01/13/2016	10/01/2038

Schedule D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	na-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2	1	Coc	loc	6	7		Fair Value	10	11			usted Carrvin	a Value			- 1	nterest		Da	ates
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			r		and		Rate					Current	Other-	in							
		С			SVO					Dools!	Lingalizad		-	III Dook/				A almoitte al			Ctatad
		_	e		-		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	- 1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
880558-BQ-3	Tennessee State School Bond Au TN BOND AUTH-A				1.B FE	6,822,754	102.6820	7,028,583	6,845,000	6,827,936		745			3.750	3.771	MN	42,781	256,688	07/13/2012	05/01/2037
880591-EP-3	Tennessee Valley Authority TVA 3 1/2 12/15/42	ļ			1.A	1,514,089	124.7380	1,796,231	1,440,000	1,507,643		(2,098)			3.500	3.200		2,240	50,400	10/18/2017	12/15/2042
88213A-BK-0	Texas A&M University TX A&M UNIV SYS-B	ļ		2	1.A FE	7,870,575		7,934,400	7,500,000	7,618,613		(47,398)			4.000	3.301		38,333	300,000	03/31/2015	05/15/2044
88213A-CT-0	Texas A&M University TX A&M UNIV-D-TXBL			2	1.A FE		113.1600	509,220	450,000	450,101		(21)			4.000	3.994		2,300	18,000	07/02/2015	05/15/2031
88213A-MT-9	Texas A&M University TEXAS A&M UNIV-PREREF	ļ		2	1.A	2, 198, 442		2,268,735	2,110,000	2,151,015	ļ ļ	(16,568)			3.500	2.648	MN	9,436	73,850	01/23/2018	05/15/2039
88213A-NG-6	Texas A&M University TEXAS A&M UNIV-UNREF	ļ		2	1.A FE	4,201,558		4,477,130	4,290,000	4,210,259	ļ ļ.	3,008			3.500	3.640	MN	19, 186	150 , 150	01/23/2018	05/15/2039
88283L-HU-3	Texas Transportation Commissio TRANSN-1ST TIER	·····		[1	1.A FE	118,578		128,954	100,000	113,880	·	(1,518)			5.178		AO	1,295	5, 178	10/18/2017	04/01/2030
88283L-JE-7	Texas Transportation Commissio TX TRANSPTRN-A-REF .				1.A FE	5,619,100		5,774,400	5,000,000	5,450,656		(27,959)			5.000	4.059	AO	62,500	250,000	03/07/2014	04/01/2033
88283L-JF-4	Texas Transportation Commissio TX TRANSPTRN-A-REF	ļ			1.A FE	11, 193, 400		11,548,800	10,000,000	10,893,227		(49,903)			5.000	4.118		125,000	500,000	03/07/2014	04/01/2034
88906R-EU-0	Tohopekaliga Water Authority	·		2	1.A FE		108.6400	1,080,968	995,000	974,930		961			3. 125	3.290		7,773	31,094	03/18/2016	10/01/2036
88906R-EV-8	Tohopekaliga Water Authority			2	1.A FE	2,087,516		2,204,278	1,975,000	2,041,564		(10,355)			4.000	3.350		19,750	79,000	03/18/2016	10/01/2041
88906R-EY-2 914455-SA-9	Tohopekaliga Water Authority			2	1.A FE	5,362,550		5,644,950	5,000,000	5,213,723 2,860,253		(33,439)			4.000 4.000	3.401		50,000	200,000	03/18/2016	10/01/2036
915115-5D-7	University of Michigan Permanent University Fund - Un TX SYS UNIV BRD			2	1.A FE	2,895,367 6,212,032			2,755,000 6,400,000	6,255,659		(12,626)			3.250	3.401		104.000	110,200 208,000	02/15/2018	04/01/2043
915115-5E-5	Permanent University Fund - Un IX SYS UNIV BRD	ł		2	1.A FE	2,409,775			2,500,000			3,690			3.250	3.461			81,250	02/19/2015	07/01/2034
915137-5R-0	Board of Regents of the Univer TX REVS-C-BABS	†		1	1.A FE		137 . 0730	95,951	70,000			(529)			4.794	3.385		1,268	3,356	10/18/2017	08/15/2046
91514A-GY-5	Board of Regents of the Univer TX UNIV SYS BRD	†····		2	1.A FE			11,736,700	10,000,000	10,347,018		(45,978)			4.000	3.410		151,111	400,000	02/05/2018	08/15/2044
91802R-AH-2	Utility Debt Securitization Au UTIL DEV SEC-TE	†			1.A FE	4,399,440		4,550,800	4,000,000	4,256,385		(23,236)			5.000	4. 136		8.889	200,000	12/12/2013	12/15/2029
91802R-AL-3	Utility Debt Securitization Au UTIL DEV SEC-TE				1.A FE	5,387,100		5,664,800	5,000,000	5,280,935		(17,549)			5.000	4.391		11, 111	250,000	12/12/2013	12/15/2032
91802R-AM-1	Utility Debt Securitization Au UTIL DEV SEC-TE				1.A FE	6,433,920		6,793,980	6,000,000	6,324,491		(18, 192)			5.000	4.446		13,333	300,000	12/12/2013	12/15/2033
927793-UD-9	Virginia Commonwealth Transpor				1.B FE	6,886,390		7,111,440	7,000,000	6,915,734		3,703			4.500	4.610		40,250	315,000	05/12/2011	05/15/2036
93976A-AH-5	Washington State Convention	I			2.A FE	300,000		391,770	300,000	300.000					6.790	6.790		10, 185	20,370	11/16/2010	07/01/2040
953564-EZ-0	West Knox Utility District W KNOX UTIL W/S				1.B FE	437,084	124.0730		400,000			(556)			7.000	6.333	JD	2,333	28,000	05/06/2011	06/01/2045
977123-H9-2	Wisconsin Department of Transp WI TRANSPRTN-1				1.B FE	2, 103, 380	106.4670	2, 129, 340	2,000,000	2,074,011		(4,951)			4.500	4.093	JJ	45,000	90,000	03/21/2014	07/01/2032
977123-J2-5	Wisconsin Department of Transp WI TRANSPRTN-1	ļ			1.B FE	2,616,650	106.4670	2,661,675	2,500,000	2,586,101		(5, 166)			4.500	4.144	JJ	56,250	112,500	03/21/2014	07/01/2033
977123-J3-3	Wisconsin Department of Transp WI TRANSPRTN-1	ļ			1.B FE	1,418,602	106.4670	1,447,951	1,360,000	1,404,413		(2,406)			4.500	4. 181	JJ	30,600	61,200	03/21/2014	07/01/2034
97712D-QQ-2	Wisconsin Health & Educational WISCONSIN ST-A-REF .			2	1.B FE	4,612,486	114.5530	5,383,991	4,700,000	4,627,570		3,442			3. 125		MN	18,767	146,875	04/27/2016	11/15/2036
97712D-RA-6	Wisconsin Health & Educational WISCONSIN ST-A-REF .			2	1.B FE	2,852,884	114. 2630	3, 193, 651	2,795,000	2,835,493		(6,705)			4.000	3.700		14,286	111,800	04/24/2018	11/15/2036
2599999. Su	btotal - Bonds - U.S. Special Revenues - I	lssue	r Obli	gations		717,696,848	XXX	772,141,079	702,610,339	710,663,398		(1,390,367)			XXX	XXX	XXX	7,407,367	27,476,865	XXX	XXX
31288A-V5-1	Freddie Mac Gold Pool #C72436			4	1.A		118.6320		598, 109	609,977		(532)			6.000	5.368		2,991	35,887	11/04/2002	10/01/2032
3128K6-NT-3	Freddie Mac Gold Pool #A45802	ļ		4	1.A		115. 4750	352,703	305,436	308,302	ļ [(45)		ļ	5.500	5.202	MON	1,400	16,799	07/08/2005	07/01/2035
3128K7-NM-6	Freddie Mac Gold Pool #A46696	ļ		4	1.A	233,036	109.9250	278,724	253,559	236,206	ļ .	(197)			4.500	6.807		951	11,410	06/13/2006	08/01/2035
3128LX-A4-2	Freddie Mac Gold Pool #G01827	ļ		4	1.A		110.6110	526,489	475,984	443,504		(369)			4.500	6.809		1,785	21,419	06/13/2006	06/01/2035
3128LX-AE-0	Freddie Mac Gold Pool #G01805			4	1.A		110.6030	791,654	715,760	699,558		(102)			4.500	5.225		2,684	32,209	06/08/2009	04/01/2035
3128LX-EZ-9	Freddie Mac Gold Pool #G01952	ļ		4	1.A		117.5000	311,902	265,449	261,467	ļ ļ	41			5.500	5.974		1,217	14,600	11/15/2005	10/01/2035
3128LX-KD-1	Freddie Mac Gold Pool #G02092	ļ		4	1.A		110.3760	449, 180	406,954	397,620	ļ ļ	(62)			4.500	5.221		1,526	18,313	06/08/2009	02/01/2036
3128M7-JC-1	Freddie Mac Gold Pool #G05359	CF		4	1.A	1,285,532		1,414,245	1,304,695	1,288,540	 	(347)			4.000	4.410		4,349	52, 188	07/09/2009	11/01/2033
3128M8-H4-9	Freddie Mac Gold Pool #G06251	CF		4	1.A	6,887,673		7,836,830	6,978,171	6,894,430		(956)			4.000	4.349		23,261	279, 127	04/18/2011	02/01/2041
3128M8-NG-5	Freddie Mac Gold Pool #G06391	CF		4	1.A	3,624,159		4, 116, 396	3,665,395	3,627,159		(425)			4.000	4.301		12,218	146,616	04/19/2011	03/01/2041
3128M9-VV-1	Freddie Mac Gold Pool #G07528	 		4	1.A			10,864,077	10,213,641	9,857,544	····· •	(11,560)			3.000	4.124		25,534	306,409	11/21/2013	09/01/2043
3128MD-RJ-4 3128MF-QB-7	Freddie Mac Gold Pool #G14789	t		4	1.A		105.1080	331,297	315, 197	327,509		(440) 187			3.000		MON	788	9,456	08/30/2016	07/01/2028
3128MF-QB-7 3128MJ-2M-1	Freddie Mac Gold Pool #G16550 Freddie Mac Gold Pool #G08779	t		4	1.A 1.A	5/3,111	104.9800	612,954 8,766,693	583,876 8,263,798	573,709 8,269,233		187			3.000	3.624 3.450		1,460	17,516 289,233	10/30/2018	05/01/2033
3128MJ-2S-8	Freddie Mac Gold Pool #G08779	t		I	1.A	3,282,582		3,388,585			·	(112)			3.500	2.450		9,304	289,233	12/07/2017	10/01/2047
3128MJ-4V-9	Freddie Mac Gold Pool #G08835	t	1	4	1.A			2,934,534				(206)			3.500	2.452		8.092	97 . 102	05/13/2019	09/01/2047
3128MJ-S3-5	Freddie Mac Gold Pool #G08537	CF		4	1.A	9,579,308			9,944,456			(9,570)			3.000	4.118		24,861		09/19/2013	09/01/2048
3128MJ-S6-8	Freddie Mac Gold Pool #G08540		1	4	1.A	9,780,557		10,970,832	10,261,568	9,804,735		(13, 194)			3.000	4.116		25,654	307,847	12/12/2013	08/01/2043
3128MJ-SH-4	Freddie Mac Gold Pool #G08519	CF	1	4	1.A	4,998,244	106.8920	5,796,456	5,422,743	5,032,699		(9,640)			2.500	4.172		11,297	135,569	06/28/2013	02/01/2043
3128MJ-SS-0	Freddie Mac Gold Pool #G08528	CF]	4	1.A	9, 177, 684	106 . 3580	10 , 137 , 432	9,531,388	9, 197, 844	[(9,433)			3.000	4.132		23,828	285,942	09/19/2013	04/01/2043
3128MJ-WL-0	Freddie Mac Gold Pool #G08650	CF]	4	1.A			1,766,051	1,649,502	1,692,926		293			3.500	2.654		4,811	57,733	07/16/2015	06/01/2045
3128MJ-Y6-1	Freddie Mac Gold Pool #G08732	I		4	1.A	4,606,356		4,717,447	4,461,706	4,601,832		1,868			3.000	1.869		11, 154	133,851	11/09/2016	11/01/2046
3128MJ-ZB-9	Freddie Mac Gold Pool #G08737	CF		4	1.A	7,576,056		8,007,225	7,598,019	7,576,424	[(131)			3.000	3.080		18,995	227,941	01/12/2017	12/01/2046
3128MJ-ZF-0	Freddie Mac Gold Pool #G08741	Ι ¨	Ι	4	1 A	23 480 742			23.673.811	23.484.992	· [(1 773)	1		3 000	3 269	MON	59 185	710 214	02/21/2017	01/01/2047

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11			justed Carryin	g Value			lı	nterest		Da	ites
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			r		and		Rate					Current	Other-	in							
		С	е		svo		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	lĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	ď	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	ا مصریات م	Date
3128MJ-ZM-5	Freddie Mac Gold Pool #G08747	Р е	111	Ullai	1.A	15, 100, 688			15.224.059	15, 103, 245	(Decrease)	(1,172)		value	3,000	3.267		38.060	456.722	Acquired 03/26/2019	02/01/2047
3128MJ-ZQ-6	Freddie Mac Gold Pool #G08750	CF		4	1.A							(1,172)			3.000	3.138		21,042	252,499	04/05/2017	03/01/2047
3128MM-UC-5	Freddie Mac Gold Pool #G18578			4	1.A			1, 185, 203	1, 126, 666	1, 155, 536		(397)			3.000	2.071	MON	21,042	33,800	12/16/2015	12/01/2030
3128MM-UG-6	Freddie Mac Gold Pool #G18582		1	4	1.A	2,232,120		2,232,840	2,122,591	2,214,978		(301)			3.000	1.308		5,306	63,678	10/03/2016	01/01/2031
3128MM-UQ-4	Freddie Mac Gold Pool #G18590	1]	4	1.A	825,306		833,978	797,878	820,838		65			2.500	1.455		1,662	19,947	10/06/2016	03/01/2031
3128MM-VG-5	Freddie Mac Gold Pool #G18614]	4	1.A	6,701,714		6,969,078		6,696,512		(338)			2.500	2.313		13,886	166,632	02/15/2018	10/01/2031
3128MM-VZ-3	Freddie Mac Gold Pool #G18631			4	1.A	6,805,077		7,077,214	6,768,531	6,799,851		(32)			2.500	2.317	MON	14, 101	169,213	03/13/2018	02/01/2032
3128MM-W7-4	Freddie Mac Gold Pool #G18669			4	1.A	6,366,248	. 104 . 5020	6,716,745	6,427,400	6,370,417		769			2.500	2.783	MON	13,390	160,685	09/20/2018	12/01/2032
3128MM-WU-3	Freddie Mac Gold Pool #G18658			4	1.A		. 104 . 4680	6,428,147	6, 153, 230	6,148,070		442			2.500	2.508		12,819	153,831	09/18/2018	09/01/2032
3128MM-WY-5	Freddie Mac Gold Pool #G18662			. 4	1.A		. 104 . 4660	2,086,236	1,997,041	2,000,517		(29)			2.500	2.421		4, 161	49,926	11/17/2017	10/01/2032
3128MM-X8-1	Freddie Mac Gold Pool #G18702			. 4	1.A		.106.1770					(19)			3.500	3.467		1,911	22,928	11/14/2018	08/01/2033
3128MM-XF-5	Freddie Mac Gold Pool #G18677	+		. 4	1.A		.105.0000	520,897		494,238		26			3.000	3.114		1,240	14,883	03/07/2018	02/01/2033
3128MM-XK-4	Freddie Mac Gold Pool #G18681	+		. 4	1.A	912,655		956,069	910,578	912,512		(93)			3.000	2.898		2,276	27,317	05/13/2019	03/01/2033
3128PU-CN-0 31292L-FD-2	Freddie Mac Gold Pool #J14577 Freddie Mac Gold Pool #C03764	CF		4	1.A 1.A	2,622,809	.106.1440	586, 156		574,096		(2,272)			3.500	1.442		1,611	19,328	08/29/2016	03/01/2026
31292L-FD-2	Freddie Mac Gold Pool #C03795	CF		4	1.A	4,469,538		4,897,736	4,502,250	4,471,101		(233)			3.500	3.711		13, 132	92,376	01/03/2014	04/01/2042
31292L-GN-9	Freddie Mac Gold Pool #C03805			4	1.A	4,469,166		4,917,839	4,302,230	4,470,500		(443)			3.500	3.684		13, 119	157,429	01/03/2014	04/01/2042
31292S-A6-7	Freddie Mac Gold Pool #C09029			4	1.A	4,524,796		4,954,368	4,657,236	4,532,192		(3,488)			3.000	3.857		11.643	139,717	11/18/2013	03/01/2043
312930-VK-3	Freddie Mac Gold Pool #A84218		1	4	1.A	1,572,550		1,734,360	1,568,384	1,571,706		45			4.500	4.427		5.881	70,577	07/22/2009	05/01/2038
312936-Y2-7	Freddie Mac Gold Pool #A89729			4	1.A	1,417,830		1,532,238	1,399,408	1,415,961		376			4.000	3.632	MON	4,665	55,976	06/28/2010	11/01/2039
312936-YZ-4	Freddie Mac Gold Pool #A89728	CF		4	1.A	2,345,798			2,326,531	2,343,717		418			4.000	3.764		7,755	93,061	06/25/2010	10/01/2039
312939-JD-4	Freddie Mac Gold Pool #A91160	CF		4	1.A	5,053,351		5,659,417	5,039,740	5,051,021		122			4.500	4.427		18,899	226,788	02/19/2010	02/01/2040
312942-2T-1	Freddie Mac Gold Pool #A94386	CF		. 4	1.A	2,065,783		2,327,033	2,072,097	2,066,055		(41)			4.000	4.074		6,907	82,884	01/07/2011	10/01/2040
312943-2R-3	Freddie Mac Gold Pool #A95284	CF		. 4	1.A	3,383,729		3,850,461	3,428,731	3,387,177		(515)			4.000	4.353		11,429	137, 149	01/05/2011	12/01/2040
312943-BR-3	Freddie Mac Gold Pool #A94548	CF CF		. 4	1.A		.112.3010	3,616,454	3,220,335	3, 181, 348		(488)			4.000	4.354		10,734	128,813	01/05/2011	10/01/2040
312943-F3-2 312943-F4-0	Freddie Mac Gold Pool #A94686 Freddie Mac Gold Pool #A94687	CF		4	1.A 1.A	4,949,957 1,516,714	. 112.3030	5,621,299	5,005,487 1,533,729	4,953,750 1,517,876		(751) (230)			4.000	4.299 4.299		16,685 5.112	200,219	12/22/2010	11/01/2040
312943-QC-0	Freddie Mac Gold Pool #A94951	CF		4	1.A	2,038,818		2,283,410	2,053,901	2,039,878		(148)			4.000	4.299		6,846	82,156	01/28/2011	11/01/2040
312943-U7-6	Freddie Mac Gold Pool #A95106	CF		4	1.A	2,561,750		2,885,641	2,569,579	2,562,085		(51)			4.000	4.074		8,565	102,783	01/07/2011	11/01/2040
312943-X8-1	Freddie Mac Gold Pool #A95203			4	1.A	3,458,595		3,926,349	3,496,289	3,461,158		(507)			4.000	4.290		11,654	139,852	12/22/2010	11/01/2040
312944-AC-5	Freddie Mac Gold Pool #A95403			4	1.A	2,216,820		2.549.878	2,350,894	2,226,493		(3,987)			3.500	5.361		6.857	82,281	04/21/2011	12/01/2040
312945-A4-0	Freddie Mac Gold Pool #A96327	CF		4	1.A	6,097,553	. 112.3040	6,912,074	6, 154,773	6, 101,741		(587)			4.000	4.246	MON	20,516	246, 191	01/12/2011	01/01/2041
312945-AL-2	Freddie Mac Gold Pool #A96311	CF		4	1.A	3,988,962	.111.1780	4,490,647	4,039,136	3,992,811		(538)			4.000	4.333		13,464	161,565	02/01/2011	01/01/2041
31297V-7G-7	Freddie Mac Gold Pool #A39895	CF		4	1.A		. 117 . 4490	843,224	717,950	707,117		111			5.500	5.976		3,291	39,487	11/15/2005	11/01/2035
3131WD-5T-9	Freddie Mac Pool Pool #ZI1758		-	4	1.A		.116.7140	270,640	231,883	228,862		61			5.500	5.859		1,063	12,753	08/22/2019	05/01/2034
3131WD-7E-0	Freddie Mac Pool Pool #ZI1793			. [4	1.A		.117.5070	457,242	389,119	384,050		103			5.500	5.859		1,783	21,401	08/22/2019	05/01/2034
3131WD-BJ-4	Freddie Mac Pool Pool #ZI0941			4	1.A	209,564	. 120 . 1850	253,336	210,788	209,581		12			6.000	6.129 5.366		1,054 914	12,647	08/14/2019	11/01/2033
3131WE-2S-2 3131WF-SC-6	Freddie Mac Pool Pool #ZI2585 Freddie Mac Pool Pool #ZI3215			4	1.A 1.A		117.1150	233,611	199,472	200,022 40.465		(35)			5.500 5.000	5.366		914	10,971	08/22/2019	10/01/2034
3131WG-6B-0	Freddie Mac Pool Pool #Z14466			4	1.A		115. 4370	173,294	150 . 120	151,393		(45)			5.500	5.199		688		08/22/2019	07/01/2035
3131WG-FR-5	Freddie Mac Pool Pool #Z13776			4	1.A		117 . 5510	39,576		35,250		(43)			5.500	4.112		154	1,852	08/22/2019	11/01/2035
3131WG-HH-5	Freddie Mac Pool Pool #ZI3832			4	1.A		116.3090	52,688	45,300	44,611		12			5.000	5.424		189	2,265	08/22/2019	11/01/2035
3131WK-VP-2	Freddie Mac Pool Pool #Z16922			4	1.A		.118.5660		55,744			(47)			7.000	6.013		325	3,902	08/22/2019	12/01/2037
3131WM-HW-9	Freddie Mac Pool Pool #Z18345			4	1.A		.116.6490	105,072	90,075	91,481		(29)			5.500		MON	413	4,954	08/22/2019	12/01/2038
3131WN-6F-6	Freddie Mac Pool Pool #Z19870			4	1.A		.114.3060	187,983	164,456	169,230		(75)			5.000	4.160		685	8,223	08/22/2019	04/01/2040
3131WN-QA-5	Freddie Mac Pool Pool #Z19449		.	4	1.A		.116.2870	284,065	244,280	254,264		(161)			5.000	3.839	MON	1,018	12,214	08/22/2019	11/01/2039
3131WQ-LY-1	Freddie Mac Pool Pool #ZJ0343		.	. 4	1.A		.114.8710	329,749	287,059	302,386		(227)			5.000	3.531		1, 196	14,353	08/22/2019	08/01/2040
3131WQ-QP-5	Freddie Mac Pool Pool #ZJ0462		-	4	1.A	1,211,058		1,324,619	1, 191,774	1,210,642		(242)			4.000	3.470		3,973	47,671	08/22/2019	09/01/2040
3131WQ-RU-3	Freddie Mac Pool Pool #ZJ0499			4	1.A		.110.7160	190,847	172,376	178,668		(82)			4.500	3.408		646	7,757	08/22/2019	09/01/2040
3131WQ-UC-9 3131WQ-XU-6	Freddie Mac Pool Pool #ZJ0579 Freddie Mac Pool Pool #ZJ0691			4	1.A 1.A		110.2190 111.1450	404,815 584,904	367,283 526,253	375,741 523,552		(102)			4.000 4.000	3.257 4.110		1,224 1,754	14,691 21,050	08/22/2019	10/01/2040
3131WR-GC-3	Freddie Mac Pool Pool #ZJ1095		1	,	1.A		111. 1450	516,738				(105)			4.500	3.957		1,734	21,050	08/22/2019	01/01/2041
3131WR-KD-6	Freddie Mac Pool Pool #ZJ1192		1	4	1.A		112. 2000		460 , 196	456,804		90			4.000	4.648		1.557	18.686	08/22/2019	02/01/2041

SCHEDULE D - PART 1

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	Description Description	е	n	Unar	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value		of		Accrued	During Year	Acquired	Date
3131WR-LV-5	Freddie Mac Pool Pool #ZJ1240			. 4	1.A	1,263,147			1,255,361	1,262,953		(112)			4.000		MON	4, 185	50,214	08/22/2019	02/01/2041
3131WR-R9-8	Freddie Mac Pool Pool #ZJ1412			. 4	1.A		112.2880	545, 188	485,527	513,241		(344)			4.500	2.861	MON	1,821	21,849	08/22/2019	03/01/2041
3131WX-D4-1	Freddie Mac Pool Pool #ZJ6423			· 4 ······	1.A		118.8240	174,345	146,724	151,009		(193)			6.500	5.529 2.504		795	9,537	08/22/2019	09/01/2032
3131X8-YD-2 3131XG-LC-0	Freddie Mac Pool Pool #ZK5208			· 4 ·····			105.7770		617,862	616,962 393,781		(10)			2.500 4.500	3.528		1,287 1,430	15,447 17,163	08/14/2019	03/01/2028
3131XG-LC-0	Freddie Mac Pool Pool #ZL1223 Freddie Mac Pool Pool #ZL1224	+		· +	1.A 1.A		112.2850 112.2870		381,407 692,784			(153)			4.500	3.528			31, 175	08/22/2019	04/01/2041
3131XH-BQ-8	Freddie Mac Pool Pool #ZL1224 Freddie Mac Pool Pool #ZL1847			· [*	1.A		112.2870					(267)			4.500	2.896		2,598	16,810	08/22/2019	08/01/2041
3131XH-SL-1	Freddie Mac Pool Pool #ZL2323			· [1.A	2,264,183	110 . 2220					(919)			4.000	2.896				08/22/2019	11/01/2041
3131XJ-4V-1	Freddie Mac Pool Pool #ZL2323			Δ	1.A		109.0220	372,910	2,175,609			(919)			3.500	1.470				08/22/2019	08/01/2041
31329H-5X-5	Freddie Mac Pool Pool #ZA0862		1	,	1.A		116.9510	54,384	46,502	48.121		(70)			6.500	5.366		252	3,022	08/22/2019	11/01/2032
31329J-5Y-9	Freddie Mac Pool Pool #ZA1763			· 14 ······	1.A		110 . 3310	7,406	6,708	6,805		(43)			5.000	3.256		232		08/22/2019	03/01/2023
31329K-ZC-1	Freddie Mac Pool Pool #ZA2539			4	1.A		102. 7690		11,283	11,414		(73)			6.000	3.988		56	677	08/22/2019	09/01/2022
3132A1-BY-9	Freddie Mac Pool Pool #ZS0955			4	1.A		117.4650	95.815	81.569	80.506		18			5.500	5.848		374	4,486	08/22/2019	10/01/2035
3132A1-VU-5	Freddie Mac Pool Pool #ZS1527			4	1.A		120 . 4740	192,512	159,796	163 . 130		(95)			6.500	5.876		866	10,387	08/22/2019	06/01/2036
3132A2-FV-9	Freddie Mac Pool Pool #ZS1980			4	1.A		113.7570	59,209	52,049			(68)			6.500	4.939		282	3,383	08/22/2019	09/01/2037
3132A3-NW-6	Freddie Mac Pool Pool #ZS3105			4	1.A		112.2760					93			4.000	4.401		2,660	31,916	08/22/2019	02/01/2041
3132A3-QD-5	Freddie Mac Pool Pool #ZS3152			4	1.A		112.2750	548,709	488,719	490,591		(32)			4.000	3.834		1,629	19,549	08/22/2019	03/01/2041
3132A3-SL-5	Freddie Mac Pool Pool #ZS3223			4	1.A		111.8960	499,471	446,371	460,862		(182)			4.500	3.525	MON	1,674	20,087	08/22/2019	02/01/2041
3132A3-TF-7	Freddie Mac Pool Pool #ZS3250			. 4	1.A	562,867	112.2760	630,260	561,351	562,816		(29)			4.000	3.872	MON	1,871	22,454	08/22/2019	06/01/2041
3132A4-UQ-9	Freddie Mac Pool Pool #ZS4191			. 4	1.A		117.5480	237,647	202, 170	198,233		76			5.500	6.049		927	11,119	08/22/2019	07/01/2035
3132A4-UT-3	Freddie Mac Pool Pool #ZS4194			. 4	1.A		116.2130	65,692	56,527	54,233		46			5.000	6.254		236	2,826	08/22/2019	08/01/2035
3132A6-D9-1	Freddie Mac Pool Pool #ZS5528			. 4	1.A		100.5300	5	5	5					6.000	3.047				08/22/2019	03/01/2022
3132A7-ND-9	Freddie Mac Pool Pool #ZS6688			. 4	1.A		105.7060	123,724	117,045	120,301		(257)			2.500	1.281		244	2,926	08/22/2019	04/01/2028
3132AC-YM-6	Freddie Mac Pool Pool #ZT0716			. 4	1.A		104 . 8470	813,706	776,089			(558)			3.000	2.007		1,940	23,283	10/09/2019	10/01/2033
3132AD-LT-3 3132D5-3M-2	Freddie Mac Pool Pool #ZT1238			. 4	1.A		109.6770	225,603	205,698	219,038 3,586,389		(133)			4.000	2.112		686	8,228	08/22/2019	07/01/2042
3132D5-3R-1	Freddie Mac Pool Pool #SB8004 Freddie Mac Pool Pool #SB8008		-		1.A	3,587,236 1,345,636	104.2550	3,710,865	3,559,427 1,335,412	1,345,291		(553) (214)			2.500 2.500	2.146 2.154		7,415 2,782	88,986 33,385	09/27/2019	07/01/2034
3132D5-3T-7	Freddie Mac Pool Pool #SB8010			· 4	1.A		104. 2760	619,655	594,243	598.861		(214)			2.500	2. 134		1.238	14,856	11/06/2019	10/01/2034
3132D5-3Y-6	Freddie Mac Pool Pool #SB8015			4	1.A	7,799,770		8,052,576	7,724,883	7,796,781		(2, 183)			2.500	2.081		16,094	189,996	12/30/2019	11/01/2034
3132D5-6J-6	Freddie Mac Pool Pool #SB8073			4	1.A	15,111,208			14,770,788	15,106,221		(4,987)			1.500	0.729		18,463	18,463	11/16/2020	11/01/2035
3132DV-3M-5	Freddie Mac Pool Pool #SD8004			4	1.A	9,350,634		9.724.853	9.281.386	9.347.994		(1,333)			3.000	2.608		23.203	278,442	07/05/2019	08/01/2049
3132DV-3T-0	Freddie Mac Pool Pool #SD8010	1	1	4	1.A	16,252,478		16,799,958	16,024,628			(3,941)			3.000	2.317		40,062	480,739	09/27/2019	09/01/2049
3132DV-3Z-6	Freddie Mac Pool Pool #SD8016			4	1.A	14,489,120		14,907,598	14,224,085	14,481,185		(4,449)			3.000	2.130		35,560	426,723	10/09/2019	10/01/2049
3132DV-4E-2	Freddie Mac Pool Pool #SD8021			4	1.A	11, 177, 361	105.5070	11,841,425	11,223,395	11, 177, 664		159			2.500	2.608		23,382	280,585	09/23/2019	09/01/2049
3132DV-4H-5	Freddie Mac Pool Pool #SD8024		.	4	1.A	29,723,287	104.8060	30,586,901	29, 184, 393	29,714,404		(8,552)		l	3.000	2.127		72,961	799,531	01/28/2020	11/01/2049
3132DV-4P-7	Freddie Mac Pool Pool #SD8030			. 4	1.A	22,737,051		23,364,876	22,326,282	22,728,601		(8,450)			3.000	2. 133		55,816	613,973	01/16/2020	12/01/2049
3132DV-5K-7	Freddie Mac Pool Pool #SD8050			. 4	1.A	3,942,179		4,033,469	3,847,788	3,941,117		(1,062)			3.000	1.866		9,619	96, 195	02/21/2020	03/01/2050
3132DV-5W-1	Freddie Mac Pool Pool #SD8061	-4		. 4	1.A	22,200,349		22,507,590	21,332,868	22, 182, 473		(17,877)			2.500	0.959		44,443	311, 104	04/28/2020	05/01/2050
3132DV-6C-4	Freddie Mac Pool Pool #SD8067		.	. 4	1.A	30,926,446		31,287,510	29,654,544	30,922,770		(3,677)			2.500	0.854		61,780	370,682	06/29/2020	06/01/2050
3132DV-6R-1	Freddie Mac Pool Pool #SD8080			. 4	1.A	11,470,293		11,559,584	11, 126, 923	11,465,055		(5,238)			2.000	1.142		18,545	74, 180	07/28/2020	06/01/2050
3132DV-6U-4	Freddie Mac Pool Pool #SD8083			. 4	1.A	35,014,519		35,289,808	33,447,953	35,007,258		(7,261)			2.500	0.719		69,683	348,416	07/27/2020	08/01/2050
3132DV-7K-5	Freddie Mac Pool Pool #SD8098			. 4	1.A	28,502,758		28,669,235	27,596,180	28,497,434		(5,324)			2.000	1.084		45,994	137,981	09/24/2020	10/01/2050
3132DV-7L-3 3132DW-AD-5	Freddie Mac Pool Pool #SD8099 Freddie Mac Pool Pool #SD8104			. 4	1.A	32,808,218	105 . 50/0	33, 132, 923	31,403,641	32,792,886		(15,332)			2.500	0.804	MON	65,424 37,214	130,848	10/20/2020	10/01/2050
3132DW-AD-5	Freddie Mac Pool Pool #SD8104			. 4	1.A					17,856,103		(247)			1.500		MON		22,179	11/25/2020	12/01/2050
3132GK-2J-4	Freddie Mac Gold Pool #Q04677	CF		4	1.A	3,235,894		3,447,468	3, 138, 312			2,996			3.500	2.551		9, 153		01/11/2012	11/01/2041
3132HQ-YS-5	Freddie Mac Gold Pool #Q14321	CF	1	4	1.A	7,412,473			7,754,139	7 . 432 . 002		(9.671)			3.000	4.361			232.624	08/27/2013	12/01/2041
3132HR-EH-9	Freddie Mac Gold Pool #Q14636	CF	1	4	1.A	6,764,349		7,367,312	6,961,781	6,775,764		(5,368)			3.000	3.854		17,404	208,853	10/01/2013	01/01/2043
3132J8-J7-6	Freddie Mac Gold Pool #Q17085	CF		4	1.A	6,260,401		7,271,431	6,792,095	6,303,050		(12,018)			2.500	4.170		14, 150	169,802	06/28/2013	04/01/2043
3132WH-5N-1	Freddie Mac Gold Pool #Q44452		1	4	1.A	11,364,176			11,478,966	11,366,577		(371)			3.000	3.337		28,697	344,369	01/18/2018	11/01/2046
3132WH-JU-0	Freddie Mac Gold Pool #Q43874			4	1.A	1,579,562		1,716,780	1,591,498	1,579,868		(97)			3.000	3.245		3,979	47,745	12/14/2016	10/01/2046
31335A-3T-3	Freddie Mac Gold Pool #G60810			. 4	1.A	2,391,088		2,627,878	2,434,452	2,392,171		(457)		l	3.000	3.621	MON	6,086	73,034	12/19/2016	11/01/2046
3133T3-KF-4	Freddie Mac REMICS 1628 KZ		.1	. 4	1.A	22,759	105.7870	23,518	22,231	22,371		(49)	L		6.250	5.622	MON	116	1,390	04/19/2007	12/15/2023

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Decei	mber 31 of (Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	n Value			- Ir	nterest		Da	ates
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		0		l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3133TB-5V-8	Freddie Mac REMICS 1992 L			4	1.A		100.8870		20,494	20,377		5			6.500	6.741		111	1,332	02/10/1998	09/15/2027
3133TE-Y8-1	Freddie Mac REMICS 2078 PE			. 4	1.A		113.8200	259, 126	227,663	227,982		(72)			6.500	6.426		1,233	14,798	09/04/1998	08/15/2028
3133TG-E9-6	Freddie Mac REMICS 2086 GB			. 4	1.A		112.9930	14,298	12,654	13, 191		(46)			6.000	4.063		63	759	12/17/2009	09/15/2028
31359L-AH-8	Fannie Mae REMICS 94-9 PJ			. 4	1.A		. 106 . 5900	189,744	178,012	173,879					6.500	8.146		964	11,571	06/27/2001	08/17/2024
31359U-FQ-3	Fannie Mae REMICS 98-49 PD		-	. 4	1.A		112.8370	497,981	441,328	440,700		(67)			6.500	6.498		2,391	28,686	01/20/1999	07/20/2028
31359U-ZQ-1	Fannie Mae REMIC Trust 1998-W8 98-W8 A5	-+	-	. 4	1.A		106 . 3470	24,880	23,395	23,395					6.295	6.289		123	1,473	09/17/1998	09/25/2028
313615-R9-9	Fannie Mae Pool #50912	CF		. 4	1.A		112.0370	3,856	3,442	3,379		11			6.500	7.781		19	224	05/16/1995	10/01/2023
3136A9-H9-2	Fannie Mae REMICS 11-69 GB Fannie Mae REMICS 12-120 CB	CF		. 4	1.A 1.A	3,023,470 4,905,152	109.6840	3,358,242	3,061,742 5,760,179	3,041,677 5,296,501		1,377			4.000	4.173 4.530		10,206 14,400	122,470 172,805	07/26/2011	07/25/2031
3136AE-KK-2	Fannie Mae REMICS 12-120 CB			4	1.A	12,094,930						194.261			3.000	4.318		35.890	430,680	08/01/2013	06/25/2043
3136AF-3L-6	Fannie Mae REMICS 13-36 KY			4	1.A	9,018,750		10,660,128	14,336,000	9,614,417		163,785			3.000	4.318		25,000	300,000	08/01/2013	08/25/2033
3136AF-KF-0	Fannie Mae REMICS 13-78 GL	CF		4	1.A			12,319,382	11,546,000			219,242			3.000	3.972		28,865	346,380	10/02/2013	07/25/2043
3136AG-HS-4	Fannie Mae REMICS 13-94 BW	CF	1	4	1.A	13,005,913		16,044,159	14,633,939	13,894,521		256.675			3.000	4.243		36.585	439.018	12/23/2013	09/25/2033
3136AG-L2-6	Fannie Mae REMICS 13-113 HU		1	4	1.A	6,952,000		8,738,316		7.422.497		134.879			3.000	4.265		19.750	237,000	12/17/2013	11/25/2033
3136AG-NE-8	Fannie Mae REMICS 13-103 EL	CF		4	1.A	11,366,901		13,923,810	12,822,449			223,047			3.000	4.270		32.056	384,673	01/08/2014	10/25/2033
3136AG-WT-5	Fannie Mae REMICS 13-107 AY	CF	1	4	1.A	18,069,531		21,763,776	20,000,000			297,836			3.000	4.069		50,000	600,000	10/15/2013	10/25/2033
3136AG-X8-0	Fannie Mae REMICS 13-113 LM	CF]	4	1.A	4,512,206		5,854,842	5,286,370	4,836,563		94,324			3.000	4.429		13,216	158,591	01/08/2014	11/25/2033
3136AG-YB-2	Fannie Mae REMICS 13-102 GM			4	1.A	17,782,265		21,366,816	19,240,320	18,706,565					3.000	3.899	MON	48, 101	577,210	10/24/2013	10/25/2033
3136AH-4D-9	Fannie Mae REMICS 14-4 KB			4	1.A	241,519	. 109 . 1450	355,398	325,621	262,771		6,594			3.000	5. 171	MON	814	9,769	03/11/2014	02/25/2044
3136AH-LY-4	Fannie Mae REMICS 13-125 KB			4	1.A	1,602,572	110.9770	2,098,512	1,890,940	1,722,995		32,886			3.000	4.479		4,727	56,728	12/05/2013	12/25/2033
3136AH-V9-8	Fannie Mae REMICS 13-133 BZ			4	1.A	9,960,893	108.6650	12,843,391	11,819,239	10,658,408		297,055			3.000	5. 176		29,548	348,882	12/01/2020	01/25/2034
3136AJ-GK-6	Fannie Mae REMICS 14-10 DY			4	1.A	8,393,812		10,008,196	9, 225, 553	8,761,925		110, 189			3.000	3.890		23,064	276,767	03/27/2014	03/25/2034
31371K-7L-9	Fannie Mae Pool #254799		.	. 4	1.A		110.4090	27,067	24,515	24,927		(141)			5.000	3.250		102	1,226	03/04/2010	07/01/2023
31371L-A9-0	Fannie Mae Pool #254832			. 4	1.A		111.5750	16,801	15,058	15,324		(86)			5.500	3.698		69	828	12/28/2009	08/01/2023
31371L-JU-4	Fannie Mae Pool #255075			. 4	1.A		111.5750	40,232	36,058	36,305		(78)			5.500	4.755		165	1,983	01/08/2004	02/01/2024
31371L-K3-2	Fannie Mae Pool #255114			4	1.A		. 110 . 4090	32,492	29,428	30,035		(152)			5.000	3.281		123	1,471	12/01/2009	03/01/2024
31371L-WT-2 31371L-ZR-3	Fannie Mae Pool #255458 Fannie Mae Pool #255552			. 4	1.A 1.A		117.2160	595,834	508,321	509,222		(13)			5.500	5.396 5.301	MON	2,330 45	27,958	03/10/2005 12/09/2004	11/01/2034
31372K-B2-5	Fannie Mae Pool #274657			. 4	1.A		117.7990	9,727	8,257			(8)			6.500	7.777		45	537	05/16/1995	11/01/2034 04/01/2024
3137A1-RG-0	Freddie Mac REMICS 3722 CU	CF		4	1.A	3,867,296		4,319,491	4,135,972	4,071,979					3.500	4.354		12,063	144,759	01/18/2011	04/01/2024
3137A4-FE-2	Freddie Mac REMICS 3779 LB	CF		4	1.A	4,430,036		5. 159. 116	4,693,689	4,599,408		11.761			4.000	4.745		15.646	187.748	12/22/2010	12/15/2030
3137AC-BG-3	Freddie Mac REMICS 3871 YZ	CF	1	4	1.A	10,794,487		11,959,003	11,478,917	11, 268, 413		40.199			3.500	4.745		33,480		06/28/2011	06/15/2026
3137AT-CU-4	Freddie Mac REMICS 4091 BQ		1	4	1.A	15,387,500		20,454,294	20,000,000			587,321			2.000	4.263		33,333	400,000	11/06/2013	08/15/2042
3137AW-TH-8	Freddie Mac REMICS 4144 KB	1]	4	1.A			369,260	350,000	329,014		4,764			2.500	3.432		729	8,750	07/21/2017	12/15/2042
3137B2-5T-3	Freddie Mac REMICS 4201 JB	CF	1	4	1.A	12,079,763		15,258,775		12,899,102		283,626			3.000	4.257		34,613	415,350	08/14/2013	05/15/2043
3137B3-B3-1	Freddie Mac REMICS 4228 GU	CF		4	1.A	8,484,375		11,116,455	10,000,000	9,206,944		204,970			3.000	4.558		25,000	300,000	09/05/2013	07/15/2033
3137B3-CS-5	Freddie Mac REMICS 4224 PE			4	1.A	3, 133, 015	. 109 . 1740	3,925,905	3,596,000	3,315,615		57,901			3.000	4. 186	MON	8,990	107,880	12/04/2013	07/15/2043
3137B3-LP-1	Freddie Mac REMICS 4223 HB			4	1.A	20,876,041		25,491,454	23,333,333	22,286,583		409, 115			3.000	4. 175		58,333	700,000	08/28/2013	07/15/2033
3137B3-TF-5	Freddie Mac REMICS 4241 AW	CF		4	1.A	5,963,016		7,776,707	6,975,562	6,453,597		124,073			3.000	4.499		17,439	209,267	09/05/2013	08/15/2033
3137B5-2Q-5	Freddie Mac REMICS 4259 EZ			. 4	1.A	11,583,146		14,748,012	13,395,593	12,307,144		281,515			3.000	4.874		33,489	395,413	12/01/2020	10/15/2033
3137B5-AX-1	Freddie Mac REMICS 4258 B			. 4	1.A	5,018,992		6,544,599	5,832,858	5,365,698		96,062			3.000	4.363		14,582	174,986	12/18/2013	10/15/2033
3137B5-M2-6	Freddie Mac REMICS 4266 HG			. 4	1.A	6,862,916		8,423,010	7,757,447	7,358,896		143,877			3.000	4.307		19,394	232,723	12/17/2013	11/15/2033
3137B5-TL-7	Freddie Mac REMICS 4268 L	CF		4	1.A		105.9450	14,881,746	14,046,609	13,381,851		250,994			3.000	4.214		35, 117	421,398	12/18/2013	09/15/2033
3137B7-VC-0	Freddie Mac REMICS 4309 VB	CF		4	1.A	17,312,290		19,810,109	18,927,000			383,732			3.000	4.139		47,318	567,810	03/28/2014	01/15/2040
3137B8-DG-9 3137B8-J4-0	Freddie Mac REMICS 4302 DC Freddie Mac REMICS 4315 HW	CF		4	1.A 1.A	15,817,292			16,715,764	16,497,566		280,362			3.000	3.774 3.919		41,789 25,097	501,473	06/04/2014	06/15/2040
3137B8-J4-0 3137BK-YP-9	Freddie Mac REMICS 4315 HW	CF		4	1.A	9,092,886 13,307,433		11,050,390	10,038,722 13,033,027	9,499,398 13.196.713		113,462			3.000	3.919		25,097	301, 162 456, 156	03/27/2014	03/15/2034
3137BV-Y8-3	Freddie Mac REMICS 4499 VCFreddie Mac REMICS 4661 VG	CF		4	1.A	13,307,433		14,832,315	13,033,027	13, 196, 713		(47,880)			3.500	3.238		38,013	372,384	03/17/2017	04/15/2040
3137BW-QB-3	Freddie Mac REMICS 4664 JV		1	4	1.A	12,232,442		13,525,832	12,412,816	12,310,368		(117.956)			3.500	3.223		45,423	545,075	04/05/2017	04/15/2040
3137G1-AA-5	Freddie Mac Whole Loan Securit 15-SC01 1A		1	4	1.A		100.8310	604,634				(117,936)			3.500	2.563		1.749	20,988	07/23/2015	05/25/2045
31382V-XD-1	Fannie Mae Pool #493976			4	1.A		112.0370	4,842	4,322	4, 133		(2,670)			6.500	8.184		23	20,988	03/28/2000	04/01/2029
31383C-VQ-5	Fannie Mae Pool #499323	[]	4	1.A		105. 9980		.56,855			(2)			7.500	7.498		355	4,264	12/07/1999	08/01/2029
31384J-BE-8	Fannie Mae Pool #524837		1	4	1.A		. 103 . 1630		15, 111	15,071					7.500	7.525		94	1, 133	12/07/1999	01/01/2030

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11			usted Carrying	g Value			I	nterest		Da	ites
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31385H-QV-7	Fannie Mae Pool #545068			4	1.A		121.4110	201,422	165,900	169, 127		(165)			7.000	6.304		968		03/14/2002	07/01/2031
31385J-EL-8 31385N-RA-9	Fannie Mae Pool #545639			4	1.A	114,39017,530		130 , 196	111,033	113,321		(84)			6.500 7.500	5.780 7.720		601	7,217	04/30/2003	04/01/2032
31385N-RA-9 31386L-6V-9	Fannie Mae Pool #547781 Fannie Mae Pool #567084			4	1.A		100.1/40		17,684			(1)			7.500	7.720		111	1,326 521	08/29/2000	09/01/2030
31387D-4B-2	Fannie Mae Pool #581418			4	1.A	20,840		24, 197				(1)			7.000	6.347		43		04/18/2000	06/01/2031
31387D-NE-5	Fannie Mae Pool #580989			4	1.A			24,197	21,599	21,944		(2)			7.500	6.856		135		05/04/2001	05/01/2031
31387X-MC-6	Fannie Mae Pool #597155			4	1.A		112.5450	29,833	26,508	26,859		(19)			7.000	6.511		155		08/17/2001	09/01/2031
31387X-T7-0	Fannie Mae Pool #597374			4	1.A	51,709	119.8560	60, 179	50,209	51,186		(49)			7.000	6.311		293	3,515	10/11/2002	09/01/2031
31387X-ZT-5	Fannie Mae Pool #597554			4	1.A	154,002	113.2320	170,803	150,843	152,843		(107)			7.000	6.511		880	10,559	08/17/2001	09/01/2031
31388K-CX-8	Fannie Mae Pool #606786			4	1.A	162,648		184,074	159,275	161,425		(115)			7.000		MON	929		10/07/2002	09/01/2031
31388K-T7-7	Fannie Mae Pool #607274			4		69,507		78,170	67,392	68,792		(67)			7.000	6.275		393		12/19/2001	11/01/2031
31388W-ZE-9 31389G-ST-8	Fannie Mae Pool #617341			4	1.A	337,130			327,884	334,032		(241)			6.500 6.500	5.828 6.292		1,776		10/11/2002 01/11/2002	12/01/2031 02/01/2032
31389G-SV-3	Fannie Mae Pool #625230 Fannie Mae Pool #625232			4	1.A			45,538				(10)			7.000	6.341		453		01/11/2002	02/01/2032
31389K-5Q-0	Fannie Mae Pool #628255			4	1.A	360,377		423,634	352,205	357,556		(261)			7.000	6.460		2,055		01/24/2002	02/01/2032
31389K-5S-6	Fannie Mae Pool #628257			4	1.A	781,627		922,584	773,905	778,519		(243)			6.500	6.248		4, 192		10/11/2002	02/01/2032
31389U-HE-2	Fannie Mae Pool #635729			4	1.A	469,016		546,828		464,733		(395)			7.000	6.352		2,661	31,934	05/09/2002	03/01/2032
31389U-MJ-5	Fannie Mae Pool #635861			4	1.A	139,336		158,750	137 , 754	138,741		(47)			6.500	6.210		746		02/21/2002	03/01/2032
31389V-R5-8	Fannie Mae Pool #636908			4		27,858		30,764	26,985	27 , 584		(21)			6.500	5.734		146		08/07/2002	05/01/2032
3138A2-BK-4	Fannie Mae Pool #AH0941	CF.		4	1.A	3,323,889		3,798,145	3,359,584	3,325,889		(598)			4.000	4.263		11, 199		12/21/2010	12/01/2040
3138A2-S9-1	Fannie Mae Pool #AH1443	CF.		4	1.A	1,436,092		1,651,610	1,518,670	1,441,837		(2,709)			3.500	5.221		4,429		03/10/2011	01/01/2041
3138A5-6C-1 3138A5-FU-1	Fannie Mae Pool #AH4466	CF.		4	1.A	2,930,049		3,312,642	3,067,613	2,939,913		(4,455)			3.500	4.892 5.141		8,947	107,366	01/28/2011	02/01/2041
3138AA-3C-3	Fannie Mae Pool #AH3778 Fannie Mae Pool #AH8894			4	1.A	3,596,922 1,997,384	114.7880	4,211,219	3,794,972 1,951,047	3,611,213		(6,438) 498			4.500	3.141				03/11/2011	01/01/2041
3138AB-MF-3	Fannie Mae Pool #AH9357			4	1.A		112.2880	435,409	387,760	402,619		165			4.500	3.366		1,454		06/13/2011	04/01/2041
3138AD-V4-4	Fannie Mae Pool #AI0634			4	1.A		116.2700	481,489	414, 115	435,748		(84)			5.000	3.574		1,725		04/25/2011	04/01/2041
3138AM-VA-0	Fannie Mae Pool #A17808			4		636,660		676,733	604, 185	633,706		304			4.500	3.086	MON	2,266		08/02/2011	07/01/2041
3138AS-ZJ-4	Fannie Mae Pool #AJ1644			4	1.A	207, 154		217,382	198,768	206,454		149			4.000	2.818		663		11/22/2011	11/01/2041
3138E0-SD-2	Fannie Mae Pool #AJ7715			4	1.A	1,810,733		1,841,364	1,730,574	1,787,654		(3,781)			3.000	1.375		4,326		11/22/2016	12/01/2026
3138EG-HX-5	Fannie Mae Pool #AL0245	CF.		4	1.A	6,041,651		6,628,151	5,997,606	6,036,750		1,040			4.000	3.753		19,992		07/26/2011	04/01/2041
3138EG-NN-0 3138EK-G7-4	Fannie Mae Pool #AL0396			4	1.A	30,561		32,638	27,933 8,900,318	30,149		(28)			5.500	3.258		128		04/04/2012	12/01/2035
3138EL-AF-0	Fannie Mae Pool #AL2921 Fannie Mae Pool #AL3605			4	1.A	8,997,581 619,674	110 5010	9,733,076	614,013			2,326 144			3.500	3. 121		1,791	311,511	04/04/2014 01/28/2014	08/01/2042
3138EM-WY-3	Fannie Mae Pool #AL5005	CF.		4	1.A	10,867,806	108.0550	11,956,154		10,876,710		(5,411)			3.000	3.173		27,662		07/28/2014	09/01/2043
3138EN-3F-4	Fannie Mae Pool #AL6197			4	1.A	6,918,147		7, 137, 965		6,900,284		(3,891)			3.000	2.399		17,002		12/20/2017	01/01/2030
3138EQ-LN-0	Fannie Mae Pool #AL7532			4	1.A	2,848,410		2,851,279	2,715,345	2,814,062		(5,037)			3.000	1.378		6,788		10/18/2016	11/01/2027
3138ER-5V-8	Fannie Mae Pool #AL9859			4	1.A	22,670,933	104.9770	24,650,472	23,481,788	22,690,521		2,519			3.000	4. 196		58,704		08/03/2018	03/01/2047
3138ER-MW-7	Fannie Mae Pool #AL9372			4	1.A	3,925,514		4, 195, 273	3,937,624	3,926,200		(54)			2.500	2.558		8,203		12/19/2016	11/01/2031
3138ET-4G-8	Fannie Mae Pool #AL8922			4	1.A	320,245		320,352	304,950	317,403		(295)			3.000	1.491		762		09/13/2016	05/01/2030
3138M8-J6-1	Fannie Mae Pool #AP4784	CF.		4		7,244,335		8,044,416		7,258,381		(12,433)			3.000	4.304		18,904		12/23/2013	09/01/2042
3138MJ-GE-3 3138MR-K6-7	Fannie Mae Pool #AQ2896	CF.		4	1.A	9,986,318		11,010,671	10,331,787	10,004,964		(11,228)			3.000	4.007		25,829		11/21/2013	12/01/2042
3138WH-K6-7 3138W0-VH-9	Fannie Mae Pool #AQ9316 Fannie Mae Pool #AR3315			4	1.A		107.0130	1,389,587 8,646,208	1, 298, 522 7, 790, 402	1, 198, 123 7, 920, 336		(3,459)			2.500	4.585		2,705		01/16/2014	01/01/2043
3138W4-AY-7	Fannie Mae Pool #AR6322			4	1.A		106.9820	2.938.087		2,533,900		(7.289)			2.500		MON	5.722		01/16/2014	02/01/2043
3138W6-GB-6	Fannie Mae Pool #AR8293			4	1.A		106.6650	10,800,549		9,780,405		(12,814)			3.000		MON	25,314		03/06/2014	05/01/2043
3138W7-F6-6	Fannie Mae Pool #AR9188	CF.		4	1.A		107.0300	3,535,703	3,303,461	3,048,323		(8,720)			2.500	4.578		6,882		01/16/2014	03/01/2043
3138W7-GB-4	Fannie Mae Pool #AR9193	CF.		4	1.A	8,341,643		9,111,334	8,331,229	8,340,022		1,069			3.000	2.921		20,828		06/10/2013	03/01/2043
3138W9-VQ-0	Fannie Mae Pool #AS0622			4	1.A	262,948	106.8880	272,214	254,671	260,488		(49)			3.000	2.021		637	7,640	11/13/2013	10/01/2028
3138WJ-RD-2	Fannie Mae Pool #AS8583			4	1.A	1,112,163		1, 165, 744	1,094,464	1,111,782		231			3.500	2.846		3, 192		12/27/2016	01/01/2047
3138WM-FC-0	Fannie Mae Pool #ATO162	CF.		4	1.A		106.9570	5,469,966	5, 114, 155	4,718,419		(13,523)			2.500	4.583		10,654	127,854	01/16/2014	03/01/2043
3138WM-HQ-7	Fannie Mae Pool #AT0238			4	1.A		106.9550	3,283,452	3,069,926	2,832,825		(8, 103)			2.500	4.578		6,396	76,748	01/16/2014	03/01/2043
3138WP-A2-0 3138WP-GY-4	Fannie Mae Pool #AT1824 Fannie Mae Pool #AT2014			4	1.A	4,266,036 9,052,855		4,581,125	4,324,484 9,535,503	4,268,637 9,077,510		(1,658)			3.000	3.374		10,811	129,735	05/14/2014 03/06/2014	05/01/2043
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SCHEDULE D - PART 1

								Showing All Loi	ng-Term BOND	5 Owned Dece	ilibei 3 i oi i	Current ye	ar								
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CUSIP		d	'	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	D		g																		
Identification		е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3138WQ-AX-0	Fannie Mae Pool #AT2721	CF		. 4	1.A	6,952,611			7,065,213	6,957,914		(3,098)			3.000	3.450		17,663	211,956	06/03/2014	05/01/2043
3138WQ-QS-4	Fannie Mae Pool #AT3164			. 4	1.A	12,766,821			13,052,341	12,781,277		(9,242)			3.000	3.636	MON	32,631	391,570	11/07/2013	04/01/2043
3138WQ-RY-0	Fannie Mae Pool #AT3202			. 4	1.A	297,312		326,078	298,338	297,332		(7)			3.500	3.560		870	10,442	09/16/2013	05/01/2042
3138WR-WP-1	Fannie Mae Pool #AT4253			. 4	1.A	12,210,539		13,477,308	12,642,150	12,228,058		(16, 121)			3.000	4.042		31,605	379,264	01/23/2014	06/01/2043
3138WV-PE-5	Fannie Mae Pool #AT7620			. 4	1.A	8,070,685		8,896,831	8,345,836	8,081,844		(10,267)			3.000	4.003		20,865	250,375	01/23/2014	06/01/2043
3138X0-ZW-1	Fannie Mae Pool #AU1656			· 4 ······	1.A		. 105.7720	135,996	128,575	128,575					2.500	2.477		268	3,214	11/13/2013	07/01/2028
3138XC-F3-1	Fannie Mae Pool #AV1085			. 4	1.A		.109.7080	487,628	444,479	467,374		261			4.000	2.489		1,482	17,779	10/25/2013	09/01/2043
3138XV-L4-0	Fannie Mae Pool #AW5746			· 4 ······	1.A		. 107 . 4230	96,797	90,109	95,638		34			4.000	2.240		300	3,604	03/06/2015	08/01/2044
3138YJ-US-3	Fannie Mae Pool #AY5092			. 4			. 106.3220	434,846	408,989	424,966					3.500	2.250		1, 193	14,315	08/11/2015	07/01/2045
3138YU-H7-9	Fannie Mae Pool #AZ2953			. 4	1.A		. 105. 1420	519,920	494,494	503,661		(197)			3.000	2.285		1,236	14,835	12/23/2016	09/01/2030
31390C-CS-3 31390C-TD-8	Fannie Mae Pool #641881			. 4	1.A		117.8340	230,773 47,398	195,845	198,244		(120)			7.000 6.500	6.558 6.116		1, 142	13,709 2,750	03/21/2002 06/05/2002	04/01/2032
31390G-1D-8	Fannie Mae Pool #642348			· 4 ······	1.A		112.0370	789,566	668.808	674.619		(18)			6.500	6. 167		3.623	2,750	04/30/2002	05/01/2032
31390G-ZL-4	Fannie Mae Pool #646147				1 . A			255,865	210,837	215, 161		(249)			7.000	6.304		1,230	14,759	05/16/2002	
313900-ZL-4	Fannie Mae Pool #652823			. 4	1 . A	217,215	119. 2300	205,865	18,359	18,883		(189)			6.500	5.549			1, 193	10/02/2002	06/01/2032
31390Q-G9-0	Fannie Mae Pool #652824			. 4	1.A		118.2670	11,972	10,339	10,337		(17)			6.000	5.349			607	10/02/2002	09/01/2032
31390R-E8-2	Fannie Mae Pool #653659			· 🔓	1.A		115. 1790	7,764	6,741	6,950		(10)			6.500	5.279		31	438	11/07/2002	08/01/2032
31390R-EE-9	Fannie Mae Pool #653633				1.A		116.5810	41.870	35.915	37.042		(46)			7.000	5.975		210	2,514	07/22/2002	07/01/2032
31390T-KA-6	Fannie Mae Pool #655589			· 4	11.A		117. 0240	204,362	174.632	179.546		(164)			6.500	5.575		946	11,351	04/30/2003	08/01/2032
31390T-UC-1	Fannie Mae Pool #655879			· 🖟	1.A		117. 0240	70,361	62,068	63,521		(49)			6.500	5.707		336	4,035	08/07/2002	09/01/2032
31390Y-GB-8	Fannie Mae Pool #659994				1.A		.117.2000	311, 183	265,516	268,771		(121)			6.500	6.056		1,438	17,259	07/26/2002	09/01/2032
31391E-EQ-0	Fannie Mae Pool #664443				1.A	244,560		284,769	237.788	242.503		(225)			6.000	5.321		1, 189	14,267	03/10/2003	10/01/2032
31391E-SK-8	Fannie Mae Pool #664822	CF		4	1.A		.119.0970	1, 107, 386		947,700		(857)			6.000	5.339		4,649	55,789	09/25/2002	10/01/2032
31391G-3M-6	Fannie Mae Pool #666904			4	1.A		.118.7670	383, 157				(306)			6.000	5.314		1,613	19,357	04/28/2003	11/01/2032
31391G-JD-9	Fannie Mae Pool #666360			4	1.A		.117.8410		442,765	453,389		(350)			6.500	5.692		2,398	28,780	09/09/2002	10/01/2032
31391K-H5-9	Fannie Mae Pool #669052			4	1.A		117.7660		421,831	431,657		(459)			6.000	5.214		2,109	25,310	10/09/2002	10/01/2032
31391K-XF-9	Fannie Mae Pool #669478		1	4	1.A		.111.5750	12,497	11,200	11,223		(1)			5.500	5.379		51	616	03/22/2005	12/01/2032
31391N-DU-2	Fannie Mae Pool #671615	[4	1.A		.119.2610	608,246	510,011	522.518		(574)			6.000	5. 179		2.550	30,601	11/12/2002	11/01/2032
31392R-YX-3	Freddie Mac REMICS 2489 PE			4	1.A		.116.5930	431,851	370,391	375,617		(242)			6.000	5.548	MON	1,852	22,223	08/02/2005	08/15/2032
31393C-MC-4	Fannie Mae REMICS 03-48 TC			4	1.A		.103.7210		32,491	33,046		(218)			5.000	3.127	MON	135	1,625	05/06/2011	06/25/2023
31393Y-HA-6	Fannie Mae REMICS 04-33 AL			. 4	1.B FE	1, 124, 609		1,165,730	1,000,000	1,075,702		(13,696)			4.500	3.302	MON	3,750	45,000	06/03/2015	05/25/2034
31394D-QL-7	Fannie Mae REMICS 05-40 ZM			. 4	1.A	236,801		271,620	238,858	237,223		47			5.000	5.166		995	11,943	04/12/2010	05/25/2035
31394E-R9-1	Fannie Mae REMICS 05-69 JM	CF		. 4	1.A	1,303,510		1,455,140	1,387,289	1,361,774		3,380			4.500	5.499		5,202	62,428	12/05/2008	08/25/2025
31394L-SS-2	Freddie Mac REMICS 2700 PH	CF		. 4	1.A	3,927,274			4,436,032	4,248,672		21,793			4.500	5.945		16,635	199,621	11/12/2008	11/15/2033
31395A-ST-3	Freddie Mac REMICS 2812 DC	CF		. 4	1.A	1,366,016		1,407,900	1,347,903	1,347,984		(730)			5.500	5.386		6, 178	74, 135	07/26/2005	06/15/2024
31395F-NK-6	Freddie Mac REMICS 2853 EY			. 4	1.A	413, 110		453,028	433,712	429,396		808			4.500	5. 141		1,626	19,517	02/03/2005	09/15/2024
31395R-EZ-7	Freddie Mac REMICS 2959 DY	CF		. 4	1.A		. 104 . 4090	679,300	650,613	650,983		(324)			5.500	5.382		2,982	35,784	07/21/2005	04/15/2025
31395T-VK-7	Freddie Mac REMICS 2970 CM	LCF		. 4	1.A	715,793		741,664	703,320	704,410		(453)			5.500	5.313		3,224	38,683	07/15/2005	05/15/2025
31395W-GC-5	Freddie Mac REMICS 3008 JM	CF		. 4	1.A	835, 109		942,622	896,009	879,470		2,493			4.500	5.597		3,360	40,320	06/09/2008	07/15/2025
31396Q-JZ-3	Fannie Mae REMICS 09-51 CD			. 4	1.A	478,663		496,563	481,370	479,721		67			4.500	4.589		1,805	21,662	08/12/2009	07/25/2024
31397M-DC-8	Fannie Mae REMICS 08-67 LW	CF		. 4	1.A	1, 101, 329		1,417,973	1,228,659	1,166,391		3,620			5.000	6.587		5,119	61,433	07/25/2008	07/25/2038
31397S-X2-5	Fannie Mae REMICS 11-37 HJ			. 4	1.A	6,871,482		8, 124,851	7,798,809	7,583,307		45,717			3.000	4.437		19,497	233,964	04/21/2011	05/25/2026
31397U-U7-2 31397U-VT-3	Fannie Mae REMICS 11-66 BYFannie Mae REMICS 11-59 CB	CF		· 4	1.A	3,990,852 4.371,943	.104.5160	4,419,703	4,228,717 4.454.064	4, 165,022 4.427.884		10,674			3.500	4.228		12,334	148,005	07/07/2011	07/25/2026
31397U-V1-3	Fannie Mae REMICS 11-59 CB			· 4 ······	1.A		104.6710	4,662,116	4,454,064	4,427,884		3,257			3.500	4.008		12,991	155,892	08/02/2011	
31397Y-FS-5	Freddie Mac REMICS 11-61 EB			·	1.A		104.0800	5,724,771	5,500,333	5,389,092		3.997			4.500	6.778		2.095	25,135	11/04/2008	07/25/2026
31398E-QZ-0	Freddie Mac REMICS 3552 KB				1.A	1,622,542									4.000	4.878		5.731		08/11/2009	07/15/2024
31398F-AL-5	Fannie Mae REMICS 3552 NB	CF		,	1 . A	577,212		588,706	571,918	571,370		(399)			4.000	4.878			25,736	09/01/2009	07/15/2024
31398F-HT-1	Fannie Mae REMICS 09-71 MB				1.A			822.633				1.324			4.000	4.713		2,145	31,686	09/01/2009	10/25/2024
31398J-5R-0	Freddie Mac REMICS 3567 WB			4	1.A	1.003.794		1,124,226	1,045,619	1.028.049		1,480			4.500	4.713		3,921	47,053	08/04/2009	08/15/2029
31398J-G4-9	Freddie Mac REMICS 3563 B			4	1.A	1,016,958			1,079,359	1,065,380		3,015			4.000	4.914		3,598	43,174	08/12/2009	08/15/2024
31398J-KR-3	Freddie Mac REMICS 3561 B			4	1.A	2,916,580			3,217,741	3, 115, 735		12,926			4.000	5.281		10,726	128,710	08/11/2009	08/15/2029
31398S-G7-2	Fannie Mae REMICS 10-135 DB			4	1.A	7,717,241			8.463.047	8,288,309		31.379			3.500	4.610		24,684	296,207	12/15/2010	12/25/2025

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carrying					nterest			ites
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		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/		1		Admitted			Stated
		0	1		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Bond	strative	Actual	Fair	Fair	Par			tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	l e	g	Char	Symbol	Cost	Value	Value	Value	Carrying Value	Increase/			Value	of	of	Paid			A aguirad	Date
31398V-FS-0	Description Freddie Mac REMICS 3640 AD	е	п	Unar	1.A	311,70		338.699	324,482	Value 321,772	(Decrease)	Accretion 438	Recognized	value	4.000	4,470		Accrued 1,082	During Year 12,979	Acquired05/13/2010	03/15/2025
31400A-GH-5	Fannie Mae Pool #681600			4	1.A		1112.3340	98,823		89,390		(69)			6.000	5.439		440	5,278	12/04/2002	11/01/2032
31400A-GH-5	Fannie Mae Pool #684587			4	1.A		3112.9020	156,730	138,820	143,324		(192)			6.000	4.952		694		03/06/2003	03/01/2033
31400E-NB-2	Fannie Mae Pool #685386			4	1.A		116.2720	20,070	17,261	17,828		(24)			6.000	4.941		86	1,036	04/30/2003	03/01/2033
31400G-T7-0	Fannie Mae Pool #687374			4	1.A	322,31	3114 . 4430	359,484	314, 117	319,897		(273)			6.000	5.370		1,571	18,847	01/23/2003	12/01/2032
31400Q-SW-4	Fannie Mae Pool #694533			4	1.A		119.6860	987,907	825,417	843,648		(809)			6.000	5.264		4, 127	49,525	02/19/2003	03/01/2033
31400Q-XK-4	Fannie Mae Pool #694682			4	1.A		1116.3010	31,226	26,849	28,858		(41)			5.500	3.188		123	1,477	04/04/2012	04/01/2033
31400T-GP-6	Fannie Mae Pool #696906			4	1.A		2116.3770	362,458	311,452	320,683		(73)			5.500	4.514		1,428	17,130	06/03/2003	04/01/2033
31400U-RF-3 31401C-EK-5	Fannie Mae Pool #698086 Fannie Mae Pool #704038			4	1.A	20,21	7112.3360 1114.9200	22,266	19,821	20, 103 17, 115		(13)			6.000 5.500	5.506 I		99 78	1, 189 940	08/08/2005	04/01/2033
31401V-6P-1	Fannie Mae Pool #704038 Fannie Mae Pool #720078			4	1.A		3116.4160	515,637		439,780		(1)			5.500	5.403		2,030	24,361	07/26/2004	07/01/2033
31402C-4C-3	Fannie Mae Pool #725419			4	1.A		5110.4100		423,231	423,493					4.500	4.419		1,587	19,045	07/23/2009	10/01/2033
31402C-4H-2	Fannie Mae Pool #725424			4	1.A		7115.6210	36.216	31,323	33.841		(44)			5.500	3, 117		144	1,723	07/18/2012	04/01/2034
31402C-P3-0	Fannie Mae Pool #725042			4	1.A		5116.7180	57,467	49,235	48,936		1			5.500	5.640		226	2,708	10/17/2005	01/01/2034
31402C-U7-5	Fannie Mae Pool #725206			4	1.A	14,89	116.5880	17,488	15,000	14,909					5.500	5.638		69	825	09/01/2009	02/01/2034
31402C-VN-9	Fannie Mae Pool #725221			4	1.A		116.5930	23, 162	19,866	21,118		(18)			5.500	3.577		91	1,093	06/28/2010	01/01/2034
31402D-F3-9	Fannie Mae Pool #725686			4	1.A		118.0730	40,553	34,346	34,682		(11)			6.500	6.163		186	2,232	10/30/2008	07/01/2034
31402D-MP-2	Fannie Mae Pool #725866	CF.		4	1.A		110.5820	1,590,435	1,438,238	1,322,004		(2,354)			4.500	7.355		5,393	64,721	06/13/2007	09/01/2034
31402J-3V-7	Fannie Mae Pool #730812	CF.		4	1.A		115.3520	793,598	687,980	679,423		29			5.000	5.355		2,867	34,399	07/24/2003	08/01/2033
31402J-5D-5 31402L-DK-5	Fannie Mae Pool #730844 Fannie Mae Pool #731906	UF.		4	1.A 1.A		9117.3760 1112.8520	1,088,711	927,539 39,496			27			5.500 5.000	5.725 I		4,251	51,015 1,975	08/01/2003	08/01/2033
314020-S9-3	Fannie Mae Pool #731906			4	1.A		1112.0320	44,372	42.500	43.044		(3)			5.500	5.062		195	2,338	12/07/2004	10/01/2034
31402Q-VG-3	Fannie Mae Pool #735115			4	1.A		5 120 . 0840	115,985	96,587	98,517		(68)			6.000	5.371		483	5,795	07/07/2005	12/01/2034
31402Q-Y3-9	Fannie Mae Pool #735230			4	1.A		11171110	60,727	51,854			(58)			5.500	3.238		238	2,852	04/04/2012	02/01/2035
31402Q-YV-7	Fannie Mae Pool #735224	CF.		4	1.A		117.4870	1,412,919	1,202,619	1, 164, 340		213			5.500	6.450		5,512	66,144	06/14/2007	02/01/2035
31402R-JV-2	Fannie Mae Pool #735676			4	1.A	278,11		302,620	260,513	275,280		(166)			5.000	3.282		1,085	13,026	02/23/2012	07/01/2035
31402R-N6-2	Fannie Mae Pool #735813			4	1.A	5,28		5,354	5,320	5,290					2.202		MON	10	183	10/06/2005	07/01/2035
31402R-UW-7	Fannie Mae Pool #735997			4	1.A		2117.9720	141,567	120,001	120, 164		(4)			5.500	5.413		550	6,600	10/08/2008	11/01/2035
31402Y-GR-9 31403C-2H-3	Fannie Mae Pool #741908	CF.		4	1.A 1.A		115.5260		193,955 826,344	190,715		11			5.000 5.500	5.495 I		808	9,698 45,449	10/09/2003	11/01/2033
31403C-6L-0	Fannie Mae Pool #745176 Fannie Mae Pool #745275			4	1.A		3117.5500 1116.2150	971,367		812,306 153,192		(19)			5.000	4.464				11/15/2005	01/01/2036
31403D-BY-4	Fannie Mae Pool #745275			4	1.A		1116.2180	33,941	29,205			2			5.000	5.448			1,460	10/02/2008	03/01/2036
31403D-PP-8	Fannie Mae Pool #745730			4	1.A		1 117 . 1330	64,392	54,974	59,273		(61)			5.500	3.240		252	3,023	04/04/2012	03/01/2035
31403J-CR-5	Fannie Mae Pool #749880			4	1.A		112.2680	338,813	301,790	312,860		(141)			5.000	3.789		1,257	15,090	12/07/2009	10/01/2033
31403K-UP-6	Fannie Mae Pool #751290			4	1.A	597,56	117.8990	695,294	589,736	595,288		(255)			6.000	5.668	MON	2,949	35,384	05/10/2004	03/01/2034
31403M-UP-2	Fannie Mae Pool #753090			4	1.A		119.5490	48,299	40,401	41,433		(40)			6.000	5. 184		202	2,424	01/03/2005	12/01/2033
31403R-PR-3	Fannie Mae Pool #755632			4	1.A		3115.3540	24,051	20,850	20,599		ļ1			5.000	5.335		87	1,043	08/25/2004	04/01/2034
31403R-RX-8	Fannie Mae Pool #755702			4	1.A		115.1380	1,033	897	898					5.500	5.427		4	50	04/27/2004	03/01/2034
31403V-4Q-9 31404L-TJ-9	Fannie Mae Pool #759631 Fannie Mae Pool #771953			4	1.A		6115.2010 9117.3540	133,418	115,814	116,079		(4)			5.500	5.376		531		03/15/2005	02/01/2034
31404L-1J-9	Fannie Mae Pool #771953			4	1.A		9117.3540	52,496	44,733	46,031		(35)			5.500	5.588		242		04/12/2004	04/01/2034
31404N-NS-1	Fannie Mae Pool #77362			4	1.A		4117.8380	42,850	36,364	37,249		(32)			6.000	5.193		182	2,182	08/23/2004	08/01/2034
31404P-QN-4	Fannie Mae Pool #774561			4	1.A	1,30		1,486	1,293	1,304					5.500	5. 192		6	71	04/12/2004	04/01/2034
31404Q-WU-9	Fannie Mae Pool #775659			4	1.A		112.0070	12,231	10,920	10,927					5.500	5.428		50	601	04/26/2004	05/01/2034
31404R-YN-1	Fannie Mae Pool #776617			4	1.A	24,26		27,985	23,985	24, 184		(2)			5.500	5. 192		110	1,319	04/12/2004	04/01/2034
31404T-ET-6	Fannie Mae Pool #777846			4	1.A		115.6570	13,396	11,583	11,588					5.000	4.931		48	579	03/26/2004	05/01/2034
31404U-JU-5	Fannie Mae Pool #778875			4	1.A		7 120 . 2580	517,521		434,803		(193)			6.000	5.643		2, 152	25,820	05/25/2004	06/01/2034
31405H-J6-6	Fannie Mae Pool #789685			4	1.A		3117.8160	47,936	40,687	42,053		(34)			6.500	5.471		220	2,645	07/12/2004	07/01/2034
31405J-KZ-6 31405J-UE-2	Fannie Mae Pool #790612 Fannie Mae Pool #790881			4	1.A		9115.7380 1113.5260	13, 175	11,383 121,548	11,824		(10)			6.500 5.500	5.331 I		62	740 6,685	09/03/2004	09/01/2034
31405R-7F-7	Fannie Mae Pool #790881			4	1.A		1 113.5260	179,976	121,548	164,900		(9)			4.500	4.025		610	5,685	05/16/2004	03/01/2034
31405S-EQ-3	Fannie Mae Pool #797643			4	1.A		1 116 . 2690	39,629	34,084	33,801		1			5.000	5.208		142	1,704	07/11/2005	08/01/2035
31406B-ZG-8	Fannie Mae Pool #805443			4	1.A		2114.3830	168.008		150,686		(132)			6.000	5. 199		734	8,813	01/04/2005	11/01/2034

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	Fair Value	10	11	Change	e in Book/Adj	usted Carrying	g Value			li	nterest		Da	ites
		3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC															
					Desig-															
					nation,															
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	е		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	1	Vhen	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
31406E-2J-2	Fannie Mae Pool #808177	CF.		4	1.A	1, 180, 084 117. 4650	1,390,095	1, 183, 413	1, 179, 884		(3)			5.500	5.542 MO		5,424	65,088	03/22/2005	03/01/2035
31406F-AR-2 31406F-WK-3	Fannie Mae Pool #808316			4	1.A		339,548	288,667	299,226		(107)			5.500	4.373 MO 5.442 MO		1,323	15,877	04/15/2009 04/12/2005	01/01/2035
31406F-WK-3	Fannie Mae Pool #809926			4	1.A	82,036 117.2020	34,019				(1)			5.500	5.442 MO		369	4,432	04/12/2005	02/01/2035
31406K-RC-6	Fannie Mae Pool #812383			4	1.A	46,160 111.6750	50,920	45,597	46,020		(2)			5.500	5.174 MO		209	2,508	05/26/2005	05/01/2035
31406P-C3-1	Fannie Mae Pool #815590			4	1.A	23,234115.1290	26,037	22,615	23,092		(16)			6.000	5.346 MO		113	1,357	05/26/2005	04/01/2035
31406P-HS-1	Fannie Mae Pool #815741			4	1.A	148,948114.5930	168,318	146,883	148,437		(9)			5.500	5.133 MO		673	8,079	03/07/2005	02/01/2035
31406U-HG-6 31407D-SV-8	Fannie Mae Pool #820231 Fannie Mae Pool #827732			4	1.A 1.A		46,390 36,130	39,394 30,945	40, 101 32, 306		(24)			6.000 5.500	5.439 MO 4.179 MO		197	2,364 1,702	08/15/2005 04/29/2010	06/01/2035 06/01/2035
31407D-5V-8	Fannie Mae Pool #844266	CF.		4	1.A		1,001,933	856,628	842,861		40			5.500	4.179 MO		3,926	47,115	11/15/2005	11/01/2035
31407X-7F-2	Fannie Mae Pool #844294			4	1.A		29,306	25,246	25,960		(6)			5.500	4.632 MO		116	1,389	07/24/2009	11/01/2035
31408E-G5-5	Fannie Mae Pool #849020			4	1.A		56,019	47,654	51,572		(48)			5.500	3.189 MO		218	2,621	04/17/2012	01/01/2036
31408J-C9-0	Fannie Mae Pool #852496			4	1.A	8,309112.0370	9,203	8,214	8,286		(2)			6.500	6.211 MO		44	534	05/16/2006	02/01/2036
31409U-FA-8	Fannie Mae Pool #878661			4	1.A		20,659	18,625	17,939		10			5.500	6.822 MO		85	1,025	05/17/2006	02/01/2036
3140E4-Q5-9 3140F1-YF-3	Fannie Mae Pool #BA0475 Fannie Mae Pool #BC6109			4	1.A 1.A			701,667 805,069			(75)			4.000	2.238 MO		2,339 2,348	28,067 28,177	09/10/2015 09/21/2018	08/01/2045 06/01/2046
3140FQ-HA-8	Fannie Mae Pool #BE4724	CF.		44	1.A	1,055,123 106.9240	1,095,488	1,024,546	1,054,067		116			3.500	2.376 MO		2,988	35,859	02/08/2017	01/01/2047
3140FS-GY-3	Fannie Mae Pool #BE6514			4	1.A				559, 186		(23)			3.000	3.151 MO		1,406	16,871	01/13/2017	12/01/2046
3140FT-W2-3	Fannie Mae Pool #BE7864	CF.		4	1.A		1,937,962	1,815,043	1,867,341		206			3.500	2.376 MO	N	5,294	63,527	02/08/2017	01/01/2047
3140J8-RT-2	Fannie Mae Pool #BM4097			4	1.A	284, 105110.9360	300,949	271,282	283,792		(72)			4.500	2.916 MO		1,017	12,208	08/15/2018	07/01/2047
3140J9-SN-2	Fannie Mae Pool #BM5024	CF.		4	1.A	8,318,017104.7230	8,636,623		8,316,548		(585)			3.000	2.652 MO		20,618	247,414	06/18/2019	11/01/2048
3140K1-4D-5 3140KD-KX-7	Fannie Mae Pool #B06219			4	1.A	21,903,191104.9230 26,352,912105.5070	21,831,847 26,806,168	20,807,543	21,879,849 26,350,867		(23,342)			3.000	0.732 MO		52,019		06/16/2020	12/01/2049
314007-FX-0	Fannie Mae Pool #CA0181			4	1.A	944,300107.2710	1,003,127	935, 132	944, 110		(58)			4.000	3.629 MO		3, 117	37,405	09/21/2018	08/01/2047
3140QD-XC-3	Fannie Mae Pool #CA6074			4	1.A		16,912,257	16,029,568	16,791,832		(14, 169)			2.500	0.599 MO		33,395		12/02/2020	06/01/2050
3140X6-VF-5	Fannie Mae Pool #FM3313			4	1.A	5, 190, 277 104. 5070	5,242,374	5,016,275	5, 186, 244		(4,033)			2.000	0.753 MO		8,360	41,802	07/01/2020	08/01/2035
3140X8-RQ-2	Fannie Mae Pool #FM4994			4	1.A		28,034,020	26,959,259	27,998,992		(5,992)			2.000	0.964 MO		44,932	4 007	12/22/2020	12/01/2050
31410G-BE-2 31410G-EK-5	Fannie Mae Pool #888437 Fannie Mae Pool #888538			4	1.A 1.A		27,074	23,037	23,658		(4)			5.500 5.500	4.690 MO		106	1,267 6,278	06/16/2009 06/29/2009	11/01/2036 01/01/2037
31410G-UW-1	Fannie Mae Pool #888997			4	1.A	73,930116.4680	85,028	73,006	73,723		(6)			5.500	5.161 MO			4,015	01/11/2008	08/01/2035
31410N-RR-1	Fannie Mae Pool #892496			4	1.A		21,422	18,969						6.000	6.062 MO		95	1,138	08/15/2006	08/01/2036
31410Q-NQ-0	Fannie Mae Pool #894199			4	1.A	25,744116.1890	28,826	24,810	25,576		(15)			6.500	5.610 MO	N	134	1,613	01/16/2008	10/01/2036
31411D-QK-8	Fannie Mae Pool #905058			4	1.A		78,832	66,072	66,504		(16)			6.000	5.777 MO		330	3,964	11/27/2006	11/01/2036
31411H-N8-9 31412J-BV-6	Fannie Mae Pool #908615			4	1.A		207,387 708,769	176,405 641,141	170,032 651,351		20			5.500 4.500	6.541 MO		809 2,404	9,702	07/09/2007	02/01/2037
31412J-BV-6	Fannie Mae Pool #926252 Fannie Mae Pool #928027			4	1.A						(457)			6.000	4.181 MO			28,851	05/04/2009	12/01/2035
31412N-7J-9	Fannie Mae Pool #930697			4	1.A				768,714		(207)			4.500	5.047 MO		2,936	35,227	06/08/2009	01/01/2035
31412N-FD-3	Fannie Mae Pool #929964			4	1.A	47,399118.1990	52,885	44,743	47,025		(48)			6.000	4.638 MO	N	224	2,685	10/26/2009	09/01/2038
31412N-JA-5	Fannie Mae Pool #930057			4	1.A	233,295118.0180	275,331	233,295	233,295					6.000	5.997 MO		1,166	13,998	10/29/2008	10/01/2038
31412P-5V-9 31412Q-SM-2	Fannie Mae Pool #931560	CF.		4	1.A			739,578 1,011,442	739,827 1,027,466		43			4.500	4.433 MO		2,773	33,281	07/23/2009	05/01/2035
31412Q-SM-2 31412Q-SU-4	Fannie Mae Pool #932124 Fannie Mae Pool #932131	UF.		4	1.A			1,011,442	1,027,466		50			4.500	3.984 MO		3,793 688		12/07/2009	11/01/2039
31412U-7H-7	Fannie Mae Pool #935696			4	1.A		685,564	612,696			165			4.500	3.980 MO		2,298	27,571	12/07/2009	11/01/2039
31412X-FA-7	Fannie Mae Pool #937661			4	1.A	150,374117.7540	172,279	146,305	149,715		(18)			5.500	4.802 MO	Ν	671	8,047	12/15/2008	06/01/2037
31413J-PA-6	Fannie Mae Pool #946917			4	1.A	51,291116.9790	58,563	50,062	51,078		(18)			6.500	5.911 MO		271	3,254	11/06/2007	09/01/2037
31413L-TE-9	Fannie Mae Pool #948849			4	1.A	61,459118.1700	68,234	57,742	60,889		(75)			6.000	4.518 MO		289	3,465	01/05/2010	08/01/2037
31413U-S5-9 31413Y-RW-3	Fannie Mae Pool #956040 Fannie Mae Pool #959601			4	1.A	4,331112.2810 44,376120.5180	4,631 52,241	4, 124 43, 347	4,300 4,199		(4)			6.000	4.831 MO		21	247	08/11/2009	12/01/2037
31414Q-AB-3	Fannie Mae Pool #972602			4	1.A			103,581			(15)			5.000	4.405 MO		432	5,179	12/22/2008	04/01/2038
31416B-2Z-0	Fannie Mae Pool #995492			4	1.A	1,618,622 115.6910	1,809,708	1,564,265	1,608,200		(402)			5.000	4.086 MO		6,518	78,213	05/11/2009	12/01/2034
31416B-L8-9	Fannie Mae Pool #995051			4	1.A	14,281118.0300	15,747	13,341	14, 134		(20)			6.000	4.379 MO	N	67	800	04/20/2010	03/01/2037
31416B-RY-6	Fannie Mae Pool #995203			4	1.A	46,673115.8790	51,802	44,703	46,330		(14)			5.000	3.860 MO		186	2,235	11/13/2009	07/01/2035
31416L-SW-7	Fannie Mae Pool #AA3232	CF.		4	1.A	2,598,501113.0670	2,985,636	2,640,586	2,602,039		(877)			4.000	4.415 MO	N	8,802	105,623	07/09/2009	04/01/2039

SCHEDULE D - PART 1

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7	Fair Value	10	11		e in Book/Adju		g Value			Interes	st		Da	tes
		3		5	1	8			1	12	13	14	15	16	17	8	19	20	21	22
					NAIC															
					Desia-															
					nation,															
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			_			l Bai					Current									
					and	Rai			D I-/	I I a a a a l'ann a d	Current	Other-	in Daala/				-l:44l			04-4-4
		С	e		SVO	Used			Book/	Unrealized	Year's	Than-	Book/		F. (C. 1)		dmitted			Stated
OLIOID.		0			Admini-	Obta			Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fa		Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate			ue and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost Vali		Value	Value	(Decrease)		Recognized	Value	of			ccrued	During Year	Acquired	Date
31416R-FA-6	Fannie Mae Pool #AA7360	CF.		4	1.A	1, 133, 105110.5			1, 132, 173		80			4.500	4.410 MON		4,242	50,902	06/30/2009	01/01/2034
31416R-M9-1 31416S-KH-3	Fannie Mae Pool #AA7583			4	1.A	141, 158112.2 163,843116.0		134,456	140,437		69			4.500	3.165 MON 3.960 MON		504 .	6,050 7,869	08/01/2011	06/01/2039
31416S-KH-3 31416T-FZ-7	Fannie Mae Pool #AA8395 Fannie Mae Pool #AA9183			4	1.A				163,048		(23)			5.000	3.960 MON		1.311		03/08/2010	06/01/2039
31416W-7B-2	Fannie Mae Pool #AB1789	CF.		4	1.A	5,695,803 110.4			5,717,712		(9,876)			4.500	5.979 MON		17,488		01/20/2011	11/01/2040
31416X-E2-2	Fannie Mae Pool #AB1952			4	1.A	245,580112.2		245,006	245,478		23			4.000	3.892 MON		817	9,800	05/18/2011	12/01/2040
31416X-JM-3	Fannie Mae Pool #AB2067	CF.		4	1.A			2,986,009	2,843,586		(4,992)			3.500	5.114 MON		8,709	104,510	01/21/2011	01/01/2041
31416X-SH-4	Fannie Mae Pool #AB2319	CF.		4	1.A	3, 100, 546110.9	3,671,833	3,308,904	3,115,386		(6,625)			3.500	5.514 MON		9,651	115,812	03/03/2011	02/01/2041
31417A-CT-4	Fannie Mae Pool #AB3681	CF.		4	1.A	5,401,988108.3			5,391,586		5,825			3.500	2.614 MON		15,327	183,925	12/20/2011	10/01/2041
31417A-JK-6	Fannie Mae Pool #AB3865			4	1.A	1 , 144 , 529 109 . 8		1,118,660	1, 142,501		957			3.500	2.762 MON		3,263	39, 153	11/08/2011	11/01/2041
31417A-VT-3	Fannie Mae Pool #AB4225	CF.		4	1.A	4,388,248109.1			4,378,022		4,662			3.500	2.513 MON		12,406	148,867	01/12/2012	01/01/2042
31417D-KQ-5	Fannie Mae Pool #AB6602	CF.		4	1.A	6,927,863107.8		6,981,313	6,929,930		(768)			3.500	3.691 MON		20,362	244,346	01/08/2014	10/01/2042
31417D-W3-3 31417E-SS-1	Fannie Mae Pool #AB6965 Fannie Mae Pool #AB7728	∩E		4	1.A			436,471	432,385 10,263,571		288			2.500 2.500	2.843 MON 3.481 MON		909	10,912	07/18/2013	01/01/2027
31417E-TF-8	Fannie Mae Pool #AB7749			4	1.A	6,408,000108.3		6,457,440	6,409,880		(10,317)			3.500	3.461 MON		18,834	226,010	01/08/2014	01/01/2043
31417F-4R-6	Fannie Mae Pool #AB8931	CF. CF.		4	1.A	7,591,764106.4		7,723,301	7,598,044		(3,667)			3.000	3.484 MON		19,308		06/03/2014	04/01/2043
31417F-YA-0	Fannie Mae Pool #AB8804	CF.		4	1.A	10,654,623107.0		11, 121, 645	10,686,981		(17, 163)			2.500	3.495 MON		23, 170	278,041	05/28/2013	03/01/2043
31417G-6A-9	Fannie Mae Pool #AB9864	CF.		4	1.A			9, 144, 168	9,343,388		4,376			3.500	2.758 MON		26,670	320,046	07/07/2014	07/01/2043
31417G-EJ-1	Fannie Mae Pool #AB9136	CF.		4		2,393,413107.0		2,627,417	2,407,900		(7,913)			2.500	4.764 MON		5,474	65,685	12/12/2013	04/01/2043
31417G-EQ-5	Fannie Mae Pool #AB9142	CF.		4	1.A	8,341,143106.4		8,605,354	8,354,446		(8, 174)			3.000	3.920 MON		21,513	258, 161	03/04/2014	04/01/2043
31417J-EB-2	Fannie Mae Pool #ACO129			4	1.A	48,215106.1		47,142	47,580		(42)			4.000	3.251 MON		157	1,886	12/03/2009	12/01/2024
31417J-SC-5	Fannie Mae Pool #AC0514			4	1.A	170,073108.3		167,046	169,705		46			4.500	3.979 MON		626	7,517	12/07/2009	07/01/2039
31417M-QZ-9 31417M-S8-7	Fannie Mae Pool #AC3171 Fannie Mae Pool #AC3242			4	1.A				371,328		(284)			6.500	4.943 MON 4.055 MON		1,89723,358	22,769	03/01/2010	09/01/2039
31417U-5Y-7	Fannie Mae Pool #AGS242			4	1.A						49			4.500	3.980 MON		680		12/07/2009	12/01/2039
31418A-J3-3	Fannie Mae Pool #MA1181			4	1.A	47,276104.7		44,534	45,355		(230)			3.000	0.350 MON		111	1,336	10/10/2012	09/01/2022
31418A-S5-8	Fannie Mae Pool #MA1439			4	1.A	2,068,305107.0		2,254,283	2,080,040		(5,906)			2.500	4.576 MON		4.696		01/16/2014	05/01/2043
31418A-VH-8	Fannie Mae Pool #MA1515	CF.		4	1.A	4,362,699103.4		4,598,365	4,373,688		(7, 143)			3.000	4.944 MON		11,496	137,951	08/15/2013	08/01/2043
31418C-5U-4	Fannie Mae Pool #MA3558			4	1.A	9,850,833104.8		9,659,743	9,841,141		(4,627)			3.000	2.217 MON		24,149	289,792	07/19/2019	01/01/2034
31418C-DL-5	Fannie Mae Pool #MA2806			4	1.A	16,124,745105.6		16,243,408	16,126,698		(1,203)			3.000	3.206 MON		40,609	487,302	01/03/2018	11/01/2046
31418C-FD-1	Fannie Mae Pool #MA2863	CF.		4	1.A	18,708,681104.6		19, 359, 438	18,724,272		2,358			3.000	4.163 MON		48,399	580,783	09/10/2018	01/01/2047
31418C-FJ-8	Fannie Mae Pool #MA2868			4	1.A				7,517,519		21			2.500	2.346 MON		15,615	187,375	10/30/2017	01/01/2032
31418C-G6-5 31418C-HF-4	Fannie Mae Pool #MA2920 Fannie Mae Pool #MA2929	LUF.		4	1.A	5,778,686105.2 8,551,358106.4		5,793,849 8,450,024	5,778,786 5,778,895		(22)			3.000	3.040 MON 3.003 MON		14,485 . 24,646	173,816	04/11/2017 03/15/2017	03/01/2047
31418C-HF-4	Fannie Mae Pool #MA2929Fannie Mae Pool #MA3218			,	1.A			8,450,024	8,547,895		49/			3.500	3.003 MON				03/15/2017	12/01/2032
31418C-UH-5	Fannie Mae Pool #MA3283			4	1.A	1,482,946105.0		1,456,099	1,481,411		(788)			3.000	2.313 MON		3.640	43,683	06/18/2019	02/01/2033
31418C-UJ-1	Fannie Mae Pool #MA3284			4	1.A	5,908,798106.8		5,923,839	5,908,865		36			3.500	3.532 MON		17,278	207,334	11/06/2018	02/01/2033
31418C-V9-2	Fannie Mae Pool #MA3339			4	1.A	479,226105.0		479,713	479, 186		(9)			3.000	2.986 MON		1, 199	14,391	04/06/2018	04/01/2033
31418C-WS-9	Fannie Mae Pool #MA3356	CF.		4	1.A	4, 154, 209 105.7	1904,393,727	4, 154, 858	4, 153, 987		(71)	ļ [3.500	3.445 MON		12,118	145,420	03/04/2019	05/01/2048
31418C-XW-9	Fannie Mae Pool #MA3392			4	1.A	2,299,683106.1		2,286,094	2,298,350		(533)			3.500	3.263 MON		6,668	80,013	12/10/2018	06/01/2033
31418D-C5-9	Fannie Mae Pool #MA3691			4	1.A	13,551,892104.8			13,549,728		(1,027)			3.000	2.736 MON		33,730	404,754	06/06/2019	07/01/2049
31418D-C9-1	Fannie Mae Pool #MA3695			4	1.A	905,081104.8		887,674	904,381		(342)			3.000	2.224 MON		2,219	26,630	06/21/2019	07/01/2034
31418D-CG-5	Fannie Mae Pool #MA3670			4	1.A	1,568,655104.8 9.357.169104.8		1,579,018	1,568,828 9,353,411					3.000	3.221 MON 2.527 MON		3,948	47,371	05/13/2019	05/01/2049
31418D-ES-7 31418D-FQ-0	Fannie Mae Pool #MA3744 Fannie Mae Pool #MA3774			4	1.A	9,357,169104.8 15,698,103104.8		9,269,901			(1,917)			3.000	2.527 MON 2.154 MON		23,17538,551	278,097 462,612	07/02/2019	08/01/2049
31418D-GF-3	Fannie Mae Pool #MA3797			4	1.A			13,589,247	13,658,380		(1,893)			2.500	2.134 MON		28,311	339,731	10/17/2019	10/01/2034
31418D-HL-9	Fannie Mae Pool #MA3834			4	1.A	21,416,521104.8		21,029,609	21,408,553		(7,968)			3.000	2.133 MON		52.574		01/16/2020	11/01/2049
31418D-JJ-2	Fannie Mae Pool #MA3864			4	1.A	2,272,921104.2			2,271,835		(1,086)			2.500	1.793 MON		4,655	46,549	02/20/2020	12/01/2034
31418D-JR-4	Fannie Mae Pool #MA3871			4	1.A	17,461,663104.7	07017,956,786	17 , 149 , 489	17,451,782		(9,881)			3.000	2.150 MON		42,874	471,611	01/07/2020	12/01/2049
31418D-QH-8	Fannie Mae Pool #MA4055			4	1.A	37,719,310105.5		36,178,881	37,714,857		(4,453)			2.500	0.866 MON		75,373	452,236	06/29/2020	06/01/2050
31418D-RW-4	Fannie Mae Pool #MA4100			4	1.A	49,993,090103.8		48,478,148	49, 987, 263		(5,826)	ļ ļ		2.000	1.123 MON		80,797	403,985	07/28/2020	08/01/2050
31418D-SH-6	Fannie Mae Pool #MA4119			4	1.A	73,134,825103.8			73, 104, 670		(30, 156)			2.000	1.029 MON		117,751	471,005	08/25/2020	09/01/2050
31418D-SL-7	Fannie Mae Pool #MA4122	L		14	1.A		2101,995,222	1,938,587	1,991,375	L	(1,432)			1.500	0.581 MON		2,423	9,693	08/07/2020	09/01/2035

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yes	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carryin	g Value				Interest		Da	ites
		3		5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current								
			1 '		Modifier								-	Exchange							
			0		1		D .						Year's	Change							
		_	r		and		Rate					Current	Other-	_ in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31418D-TL-6	Fannie Mae Pool #MA4154			4	1.A	39,258,251	102.8950	39,490,543	38,379,636	39, 242, 107		(16,144)			1.500	0.735	MON	47,975	79,344	11/17/2020	10/01/2035
31418D-TQ-5	Fannie Mae Pool #MA4158			4	1.A	28,560,000		28,749,646	27,673,580	28,548,898		(11,097)			2.000	1.111		46,123	138,368	09/15/2020	10/01/2050
31418D-UF-7	Fannie Mae Pool #MA4181	·		4	1.A	28, 166, 853		28,229,642	27,931,183	28,166,583		(264)			1.500	1.321		34,914		12/28/2020	11/01/2050
31418D-UG-5	Fannie Mae Pool #MA4182	·		4	1.A	30,803,747		30,959,076	29,800,314	30,794,616		(9, 126)			2.000	1.065		49,667	99,334	10/15/2020	11/01/2050
31418D-VA-7 31418D-VB-5	Fannie Mae Pool #MA4208	·		4	1.A	22,768,059		22,799,294	21,945,944	22,760,984		(7,070)			2.000	0.967		36,577	36,577	11/19/2020	12/01/2050
31418D-VB-5 31418D-VW-9	Fannie Mae Pool #MA4209 Fannie Mae Pool #MA4228	·		4	1.A	27,279,350 4,924,653		27,199,590	26,925,947	27,275,460		(3,885)			1.500	1.232		33,657	33,657	11/05/2020	12/01/2050
31418D-VW-9 31418M-UN-0	Fannie Mae Pool #MA4228	1		4	1.A	4,924,653		4,934,773	4,794,259	216,209		(37)			5.000	3.630		5,993	10.306	12/21/2020	12/01/2039
31418R-HJ-3	Fannie Mae Pool #AD3832	1		4	1.A		106.3090	24,206	22,769	23,183		(46)			4.500	3.213		85	1,025	04/27/2010	04/01/2025
31418W-PE-4	Fannie Mae Pool #AD8520	Ī		4	1.A		112.8060	826,648	732,807	725,470		(133)			4.000	4.263		2.443	29,312	12/21/2010	08/01/2040
31419B-CT-0	Fannie Mae Pool #AE0981	CF		4	1.A	1,886,958			1,969,107	1,892,474		(2,621)			3.500	4.793		5,743	68,919	06/30/2011	03/01/2041
35563P-HG-7	Seasoned Credit Risk Transfer 18-4 MB	I		4	1.A	357,652	116.6290	466,515	400,000	360,495		1,369			3.500	4.299		1, 167	14,000	11/08/2018	03/25/2058
35563P-SD-2	Seasoned Credit Risk Transfer 20-3 MB	ļ		4	1.A	2,030,738	100.0250	2,000,495	2,000,000	2,030,431		(307)			2.000	1.880	MON	3,333	3,333	10/28/2020	05/25/2060
2699999. Su	ıbtotal - Bonds - U.S. Special Revenues - I	Resi	dential	Mortga	ge-																
Ba	acked Securities					1,986,622,972	XXX	2,139,706,162	2,014,078,336	2,008,376,213		5, 175, 208			XXX	XXX	XXX	4,733,794	46,976,067	XXX	XXX
30711X-AT-1	Fannie Mae Connecticut Avenue CAS 2015-C01 1M2	I		4,6	1.D	1,590,428		1,526,013	1,497,181	1,565,023		(19,903)			4.448	(0.535)	MON	740	75,518	10/23/2019	02/25/2025
30711X-CB-8	Fannie Mae Connecticut Avenue CAS 2016-C02 1M2	ļ		4,6	1.D	1,861,045	106 . 0490	1,731,007	1,632,272	1,752,430		(84,549)			6. 148	(6.794)	MON	1,115	110,697	04/02/2019	09/25/2028
30711X-DA-9	Fannie Mae Connecticut Avenue CAS 2016-C04 1M2			4,6	1.D	2,799,742		2,647,024	2,543,143	2,642,993		(93,888)			4.398	(1.552)		1,243	126,976	04/04/2019	01/25/2029
30711X-DK-7	Fannie Mae Connecticut Avenue CAS 2016-C05 2M2	ļ		4,6	1.D	2,254,554		2, 159, 585	2,073,973	2,168,826		(66,864)			4.598	(3.862)		1,060	107,791	05/02/2019	01/25/2029
30711X-GP-3	Fannie Mae Connecticut Avenue CAS 2017-C02 2M2	ļ		4,6	1.D	198,285		192,091	187,705	190,346		(3, 174)			3.798	2.186		79	8,221	09/25/2017	09/25/2029
30711X-GQ-1	Fannie Mae Connecticut Avenue CAS 2017-C02 2B1	·		4,6	5.B GI		105.7320	211,464	200,000	204,351		(2,826)			5.648	4.884		126	12,541	08/31/2017	09/25/2029
3137G0-CU-1 3137G0-EW-5	Freddie Mac Structured Agency STACR 2014-DN4 M3			4,6 4 6	1.D	133,356	102.5590	122,865	119,799	127,897 15,365,465		(2,520)			4.698 3.448	(3.570)			6,349 527,333	01/09/2018	10/25/2024
3137G0-EW-5	Freddie Mac Structured Agency STACR 2015-DNA1 M3 Freddie Mac Structured Agency STACR 2016-DNA1 M3	····		4,6	1.D	2,870,265				2,621,665		(174,097)			5.698	(2.820)		1.561	155,857	05/21/2019	07/25/2027
3137G0-NW-5	Freddie Mac Structured Agency STACR 2017-DNA2 M1			4.6	1.D	4,637,411		4,614,341	4,614,339	4,620,546		(12,323)			1.348	0.617		691		08/06/2019	10/25/2029
3137G0-SE-0	Freddie Mac Structured Agency STACR 2017-HQA3 B1	1		4.6	5.B GI	250,000		256,232	250,000	250,000					4.598	4.642		128	12,993	10/10/2017	04/25/2030
	ibtotal - Bonds - U.S. Special Revenues - 0	Othe	r I oan	-Backed					,	,									, , , , ,		
	ructured Securities	00		D 440.100		32.743.800	XXX	31, 185, 112	30.358.591	31,509,542		(1.034.650)			XXX	XXX	XXX	12.466	1,230,799	XXX	XXX
	otal - U.S. Special Revenues Bonds					2,737,063,620	XXX	2,943,032,353	2,747,047,266	2,750,549,153		2,750,191			XXX	XXX	XXX	12, 153, 627	75,683,731	XXX	XXX
00115A-AF-6	AEP Transmission Co LLC AEP 4 12/01/46	ı	1	2	1.F FE	3,934,582	124.5270	2,943,032,353	4,000,000	2,750,549,153		2,750,191	1		4.000	4.096		12, 153, 627	75,683,731	05/25/2017	12/01/2046
00115A-AJ-8	AEP Transmission Co LLC AEP 4 12/01/46	1	1	2	1.F FE			4,981,097				1,303			4.000	4.096		109,497	371,875	05/25/2017	09/15/2048
001192-AH-6	Southern Co Gas Capital Corp SO 5 7/8 03/15/41	1		2	2.A FE	7,487,475		10,926,232	7,500,000	7,489,429		268			5.875	5.887		129,740	440,625	03/16/2011	03/15/2041
001192-AL-7	Southern Co Gas Capital Corp SO 3 7/8 11/15/25	1		2	2.A FE	1,398,740		1,571,207	1,400,000	1,399,323		124			3.875	3.886		6,932	54,250	11/13/2015	11/15/2025
00130H-CB-9	AES Corp/The AES 3.3 07/15/25	ļ		2	2.C FE	5,728,396	109.0000	6,245,700	5,730,000	5,728,776		380			3.300	3.305	JJ	112,404	,===	05/15/2020	07/15/2025
00130H-CC-7	AES Corp/The AES 3.95 07/15/30			2	2.C FE	6, 194, 933		7,031,150	6,220,000	6, 196, 479		1,546			3.950	3.998		146,049		05/15/2020	07/15/2030
00130H-CD-5	AES Corp/The AES 1 3/8 01/15/26	ļ		2	2.C FE		100.8580	615,235	610,000	609,668		3			1.375	1.386		629		11/19/2020	01/15/2026
00138C-AK-4	. AIG Global Funding AIG 2.3 07/01/22	ļ			1.F FE	499,855		513,521	500,000	499,926		48			2.300	2.310		5,750	11,500	06/25/2019	07/01/2022
00138C-AM-0	AIG Global Funding AIG 0.8 07/07/23	·			1.F FE	1,338,968		1,353,207	1,340,000	1,339,133		165			0.800	0.826		5, 181	0 400	06/29/2020	07/07/2023
00175P-AB-9 00175P-AC-7	AMN Healthcare Inc AMN 4 5/8 10/01/27 AMN Healthcare Inc AMN 4 04/15/29	t		2	3.C FE 3.C FE	106,050 111,000		109,995	105,000	105,964		(86)			4.625	4.357		1,214	2,428	08/10/2020	10/01/2027
00175P-AC-7 001846-AA-2	ANGI Group LLC ANGI 3 7/8 08/15/28	·		2	3.0 FE	159,000		113,498	159,000	159,000					4.000	3.875		2,242		08/13/2020	04/15/2029
001940-AA-2	Apollo Global Management Inc APO 4.77 39	t	1	1	1.G PL	11,500,000		14,258,505	11.500.000	11,500,000					4.770	4.770		137 . 138		05/31/2019	07/01/2039
00206R-CP-5	AT&T Inc T 4 1/2 05/15/35	1	.]	2	2.B FE	5,740,430		7,098,597	5,850,000	5,759,539		4.008			4.770	4.643		33,638	263,250	12/19/2016	05/15/2035
00206R-DD-1	AT&T Inc T 3.95 01/15/25	L		2	2.B FE	3,455,205		3,654,820	3,250,000	3,406,185		(38,709)			3.950	2.610		59, 195	128,375	09/19/2019	01/15/2025
00206R-GQ-9	AT&T Inc T 4.3 02/15/30	1		2	2.B FE		119.4540	581,740	487,000	488,727		(155)			4.300	4.252			20,941	11/30/2018	02/15/2030
00206R-HJ-4	. AT&T Inc T 4.35 03/01/29	ļ		2	2.B FE	2,506,105	119.2660	2,981,653	2,500,000	2,505,343		(613)			4.350	4.316		36,250	108,750	05/06/2019	03/01/2029
00206R-JX-1	. AT&T Inc T 2.3 06/01/27	ļ		2	2.B FE		106 . 6540	639,923	600,000	599, 182		70			2.300	2.323		1, 150	7,015	05/21/2020	06/01/2027
00206R-JZ-6	. AT&T Inc T 3 1/2 06/01/41	ļ		2	2.B FE	5,282,680		5,390,497	5,000,000	5,281,469		(1,211)			3.500	3.118		14,583	88,958	11/16/2020	06/01/2041
00206R-KA-9	AT&T Inc T 3.65 06/01/51	ļ		2	2.B FE		104.7090	628,256	600,000	597,704		26			3.650	3.671		1,825	11, 133	05/21/2020	06/01/2051
00206R-MC-3	AT&T Inc T 3 1/2 09/15/53	·		2	2.B FE	1,339,804		1,349,978	1,348,000	1,339,841		37			3.500	3.531		13,499	ļ	09/18/2020	09/15/2053
00206R-MD-1 00206R-ME-9	AT&T Inc T 3.55 09/15/55	ł		2	2.B FE 2.B FE	46,653,454	99.6610		46,747,000			300			3.550	3.560				12/28/2020	09/15/2055
UUZUUN-ME-9	IMIαΙ IIIC Ι 3.00 09/10/09	L		16	.L 4.D FE	/85,011/85	100.9/40	1	//3,000	10,381	L	L(b)	L	L	13.000	13.041	I MO	1	L	LU3/ 10/2U2U	108/ 10/2009

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
00206R-MF-6	AT&T Inc T 2.55 12/01/33			2	2.B FE		102.5140	6,462,471	6,304,000	6,429,053		(586)			2.550	2.368	JD	10,717		12/07/2020	12/01/2033
00206R-MG-4	AT&T Inc T 3.8 12/01/57	ļ		2	2.B FE	1,028,760		1,038,667	994,000	1,028,728		(33)			3.800	3.626	JD	2,518		12/07/2020	12/01/2057
002474-B@-2	AZZ Inc AZZ 3.17 32			1	2.C Z		107.0570	1,819,969	1,700,000	1,700,000					3.170	3.170		2,096		09/16/2020	12/17/2032
002824-BG-4	Abbott Laboratories ABT 4 3/4 11/30/36			2	1.G FE		137.5520	19,394,819	14,100,000	14,029,315		2,086			4.750	4.789		57,673	669,750	10/18/2017	11/30/2036
002824-BM-1	Abbott Laboratories ABT 3 7/8 09/15/25	ļ		2	1.G FE		114.5310	2,576,952	2,250,000	2,260,414		(2,094)			3.875	3.762		25,672	87,188	03/22/2017	09/15/2025
00287Y-AM-1	AbbVie Inc ABBV 4.4 11/06/42	ļ		1	2.B FE		125 . 5760	6,473,426	5, 155,000	4,884,422		6,872			4.400	4.789		34,653	226,820	10/18/2017	11/06/2042
00287Y-AR-0	AbbVie Inc ABBV 4 1/2 05/14/35			2	2.B FE	17,445,425		21,981,302	17,500,000	17,456,176		2, 114			4.500	4.524	MN	102,813		05/05/2015	05/14/2035
00287Y-AS-8 00287Y-AV-1	AbbVie Inc ABBV 4.7 05/14/45			2	2.B FE	249,880		327,054	250,000	249,892 8,872,705		1 400			4.700	4.703	MIN	1,534	11,750	05/05/2015	05/14/2045
00287Y-AV-1 00287Y-AW-9	AbbVie Inc ABBV 4.3 05/14/36	····		2	2.B FE 2.B FE	8,866,110 9,932,800		10,958,281	8,905,000 10.000.000			1,423 1.286			4.300	4.332 4.491	IMN	49,992 58.097	382,915	10/18/2017	05/14/2036
00287Y-BC-2	AbbVie Inc ABBV 3 3/4 11/14/23	·····		2	2.B FE		109. 0400	2,725,990	2,500,000			(29,818)			3.750	4.491	MIN	12,240	93,750	11/05/2019	11/14/2023
00287Y-BD-0	AbbVie Inc ABBV 4 7/8 11/14/48			2	2.B FE		135.2470	19, 137, 484	14, 150,000	2,366,904		735			4.875	4.899		90,059		06/28/2019	11/14/2023
00287Y-BZ-1	AbbVie Inc ABBV 2.6 11/21/24			2	2.A FE		107.1800	5.358.979	5,000,000	4,996,496		107			2.600	2.619		14.444	65,000	11/19/2020	11/14/2046
00287Y-CX-5	AbbVie Inc ABBV 3.8 03/15/25			2	2.A FE		111.5180	8,497,659	7,620,000	8, 132, 962		(14.843)			3.800	2.020		85,259		11/19/2020	03/15/2025
003009-B@-5	Aberdeen Asia-Pacific Income F FAX 3.73 34			1	1.0 FE		118.1700	6,144,840	5,200,000	5,200,000		(14,040)			3.730	3.730		6,465	195,260	05/24/2019	06/19/2034
00392#-AA-0	Microsoft Corp MSFT 3.93 39			1	1.0 PL		118.6250	22,411,410	18,892,653	18,892,653					3.930	3.962		32,999	742,481	01/18/2019	08/15/2039
00404A-AP-4	Acadia Healthcare Co Inc ACHC 5 04/15/29			2	4.0 FE	165,000		176, 138	165,000	165,000					5.000	5.000	AO	1,765		09/29/2020	04/15/2029
00440E-AW-7	Chubb INA Holdings Inc CB 4.35 11/03/45			2	1.F FE	1.878.888		2.468.101	1.820.000	1.875.864		(1.319)			4.350	4. 148	MN	12.755	79, 170	09/13/2018	11/03/2045
00653V-AC-5	AdaptHealth LLC ADAHEA 4 5/8 08/01/29			2	4.B FE	213,588		216,803	211.000	213,588					4.625	4.352				12/16/2020	08/01/2029
00688J-AA-5	Adient US LLC ADNT 7 05/15/26	I		2	4.A FE		108.7720	258,876	238,000	241,470		(897)			7.000	6.510		2, 129	16,660	04/25/2019	05/15/2026
00817Y-AG-3	Aetna Inc AET 6 3/4 12/15/37			1	2.B FE		152. 1940	506,807	333,000	409,286		(2,873)			6.750	4.765		999	22,478	02/01/2012	12/15/2037
00817Y-AJ-7	Aetna Inc AET 4 1/2 05/15/42			2	2.B FE		123. 1930	15,978,110	12,970,000	12,637,914		8,878			4.500	4.691	MN	74,578	583,650	06/13/2019	05/15/2042
00817Y-AM-0	Aetna Inc AET 4 1/8 11/15/42	ļ		2	2.B FE	9,923,320	118.5810	12,293,273	10,367,000	9,940,917		11,016			4. 125	4.416	MN	54,643	427,639	06/13/2019	11/15/2042
00817Y-AZ-1	Aetna Inc AET 3 7/8 08/15/47			2	2.B FE	10,965,020	119.2670	13, 119, 411	11,000,000	10,967,315		690			3.875	3.893	FA	161,028	426,250	08/07/2017	08/15/2047
00855@-AC-8	Agree Realty Corp ADC 4.42 28			1	2.B	10,000,000		11,427,200	10,000,000	10,000,000					4.420	4.420	JJ	187,850	442,000	07/28/2016	07/28/2028
008674-AH-6	Ahern Rentals Inc AHEREN 7 3/8 05/15/23	ļ		2	5.B FE	155,588		135,780	186,000	167,376		6,381			7.375	12.371	MN	1,753	13,718	04/25/2019	05/15/2023
009158-AT-3	Air Products and Chemicals Inc APD 2 3/4 02/03/23 .			1	1.F FE		104.9540	13,906,357	13,250,000	13, 237, 459		5,750			2.750	2.797	FA	149,799	364,375	01/30/2013	02/03/2023
009158-AZ-9	Air Products and Chemicals Inc APD 2.7 05/15/40			2	1.F FE		107.7740	5,388,678	5,000,000	5,348,392		(1,808)			2.700	2.245	MN	17,250		11/16/2020	05/15/2040
009158-BA-3	Air Products and Chemicals Inc APD 2.8 05/15/50			2	1.F FE		109. 9120	27,807,822	25,300,000	27,009,997		(4, 140)			2.800	2.471		90,518	156,217	12/18/2020	05/15/2050
010392-FG-8	Alabama Power Co SO 4.1 01/15/42	ļ		1	1.F FE		119.7310	11,973,059	10,000,000	10,069,655		(2,067)			4.100	4.050		189,056	410,000	01/11/2012	01/15/2042
010392-FL-7	Alabama Power Co SO 4.15 08/15/44	ł		2	1.E FE		126 . 8680	126,868	100,000	105,808		(155)			4. 150	3.771		1,568	4, 150	10/18/2017	08/15/2044
012653-AC-5	Albemarle Corp ALB Float 11/15/22				2.C FE		99.7630	1,217,110	1,220,000	1,220,000		/1 000\			1.271	1.442		1,981	8,697	07/28/2020	11/15/2022
012725-AC-1 013092-AA-9	Albemarle Corp ALB 4.15 12/01/24	ł		2	2.C FE 4.A FE		110.9140	160,826	145,000 130,000	149,752		(1,203)			4. 150 7. 500	3.196 7.500		501 2,871	6,018 9,750	10/18/2017	12/01/2024
013092-AA-9 013092-AD-3		ł		2	4.A FE		102. 5000	74,825	73,000	73,000					7.500	3.500		2,871	9,750	01/22/2019	02/15/2023
013092-AD-3 013092-AG-6	Albertsons Cos Inc / Safeway ACL 3 1/2 02/15/23 . Albertsons Cos Inc / Safeway ACL 3 1/2 03/15/29 .			2	4.A FE		102.5000					A			3.500	3.500	MC	1,259	, 348	12/02/2020	03/15/2023
013817-AK-7	Howmet Aerospace Inc HWM 5.95 02/01/37			1	3.A FE		120 . 5000		46,000			(33)			5.950	4.977	mo FΔ	1,140		10/22/2020	03/15/2029
015271-AG-4	Alexandria Real Estate Equitie ARE 4 1/2 07/30/29			2	2.A FE		120. 3000	9,765,639	8,000,000	8,018,367		(1.773)			4.500	4.467	.11	151,000		07/09/2014	07/30/2029
015271-AG-4	Alexandria Real Estate Equitie ARE 3.95 01/15/27			2	2.A FE		114. 9370	6,091,658	5,300,000	5,291,514		1,212			3.950	3.980	.I.I	96.534		06/01/2016	01/15/2027
020002-AP-6	Allstate Corp/The ALL 6 1/8 12/15/32	†		1	11.G FE		133.4380	800.631	600,000	709.038		(6.911)			6. 125	4. 178	.ID	1,633	36.750	12/15/2016	12/15/2032
020002-Ar-6	Alistate Corp/The ALL 4.2 12/15/46	T		2	1.G FE		132. 0650		50,000	53,245		(0,911)			4.200	3.800		93	2,100	10/18/2017	12/15/2046
020002 BC 4	Ally Financial Inc ALLY 5 1/8 09/30/24	I			2.0 FE		115. 2840	10,951,938	9,500,000	9,431,255		16,211			5. 125	5.341		123,071	486,875	09/25/2014	09/30/2024
02005N-BF-6	Ally Financial Inc ALLY 5 3/4 11/20/25	[2	3.A FE	313,504		345,780	297,000	307,467		(1,911)			5.750	4.912	MN	1.945	17,078	08/07/2017	11/20/2025
02079K-AE-7	Alphabet Inc GOOGL 1.9 08/15/40	[2	1.0 FE	4,968,550		4,907,310	5,000,000	4,969,081		531			1.900	1.938	FA	38,528		08/03/2020	08/15/2040
02079K-AF-4	Alphabet Inc G00GL 2.05 08/15/50	1		2	1.0 FE	21, 197, 019		21,212,209	22,225,000	21,201,582		4,563			2.050	2.261	FA	184,776		10/29/2020	08/15/2050
02079K-AG-2	Alphabet Inc GOOGL 2 1/4 08/15/60			2	1.0 FE	21,303,540		21,273,307	22,000,000	21,305,733		2, 193			2.250	2.372	FA	200,750		11/04/2020	08/15/2060
02209S-BE-2	Altria Group Inc MO 5.8 02/14/39	Į		2	2.B FE	1,147,298		1,515,210	1, 150,000	1, 147, 441		78	ļ l	ļ	5.800	5.820	FA	25,383	66,700	02/12/2019	02/14/2039
022249-AU-0	Howmet Aerospace Inc HWM 6 3/4 01/15/28	ļ		1	3.A FE	77, 118	122.2840	85,599	70,000	76,920		(197)			6.750	5.062		2, 179		09/30/2020	01/15/2028
023135-AQ-9	Amazon.com Inc AMZN 4.95 12/05/44			2	1.E FE		146.7010	1,019,569	695,000	785, 177		(2,301)			4.950	4.080		2,485	34,403	10/18/2017	12/05/2044
023135-BF-2	Amazon.com Inc AMZN 3 7/8 08/22/37	ļ		2	1.E FE	17,284,660		21,275,589	17,055,000	17,261,641		(9,495)			3.875	3.772		236,816	660,881	06/06/2018	08/22/2037
023135-BM-7	Amazon.com Inc AMZN 4 1/4 08/22/57	ļ		2	1.E FE	78,327		106,870	75,000			(39)			4.250	4.023		1, 142	3, 188	06/06/2018	08/22/2057
02343U-AH-8	Amcor Finance USA Inc AMCR 4 1/2 05/15/28	ļ		2	2.B FE		119.4680	9,557,436	8,000,000	7,988,085		1,147			4.500	4.524		46,000	360,000	04/23/2020	05/15/2028
023608-AJ-1	Ameren Corp AEE 3 1/2 01/15/31	L		2	2.A FE	1,671,030	115.3750	1,932,538	1,675,000	1,671,200	L	170			3.500	3.527	JJ	27,033	16,610	03/31/2020	01/15/2031

SCHEDULE D - PART 1

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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
02361D-AR-1	Ameren IIIinois Co AEE 3.7 12/01/47			2	1.F FE	18,863,58		23,295,286	19,000,000	18,871,754		2,728			3.700	3.740	JD	58,583	703,000	11/16/2017	12/01/2047
02361D-AT-7	Ameren IIIinois Co AEE 4 1/2 03/15/49	ļ		2	1.F FE	1,006,95		1,360,194	1,000,000	1,006,646		(120)			4.500	4.458	MS	13,250	45,000	11/08/2018	03/15/2049
02379*-AA-7	American Airlines Group Inc AAL 3.53 26			1	1.E PL	9,673,75		9,743,014	9,673,750	9,673,750					3.530	3.530		15, 177	341,483	06/04/2019	06/15/2026
02380#-AA-0 02406P-AR-1	American Airlines Group Inc AAL 5.53 24	ł		1	2.C PL		696.5940	7, 159, 118	7,411,556 	7,411,556		(1,543)			3.530	3.530	AU	65,407	265,262	09/18/2019	10/01/2024
02406P-AR-1	American Axle & Manufacturing AXL 6 1/4 04/01/25 American Builders & Contractor 5 7/8 05/15/26	ļ		2	4.C FE		5103.5000 0103.6250	170,775		169,232					6.250	5.028	MN	2,578	10,313	02/07/2020	04/01/2025
024747-AE-7 024747-AF-4	American Builders & Contractor 5 7/8 05/15/26 American Builders & Contractor ABCSUP 4 01/15/28	t		2	4.C FE 4.A FE			503,010		57,775 488,102		(195)			4.000	4.345	MIN	420 8,964	1,645 13,770	01/16/2020	05/15/2026
025816-BK-4	American Express Co AXP 3 5/8 12/05/24	†		2	4.A FE 2.B FE	1,963,16		2,219,275	2,000,000	1,975,655		5,628			3.625	3.863	.ID	5,964	72,500	01/16/2020	12/05/2024
025816-BS-7	American Express Co AXP 3.4 02/27/23			2	1.G FE			1,063,560	1,000,000	993,660		2,777			3.400	3.709	50FΔ	11,711	34,000	09/13/2018	02/27/2023
025816-BW-8	American Express Co AXP 3.7 08/03/23			2	1.G FE			29,779,445	27,500,000	27,471,242		10.372			3.700	3.743	FA	418.306	1,017,500	11/02/2018	08/03/2023
025816-BY-4	American Express Co AXP 3.7 11/05/21	1		2	2.A FE	499,89		512,773	500,000	499,968		37			3.700	3.708	MN	2,878	18,500	11/01/2018	11/05/2021
025816-CG-2	American Express Co AXP 2 1/2 07/30/24	1		2	1.G FE	14,951,70			15,000,000	14,964,812		9,272			2.500	2.569	JJ	157,292	375,000	07/25/2019	07/30/2024
0258M0-EL-9	American Express Credit Corp AXP 3.3 05/03/27	1		2	1.G FE		0114.0940	20,536,985	18,000,000	17,851,576		20.645			3.300	3.446		95,700	594,000	04/27/2017	05/03/2027
025932-AL-8	American Financial Group Inc/O AFG 4 1/2 06/15/47 .	I		2	2.A FE		6 120 . 8750	23,751,985	19,650,000	19,939,297		(6,043)			4.500	4.403	JD	39,300		01/11/2018	06/15/2047
02665W-DF-5	American Honda Finance Corp HNDA 1.95 05/20/22			1	1.G FE		0 102. 1820	1,021,816	1,000,000			134			1.950	1.964	MN	2,221	19,446	11/18/2019	05/20/2022
026874-DA-2	American International Group I AIG 4 1/2 07/16/44.			2	2.A FE	6,283,05	0128.1380	6,406,914	5,000,000	6,278,528		(4,522)			4.500	2.961	JJ	103, 125		11/16/2020	07/16/2044
026874-DC-8	American International Group I AIG 3 7/8 01/15/35			2	2.A FE	199,59	2119.9880	239,976	200,000	199,657		18			3.875	3.891	JJ	3,574	7,750	10/18/2017	01/15/2035
03027W-AJ-1	American Tower Trust #1 AMETOW 3.07 03/15/23			2	1.A FE	801,21			790,000	794,495		(6,261)			3.070	2.265	MON	1,078	24,253	12/03/2019	03/15/2023
03027X-AL-4	American Tower Corp AMT 2 1/4 01/15/22			1	2.C FE	2,126,23		2, 194, 336	2,153,000	2, 142, 192		10 , 130			2.250	2.744		22,337	48,443	05/29/2019	01/15/2022
03027X-BJ-8	American Tower Corp AMT 1 1/2 01/31/28			2	2.C FE	8,279,72		8,282,431	8,231,000	8,279,469		(259)			1.500	1.411		14,061		12/18/2020	01/31/2028
030288-A#-1	American Transmission Systems FE 3.66 32			1	2.B	8,000,00		8,320,720	8,000,000	8,000,000					3.660	3.660		97,600	292,800	08/15/2017	09/01/2032
030288-AA-2	American Transmission Systems FE 5 1/4 01/15/22	ļ		1	3.A FE		0104.2200	6,774,314	6,500,000	6,499,418		532			5.250	5.259	JJ	157,354	341,250	12/10/2009	01/15/2022
030288-AB-0	American Transmission Systems FE 5 09/01/44			2	2.B FE	3,960,28		4,891,259	4,000,000	3,964,372		769			5.000	5.065	MS	66,667	200,000	09/22/2014	09/01/2044
03028P-D*-4	American Transmission Co 27970Z 4.370 42	+		1	1.F	7,500,00		8,958,750	7,500,000	7,500,000					4.370	4.370	AO	66,460	327,750	01/12/2012	04/18/2042
03028P-G#-7 03028P-G*-1	American Transmission Co 27970Z 3.19 27			1	1.F	4,000,00		4,426,600	4,000,000	4,000,000					3. 190	3.190	AU	21,621	127,600	10/12/2017	10/30/2027
03028P-G*-1 03028P-G@-9	American Transmission Co 27970Z 3.97 47 American Transmission Co 27970Z 3.97 47	+		4	1.F	6,500,00		7,613,580	6,500,000	6,500,000					3.970	3.970	JJ	111,105	258,050	10/27/2016	01/26/2047
03028P-G@-9 03028P-H*-0	American Transmission Co 27970Z 3.97 47 American Transmission Co 27970Z 3.93 48	+		1	1.F		0117.1720	8,202,040	7,000,000 10.000,000	7,000,000 10,000,000					3.970	3.930	JJ	119,651	277,900	10/27/2016	01/26/2047
03040W-AR-6	American Water Capital Corp AWK 3 3/4 09/01/47			2	2.A FE	27,914,04		34,294,400		27,920,237		1,717			3.750	3.930	MC	350,000	1,050,000	08/07/2017	09/01/2047
03040W-AS-4	American Water Capital Corp AWK 3 3/4 09/01/47			2	2.A FE		01181260	29,531,483	25,000,000	24,996,694		367			3.750	3.752	MS	312,500	937,500	08/06/2018	09/01/2028
03040W-AV-7	American Water Capital Corp AWK 4.15 06/01/49			2	2.A FE		8 132. 4070	1.853.694	1,400,000	1,600,691		(4.277)			4. 150	3.355		4.842	58 . 100	12/10/2019	06/01/2049
03063#-AA-2	Americal water capital colp Ank 4.15 00/01/49	1		1	2.B FE		0113.0270	9,042,160	8,000,000	8,000,000		,			4.130	4.680	JJ	179,920	374,400	11/09/2018	01/08/2026
03063#-AB-0	Americold Realty Trust COLD 4.86 29	[1	2.B FE		0117.7550	17,663,250	15,000,000	15,000,000					4.860	4.860	JJ	350,325	729,000	11/05/2018	01/08/2029
03063#-AC-8	Americold Realty Trust COLD 4.10 2030	1		1	2.B FE	7,000,00		8,136,380	7,000,000	7,000,000					4.100	4.100		137,919		04/26/2019	01/08/2030
03073E-AM-7	AmerisourceBergen Corp ABC 3 1/4 03/01/25	ļ		2	2.B FE		5 109 . 6570	5,471,879	4,990,000	5,087,599		(23,421)			3.250	2.719		54,058	162, 175	09/18/2019	03/01/2025
03073E-AN-5	AmerisourceBergen Corp ABC 4 1/4 03/01/45	ļ		2	2.B FE	22,426,31	7121.6970	25,982,344	21,350,000	22,429,770		(134)			4.250	3.903	MS	302,458	680,000	12/16/2020	03/01/2045
03073E-AP-0	AmerisourceBergen Corp ABC 3.45 12/15/27	ļ		2	2.B FE	3,648,89	6113.9500	3,646,404	3,200,000	3,647,137		(1,759)			3.450	1.269		4,907		12/18/2020	12/15/2027
03073E-AQ-8	AmerisourceBergen Corp ABC 4.3 12/15/47	ļ		2	2.B FE		6 . 123.2700	17,627,661	14,300,000	12,479,557		30,552			4.300	5. 182		27,329	614,900	03/05/2019	12/15/2047
03076C-AG-1	Ameriprise Financial Inc AMP 3.7 10/15/24	ļ		1	1.G FE		0111.5220	22,025,619	19,750,000	19,721,707		6,844			3.700	3.741		154,269	730,750	09/15/2014	10/15/2024
030981-AJ-3	AmeriGas Partners LP / AmeriGa APU 5 7/8 08/20/26 .	ļ		2	3.C FE		0112.5000	10 , 125 , 000	9,000,000	9,000,000					5.875	5.875	FA	192,406	528,750	06/20/2016	08/20/2026
030981-AK-0	AmeriGas Partners LP / AmeriGa APU 5 1/2 05/20/25 .	ļ		2	3.C FE		0110.7500	5,675,938	5, 125,000	5, 131, 340		(1,277)			5.500	5.467	MN	32, 102	281,875	12/13/2016	05/20/2025
031162-BZ-2	Amgen Inc AMGN 4.4 05/01/45	ļ		2	2.A FE	6,709,90		8,663,398	6,750,000	6,714,054		809			4.400	4.436	MN	49,500	297,000	04/28/2015	05/01/2045
032177-AH-0	Amsted Industries Inc AMSIND 5 5/8 07/01/27	·}		2	3.C FE	207,00		219,938	207,000	207,000					5.625	5.625	JJ	5,822	12,485	05/21/2019	07/01/2027
032177-AJ-6	Amsted Industries Inc AMSIND 4 5/8 05/15/30	·		2	3.B FE	140,00		146,650	140,000	140,000		(00,000)			4.625	4.625	MN	827	5,917	12/09/2019	05/15/2030
032654-AJ-4 032654-AK-1	Analog Devices Inc ADI 3.9 12/15/25	ł		2	2.A FE 2.A FE	2,657,53		2,822,687	2,475,000 20,000,000	2,626,100		(29,893)			3.900	2.516 5.330	JD	4,290 47.111	96,525	12/11/2019	12/15/2025
032654-AK-1 03522A-AH-3	Analog Devices Inc ADI 5.3 12/15/45	t		2	2.A FE 2.B FE	19,910,60		27,943,048		19,917,707		1,459			5.300	5.330	JU	47,111	1,060,000 47,000	12/03/2015	12/15/2045
03522A-AH-3 03522A-AJ-9	Anheuser-Busch Cos LLC / Anheu ABIBB 4.7 02/01/36 . Anheuser-Busch Cos LLC / Anheu ABIBB 4.9 02/01/46 .	†		2	2.B FE		9 130 . 0230	1,2/0,28/	1,000,000			1,459			4.700	5.020	FA	19,583		05/15/2019	02/01/2036
03522A-AJ-9 03523T-BV-9	Anheuser-Busch InBev Worldwide 5.55 01/23/49	†		2	2.B FE		121421870	2,112,875		1,549,032		1,440			5.550	5.237	II			05/15/2019	02/01/2046
035240-AG-5	Anheuser-Busch InBev Worldwide 5.55 01/23/49	1		1	2.B FE	4,533,36		5, 254, 924	4,000,000	4,488,282		(14,436)			4.950	4.080		91.300	24,975	01/10/2019	01/23/2049
035240-AM-2	Anheuser-Busch InBev Worldwide 4.95 01/15/42			2	2.B FE		0123.8200	23,525,758	19,000,000	18,750,563		9,401			4.375	4.485		175,486		03/20/2018	04/15/2038
035242-AB-2	Anheuser-Busch InBev Finance ABIBB 4 01/17/43	T		1	2.B FE		0114.8690	5,743,455	5,000,000	4,979,673		564			4.000	4.028		91, 111	200,000	01/14/2013	01/17/2043
03674X-AJ-5	Antero Resources Corp AR 5 03/01/25	I		2	4.0 FE		095.0000	9,975,000	10,500,000	3.885.000			4.021.710		5.000	9.669	MS	175,000	525,000	08/01/2017	03/01/2025

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ır								
1	2	T	Cod	es	6	7	Fair Value	10	11		e in Book/Adiu		d Value			I	nterest		Da	ites
	_	3		5	1	8	9	1	1	12	13	14	15	16	17	18	19	20	21	22
		"	1 .		NAIC	0							10	10	.,	10	10	20		
					Desig-															
					nation,															
													Total							
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	е		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e e		Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	,		Value	of	of	Paid	Accrued		A aguirad	Date
036752-AB-9	Anthem Inc ANTM 3.65 12/01/27	е	n	onar				4.500,000		(Decrease)		Recognized	value			Palu		During Year	Acquired	
036752-AB-9 036752-AC-7	Anthem Inc ANTM 3.35 12/01/24	+		2	2.B FE	4,879,710115.3170 6,997,760110.1830			4,839,460 6,998,721		(40,251)			3.650	2.418	JD	13,688 19,542	164,250 234,500	02/14/2020	12/01/2027 12/01/2024
036752-AU-7	Anthem Inc ANTM 4 3/8 12/01/47	+		2	2.B FE						7.583			4.375	4.494	JD	84.255	1,011,063	01/30/2019	12/01/2024
036752-AU-5	Anthem Inc ANTM 4 3/8 12/01/47	1	1	2	2.B FE						(4,987)			3.700	2.654			1,011,003	11/23/2020	09/15/2049
037411-AW-5	Apache Corp APA 5.1 09/01/40	1			2.b TE	12,449,800 106.6250		12,500,000	12,459,572		1, 158			5.100	5. 126		212,500	637,500	08/17/2010	09/01/2040
037411-BF-1	Apache Corp APA 4 1/4 01/15/30	.L.	1	2	3.A FE			8,000,000	7,987,499		1, 140			4.250	4.271	JJ	156,778	364,556	06/05/2019	01/15/2030
037411-BJ-3	Apache Corp APA 4 7/8 11/15/27	.[2	3.A FE	471,965106.0000	498,200	470,000	471,867		(98)			4.875	4.799	MN	8,529		08/04/2020	11/15/2027
03765H-AB-7	Apollo Management Holdings LP APO 4.4 05/27/26	1		2	1.G FE	14,414,990116.2110	16,850,630	14,500,000	14,437,795		9,928			4.400	4.490	MN	60,256	638,000	10/31/2018	05/27/2026
03765H-AD-3	Apollo Management Holdings LP APO 4.872 02/15/29	1		2	1.G FE	8,902,485 119.1100	10,600,773	8,900,000	8,902,229		(221)			4.872	4.868	FA	163,807	433,608	02/25/2019	02/15/2029
03765H-AF-8	Apollo Management Holdings LP APO 2.65 06/05/30			2	1.G FE	299, 112 102. 2140	306,641	300,000	299, 157		45			2.650	2.684	JD	574	3,975	06/02/2020	06/05/2030
037833-BH-2	Apple Inc AAPL 4 3/8 05/13/45			1	1.B FE	13,948,900137.0470		14,000,000	13,954,183		1,035			4.375	4.397	MN	81,667	612,500	05/06/2015	05/13/2045
037833-BW-9	Apple Inc AAPL 4 1/2 02/23/36			2	1.B FE	14,929,500134.6220	20,193,314	15,000,000	14,941,315		2,647			4.500	4.536		240,000	675,000	02/16/2016	02/23/2036
037833-BX-7	Apple Inc AAPL 4.65 02/23/46			2	1.B FE	2,260,940142.1460		2,150,000	2,252,637		(2,321)			4.650	4.332		35,547	99,975	10/18/2017	02/23/2046
037833-BZ-2	Apple Inc AAPL 2.45 08/04/26			2	1.B FE	11,649,494109.1510	12,704,120	11,639,000	11,647,489		(1,432)			2.450	2.436		116,438	285, 156	07/02/2019	08/04/2026
037833-CH-1	Apple Inc AAPL 4 1/4 02/09/47	+		2	1.B FE			7,500,000	7,628,168		(2,890)			4.250	4.140		125,729	318,750	08/11/2017	02/09/2047
037833-CQ-1	Apple Inc AAPL 2.3 05/11/22			2	1.B FE	4,527,650102.7760	4,624,918	4,500,000	4,512,859		(9,828)			2.300	2.072		14,375	103,500	06/21/2019	05/11/2022
037833-CR-9	Apple Inc AAPL 3.2 05/11/27			2	1.B FE	4,272,867112.9130		4,300,000	4, 280, 639		2,699 .			3.200	3.279		19,111	137,600	01/29/2018	05/11/2027
037833-DD-9 037833-DF-4	Apple Inc AAPL 3 3/4 09/12/47	+		2	1.B FE		250,706	200,000	200,249 6,128,775		(31,572)			3.750	2.169		2,271	7,500 165,000	10/18/2017 09/19/2019	09/12/2047
037833-DK-3	Apple Inc AAPL 2 3/4 01/13/25			2	1.B FE	12,613,320112.7290		12.000.000			(72,948)			3.000	2.109		48.000	360,000	10/17/2019	11/13/2027
037833-DM-9	Apple Inc AAPL 1.8 09/11/24			2	1.B FE	1,196,220104.9450		1,200,000	1, 197, 100					1.800	1.868		6,600	21,600	11/04/2019	09/11/2024
037833-DN-7	Apple Inc AAPL 2.05 09/11/26			2	11.B FE	2,241,582106.9320		2,100,000	2,239,595		(1.987)			2.050	0.817		13, 154	21,000	12/01/2020	09/11/2026
037833-DT-4	Apple Inc AAPL 1 1/8 05/11/25	1		2	1.B FE	2,320,838102.8360		2,325,000	2,321,359		520			1. 125	1.162		3,633	13,078	05/04/2020	05/11/2025
037833-DV-9	Apple Inc AAPL 0 3/4 05/11/23	1		1	1.B FE	922,484101.1930		925,000	923,016		532			0.750	0.842		964	3,469	05/04/2020	05/11/2023
037833-DZ-0	Apple Inc AAPL 2.4 08/20/50			2	1.B FE	19,944,800102.3420		20,000,000	19,945,260		460			2.400	2.413	FA	174,667		08/13/2020	08/20/2050
038222-AK-1	Applied Materials Inc AMAT 5.1 10/01/35	1		2	1.G FE	17,939,340139.0330	25,025,881	18,000,000	17,950,106		2,223			5.100	5. 127	AO	229,500	918,000	09/21/2015	10/01/2035
038222-AL-9	Applied Materials Inc AMAT 3.3 04/01/27			2	1.G FE	17,778,369113.2550	21, 159, 435	18,683,000	17,986,493		96,568			3.300	3.980	AO	154, 135	616,539	10/16/2018	04/01/2027
03838W-AA-9	Aquarion Co AQUARN 4 08/15/24			2	2.A FE	17,820,608109.3160	19,486,699	17,826,000	17,831,448		(1,992)			4.000	3.988	FA	269,371	713,040	06/21/2019	08/15/2024
03842*-AE-6	Aqua Pennsylvania AQUAPEN 3.79 41			1	1.E FE	1,500,000113.8200		1,500,000	1,500,000					3.790	3.790	JD	4,738	56,850	10/23/2012	12/01/2041
03879Q-AF-1	VEREIT Operating Partnership L VER 4.6 02/06/24	+		2	2.C FE	16,701,800109.9780		17,000,000	16,886,253		33,201			4.600	4.835		314,972	782,000	12/13/2018	02/06/2024
03939C-AA-1	Arch Capital Finance LLC ACGL 4.011 12/15/26			2	2.A FE	9,000,000116.2790	10,465,097	9,000,000	9,000,000					4.011	4.011		16,044	360,990	11/29/2016	12/15/2026
039524-AA-1 03966V-AA-5	Arches Buyer Inc ACOM 4 1/4 06/01/28	+		2	4.B FE			400,000	406, 191		(89)			4.250	3.900 5.743		1,275	0.044	11/24/2020	06/01/2028
03966V-AA-5 03966V-AB-3	Arconic Corp ARNC 6 1/8 02/15/28	+		2	3.C FE 3.A FE	92,495107.8130 61,000106.7500	98, 109	91,000 61,000	92,257 61,000		(238)			6.125 6.000	5.743		2,106 468	2,911 1,850	02/04/2020	02/15/2028
04010L-AR-4	Ares Capital Corp ARCC 3 5/8 01/19/22	†		2	2.0 FE	6,026,280102.8600	6, 171, 592	6,000,000	6,006,838		(6,715)			3.625	3.506		97,875	217,500	12/19/2017	01/19/2022
04010L-AU-7	Ares Capital Corp ARCC 3 1/2 02/10/23	†	1	2	2.0 FE			15,000,000	14,742,467		(6,715)			3.500	4.359	FA	97,875		02/11/2019	02/10/2023
04010L-AV-5	Ares Capital Corp ARCC 4 1/4 03/01/25	1	1	2	2.0 FE	1.998.780 108.4010	2.168.017	2.000.000	1,999,175		178			4, 250	4.261	MS	28.333	85.000	05/14/2019	03/01/2025
04015C-AA-6	Ares Finance Co LLC ARES 4 10/08/24			2	2.A FE	605,331 107.4070		620,000	612,474		1,804			4.000	4.353	AO	5,718	24,800	09/30/2016	10/08/2024
040555-CH-5	Arizona Public Service Co PNW 5 1/2 09/01/35			1	1.G FE	2,355,643137.2150		2.124.000	2,334,834		(9,936)			5.500	4.564		38.940	116,820	10/31/2018	09/01/2035
040555-CM-4	Arizona Public Service Co PNW 5.05 09/01/41	I		2	1.G FE	14,894,146136.3190		14,950,000	14,903,800		1,243			5.050	5.074	MS	251,658	754,975	08/22/2011	09/01/2041
040555-CT-9	Arizona Public Service Co PNW 4.35 11/15/45			2	1.G FE	22,336,380128.8860		22,000,000	22,311,808		(7, 186)			4.350	4.256	MN	122,283	957,000	03/16/2017	11/15/2045
042735-AK-6	Arrow Electronics Inc ARW 7 1/2 01/15/27				2.C FE	1,472,313127.1000	1,588,746	1,250,000	1,397,076		(20,252)			7.500	5.204	JJ	43,229	93,750	12/22/2016	01/15/2027
042735-BC-3	Arrow Electronics Inc ARW 4 1/2 03/01/23				2.C FE	15,087,562107.1270		15,100,000	15,096,900		1,338			4.500	4.510	MS	226,500	679,500	02/19/2013	03/01/2023
042735-BD-1	Arrow Electronics Inc ARW 3 1/2 04/01/22			2	2.C FE	229,804102.8890		225,000	226,050		(938)			3.500	3.060	AO	1,969	7,875	10/13/2016	04/01/2022
042735-BE-9	Arrow Electronics Inc ARW 4 04/01/25	+		2	2.C FE	2,970,930109.9960		3,000,000	2,986,342		2,891			4.000	4.118	AO	30,000	120,000	02/23/2015	04/01/2025
04317@-AN-8	Arthur J Gallagher & Co AJG 4.31 25	+		[]	2.B PL		10,933,900	10,000,000	10,000,000					4.310	4.310	JD	8,381	431,000	06/04/2014	06/24/2025
04317@-AQ-1	Arthur J Gallagher & Co AJG 4.40 2026	+		[]	2.B PL	12,000,000110.2010		12,000,000	12,000,000		-			4.400	4.400	JD	42,533	528,000	03/04/2016	06/02/2026
04317@-AV-0 04317@-AW-8	Arthur J Gallagher & Co AJG 4.09 27	+		I	2.B PL 2.B PL	2,500,000108.6330 2,500,000108.6010		2,500,000 2,500,000	2,500,000 2,500,000					4.090 4.090	4.090	JD	1,136	102,250	05/03/2017	06/27/2027
043179-AW-8 043189-AD-9	Arthur J Gallagher & Co AJG 4.09 27 Artisan Partners Holdings LP ARTIPA 4.29 25	+		I	2.B PL									4.090	4.090		42,320		05/03/2017	08/02/2027
04318@-AD-9 04318@-AE-7	Artisan Partners Holdings LP AHITPA 4.29 25	·		l¦	2.A PL			5,650,000	5,650,000					4.530	4.530		95.979	255,945	05/22/2019	08/16/2025
04351L-AB-6	Ascension Health ASCHEA 3.945 11/15/46	†	1	ľ	1.B FE	526,798128.9300		525.000	526,682		(38)			3.945	3.925		2,646	20,711	10/18/2017	11/15/2046
04364V-AG-8	Ascent Resources Utica Holding ASCRES 7 11/01/26	Ĺ		2	4.C FE	438 . 198			439.711		705			7.000			5. 192	31, 150	11/08/2018	11/01/2026

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7	Fair Value	10	11		e in Book/Adiu		g Value			li li	nterest		Da	tes
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			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	е		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e	l n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued		A aguira d	Date
045054-AH-6	Description Ashtead Capital Inc AHTLN 5 1/4 08/01/26	е	п	onar			7.411.250	7,000,000		(Decrease)	Accretion	Recognized	value			Palu		During Year 367.500	Acquired	
045054-AH-6	Ashtead Capital Inc AHILN 5 1/4 08/01/26			2	2.0 FE 2.0 FE	7,000,000105.8750 100,000106.2140			7,000,000 100,000					5.250	5.250 F	A	153, 125 667	367,500	07/23/2018	08/01/2026
045054-AL-7	Ashtead Capital Inc AHTLN 4 1/4 11/01/29			2	2.0 FE	3.000.000109.4840	3.284.520	3,000,000	3.000.000					4.000	4.000	IN	21,250		10/28/2019	11/01/2029
045487-AB-1	Associated Banc-Corp ASB 4 1/4 11/01/25	t	1	2	2.6 FE		30,111,666	27,790,000			(65,692)			4.250	3.970	"* LI	544,607	1, 181, 075	09/19/2019	01/15/2025
04621W-AC-4	Assured Guaranty US Holdings AGO 5 07/01/24	1		1	2.B FE		24,962,415	21,829,000	21,996,775		(43.771)			5.000	4.757	~ IJ	545,725	1,091,450	12/09/2016	07/13/2023
04621X-AF-5	Assurant Inc AIZ 4 03/15/23	1	1	1	2.0 FE	5,778,830106.6080	6, 183, 263	5,800,000	5,794,553		2,325			4.000	4.045	IS	68,311		03/25/2013	03/15/2023
04621X-AM-0	Assurant Inc AIZ 3.7 02/22/30	[2	2.B FE	15,994,400111.2720	17,803,528	16,000,000	15,995,009		451			3.700	3.704 F	Α	212, 133		08/15/2019	02/22/2030
04685A-2J-9	Athene Global Funding ATH 2 3/4 06/25/24	I			1.F FE		35,314,715	33,400,000	33,375,876		6,465			2.750	2.772	JD	15,308	918,500	08/20/2019	06/25/2024
04685A-2K-6	Athene Global Funding ATH 2.95 11/12/26				1.F FE	7,987,440 107.2560	8,580,458	8,000,000	7,989,311		1,647			2.950	2.975	N	32, 122	236,000	11/06/2019	11/12/2026
04685A-2M-2	Athene Global Funding ATH 2.8 05/26/23	ļ			1.F FE	499,760104.4010	522,006	500,000	499,806		46			2.800	2.817	N	1,361	7,000	05/21/2020	05/26/2023
04685A-2P-5	Athene Global Funding ATH 2.45 08/20/27				1.F FE	16,933,955103.6890	17,533,739	16,910,000	16,934,757		802			2.450	2.425 F	Α	149,607		12/17/2020	08/20/2027
04774#-AA-0	ATLANTA FALCONS STADIUM 1284387D 3.59A 42			1	2.B PL	2,686,009108.7590	2,921,276	2,686,009	2,686,009					3.590	3.590	IS	32, 143	96,428	08/05/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM 1284387D 3.59B 42			1	2.B PL	1,921,210108.4210	2,082,996	1,921,210	1,921,210					3.590	3.590		22,990	68,971	08/05/2016	09/01/2042
048303-E*-8	Atlantic City Electric Co ATE1 3.5 25			1	1.F	2,500,000111.0180	2,775,450	2,500,000	2,500,000					3.500	3.500		7,292	87,500	12/08/2015	12/01/2025
049560-AR-6	Atmos Energy Corp ATO 2 5/8 09/15/29			2	1.F FE	6,995,800109.8090	7,686,648	7,000,000	6,996,225		359			2.625	2.632		54, 104	175,073	09/25/2019	09/15/2029
049560-AS-4 053332-AP-7	Atmos Energy Corp ATO 3 3/8 09/15/49			2	1.F FE	2,198,372116.3590	2,559,887	2,200,000	2, 198, 387		15			3.375	3.379	IS	21,863	70,744	09/25/2019	09/15/2049
053332-AP-7 053332-AR-3	AutoZone Inc AZO 3 1/8 07/15/23			2	2.B FE 2.B FE	9,944,700105.8230	10,582,345	10,000,000	9,984,750 3,994,924		5,681			3. 125	3.188	JJ	144,097	312,500	04/18/2013	07/15/2023
053332-AY-8	AutoZone Inc AZO 3 1/4 04/15/25			2	2.B FE	3,989,240109.5680 1,500,709112.0160	4,382,714	4,000,000 1,475,000	3,994,924		(3.532)			3.250	3.282			130,000	04/20/2015	04/15/2025
05348E-BA-6	AvalonBay Communities Inc AVB 3.35 05/15/27			2	12.B FE	11,958,480 112.0070	13,440,812	12,000,000	11,972,007		(3,532)			3.350	3.391	NI	51,367		05/03/2017	05/15/2027
05348E-BC-2	AvalonBay Communities Inc AVB 3.33 03/13/2/	+		2	1.G FE	8,814,062 111.3290	9,852,578	8,850,000	8,823,714		3,275			3.300	3.248		130,587	283,200	11/09/2017	01/15/2028
053611-AJ-8	Avery Dennison Corp AVY 4 7/8 12/06/28	†		2	2.B FE	1,505,940123.7800	1.856.696	1.500.000	1,504,935		(509)			4.875	4.824		5.078	73, 125	12/07/2018	12/06/2028
053773-BC-0	Avis Budget Car Rental LLC / A CAR 5 3/4 07/15/27 .			2	4.C FE		168,490	166,000	166,000					5.750	5.750		4,401	9,863	06/19/2019	07/15/2027
05379B-D#-1	Avista Corp AVA 3.07 50	I		1	1.G Z		8,708,318		8,200,000					3.070	3.070		63,634		06/30/2020	09/30/2050
05379B-D@-3	Avista Corp AVA 3.43 49	I		1	1.G	20,500,000112.8560	23, 135, 480	20,500,000	20,500,000					3.430	3.430	JD	58,596	712,916	09/26/2019	12/01/2049
053807-AS-2	Avnet Inc AVT 4 5/8 04/15/26			2	2.C FE	5,460,180113.1920	6,225,553	5,500,000	5,476,829		3,783			4.625	4.716	0	53,701	254,375	03/21/2016	04/15/2026
053807-AT-0	Avnet Inc AVT 3 3/4 12/01/21			2	2.C FE	997,790102.4180	1,024,184	1,000,000			460			3.750	3.799	JD	3, 125	37,500	11/29/2016	12/01/2021
054561-AC-9	Equitable Holdings Inc EQH 3.9 04/20/23			2	2.B FE	9,987,221107.5880	10,758,842	10,000,000	9,993,110		2,814			3.900	3.932	٠	76,917	390,000	01/16/2019	04/20/2023
054561-AJ-4	Equitable Holdings Inc EQH 4.35 04/20/28	ļ		2	2.B FE	9,982,617118.2280	11,822,768	10,000,000	9,986,224		1,573			4.350	4.372		85,792	435,000	01/16/2019	04/20/2028
05490L-AA-7	Blue Cross and Blue Shield BCBSMN 3.79 05/01/25			2	2.A FE	17,084,197108.2890	18,620,312	17,195,000	17, 119,379		15,362			3.790	3.899	N	108,615	651,691	06/28/2018	05/01/2025
05523U-AL-4	BAE Systems Holdings Inc BALN 4 3/4 10/07/44	+		1	2.B FE	4,789,300131.6690	6,583,472	5,000,000	4,808,517		4, 120			4.750	5.028	0	55,417	237,500	12/03/2015	10/07/2044
05531F-BF-9	Truist Financial Corp TFC 3 3/4 12/06/23	ł		2	1.G FE	5,356,850109.8560	5,492,783	5,000,000	5,276,707		(80, 143)			3.750	3.052		13,021	187,500	02/21/2020	12/06/2023
05531F-BG-7 05545M-AC-6	Truist Financial Corp TFC 3.05 06/20/22 Signature Aviation US Holdings SIGLN 4 03/01/28	†		2	1.G FE 3.C FE	3,499,895103.7900 266,758100.6650	3,632,658	3,500,000 266,000	3,499,905		(8)			3.050	3.925		3,262 3,547	106,750	03/11/2019	06/20/2022
05605H-AA-8	BWX Technologies Inc BWXT 5 3/8 07/15/26	·		2	3.0 FE		120,495	116,000			(54)			5.375	5.320	ιο II	2,875	6,235	05/22/2018	07/15/2026
05605H-AB-6	BWX Technologies Inc BWXT 4 1/8 06/30/28	ļ	1	2	3.0 FE		341.530	328,000	335,537		(54)			4. 125	3.563	n			08/21/2020	06/30/2028
05723K-AD-2	Baker Hughes a GE Co LLC / Bak BHI 2.773 12/15/22 .	1	1	2	1.G FE	5. 100 . 940 104 . 4390	5.430.848	5.200.000	5.147.877		25,431			2.773	3.307	D	6.409	144, 196	02/19/2019	12/15/2022
05723K-AE-0	Baker Hughes a GE Co LLC / Bak BHI 3.337 12/15/27 .	I		2	1.G FE	12,300,000 112.0290	13,779,587	12,300,000	12,300,000		20, 101			3.337	3.337	JD	18,242	410,451	02/01/2018	12/15/2027
05723K-AF-7	Baker Hughes a GE Co LLC / Bak BHI 4.08 12/15/47	I		2	1.G FE		23,728,551	21,000,000	20,913,314		1.488			4.080	4. 104	JD	38.080		09/12/2019	12/15/2047
05723K-AG-5	Baker Hughes a GE Co LLC / Bak BHI 3.138 11/07/29 .			2	1.G FE		10,985,263	10,000,000	10,000,000					3. 138	3.138	N	47,070	313,800	11/04/2019	11/07/2029
058498-AR-7	Ball Corp BLL 5 03/15/22	ļ		1	3.A FE	12,000,000104.6250	12,555,000	12,000,000	12,000,000					5.000	5.000	IS	176,667	600,000	02/05/2014	03/15/2022
058498-AV-8	Ball Corp BLL 4 7/8 03/15/26	ļ			3.A FE	7,262,500112.9500	8, 188, 875	7,250,000	7,258,676		(1,437)			4.875	4.849	IS	104,068	353,438	03/07/2018	03/15/2026
05971J-AA-0	BancorpSouth Bank BXS 4 1/8 11/20/29	ļ		2	2.C FE	18,000,000100.7600	18, 136, 742	18,000,000	18,000,000					4. 125	4.125	N	84,563	742,500	11/13/2019	11/20/2029
06050T-JZ-6	Bank of America NA BAC 6 10/15/36	·			1.G FE	169,706149.5700	224,355	150,000	165,323		(623)			6.000	5.053		1,900	9,000	07/19/2012	10/15/2036
06051G-EM-7	Bank of America Corp BAC 5.7 01/24/22	ļ			1.G FE	4,979,300105.6860	5,284,278	5,000,000	4,997,205		2,483			5.700	5.755	IJ	124,292	285,000	01/19/2012	01/24/2022
06051G-EU-9	Bank of America Corp BAC 3.3 01/11/23	ł			1.G FE	256,230106.0210	265,053	250,000	252,526		(1, 195)			3.300	2.784	IJ	3,896	8,250	10/18/2017	01/11/2023
06051G-FC-8	Bank of America Corp BAC 5 01/21/44	ł			1.G FE		561,479	400,000	399,240		17			5.000	5.014	JJ	8,889	20,000	01/15/2014	01/21/2044
06051G-FG-9 06051G-FH-7	Bank of America Corp BAC 4 7/8 04/01/44	·			1.G FE 2.A FE	173,431138.4930	207,740	150,000	171,702		(565)			4.875	3.921 / 4.209 F	NU	1,828		10/18/2017	04/01/2044
06051G-FH-7 06051G-FP-9	Bank of America Corp BAC 4.2 08/26/24 Bank of America Corp BAC 3.95 04/21/25	t			2.A FE	6,994,890111.9480 9,893,814112.7290	7,836,367	7,000,000 9,800,000	6,997,884 9,882,636		(18,026)			4.200	3.732				08/21/2014	08/26/2024 04/21/2025
06051G-FP-9	Bank of America Corp BAC 3.95 04/21/25 Bank of America Corp BAC 4.45 03/03/26	t			2.A FE	3,205,290 116.5550	3,496,649	3,000,000	3, 121, 425		(21,068)			4.450	3.585		43.758		10/06/2019	04/21/2025
06051G-GC-7	Bank of America Corp BAC 4.43 03/03/20	ļ	1	2	2.A FE	9,000,000116.0090		9,000,000	9,000,000		(21,000)			4. 183	4. 183		37.647	376,470	11/21/2016	11/25/2027
06051G-GF-0	Bank of America Corp BAC 4.163 11/23/27	1		2	1.G FE	350.479114.8590		340.000	3,000,000		(1.058)			3.824			5.815	13.002	10/18/2017	01/20/2028
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SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carrying	g Value			I	nterest		Da	tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Pond	strative	Actual	Fair	Fair	Par		Increase/	tization)			Doto		When	Due and	Received		Maturity
	B		g	Bond						Carrying			Impairment	Carrying	Rate	Rate					
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
06051G-GL-7	Bank of America Corp BAC 3.705 04/24/28	· 		2	1.G FE		5113.8460	3,984,605	3,500,000	3,982,037		(2,818)			3.705	1.416	AO	24, 134		12/16/2020	04/24/2028
06051G-GM-5	Bank of America Corp BAC 4.244 04/24/38			2	1.G FE		3123 . 1920	28,149,287	22,850,000	23,299,206		(20,261)			4.244	4.073		180,482	969,754	09/17/2018	04/24/2038
06051G-GQ-6 06051G-HF-9	Bank of America Corp BAC 2.816 07/21/23 Bank of America Corp BAC 3.55 03/05/24	+		2	1.G FE 1.F FE		9103.8430	9,219,190 5,234,620		8,962,747 4,842,809		(53,005)			2.816	2.188		110,419	250,004	11/25/2019	07/21/2023
06051G-HQ-5	Bank of America Corp BAC 3.974 02/07/30	+		2	1.F FE		0117.7830	4,475,763	3,800,000	4,029,004		(24,487)			3.350	3.945			173,950	06/20/2019	03/05/2024
06051G-HR-3	Bank of America Corp BAC 3.458 03/15/25	+		2	1.F FE		0108.8790		500,000	500,000		(24,407)			3.458	3. 120		5,091	17,290	03/12/2019	03/15/2025
06406F-AB-9	Bank of New York Mellon Corp/T BK 2.05 05/03/21	†		2	1.F FE	241,82			250,000	248,810		3.464			2.050	3.438			5,125	12/10/2018	05/03/2021
06406G-AA-9	Bank of New York Mellon Corp/T BK 2.03 03/03/21	+		2	1.F FE	3,877,26		4,518,794	4,000,000	3,913,513		9,436			3.000	3.314		20,333		12/13/2016	10/30/2028
06406R-AB-3	Bank of New York Mellon Corp/T BK 3.442 02/07/28			2	1.F FE	11,400,00		13,017,191	11,400,000	11,400,000					3.442	3.442		156,955	392,388	01/31/2017	02/07/2028
06406R-AF-4	Bank of New York Mellon Corp/T BK 3.4 01/29/28	1		2	1.E FE	12,993,50		14.857.661	13,000,000	12,995,180		593			3.400	3.406	.11	186,622	442,000	01/22/2018	01/29/2028
06406R-AK-3	Bank of New York Mellon Corp/T BK 1.95 08/23/22				1.E FE	999,68		1,028,594	1,000,000			105			1.950	1.961	FA	6,933	19,500	08/20/2019	08/23/2022
06406Y-AA-0	Bank of New York Mellon Corp/T BK 3.3 08/23/29	1		2	1.F FE	15,000,00		17,094,378	15,000,000	15,000,000					3.300	3.300		176,000	495,000	08/16/2017	08/23/2029
06683*-AA-9	Banyantech Alpha LLC BANTECH 13 25			2	5.B GI		100.0000	1,228,180	1.228.180	1,228,180					13.000	13.000		444	160,282	09/30/2020	06/30/2025
071734-AD-9	Bausch Health Cos Inc BHCCN 7 01/15/28			2	4.B FE		0109.9200	109.920		100,000					7.000	7.000	JJ	3,228	7,000	05/10/2019	01/15/2028
071734-AH-0	Bausch Health Cos Inc BHCCN 5 01/30/28			2	4.B FE	157,68		161,795		157,559		(120)			5.000	4.902	JJ	3,293	4,579	12/19/2019	01/30/2028
071734-AK-3	Bausch Health Cos Inc BHCCN 6 1/4 02/15/29	ļ		2	4.B FE	305, 11	3 108 . 6250	331,306	305,000	305,093		(20)			6.250	6.243	FA	7,201	4, 183	05/11/2020	02/15/2029
071734-AL-1	Bausch Health Cos Inc BHCCN 5 1/4 02/15/31	ļ		2	4.B FE	145,00	0 104 . 4720	151,484	145,000	145,000					5.250	5.250	FA	592		11/18/2020	02/15/2031
071813-BP-3	Baxter International Inc BAX 3 1/2 08/15/46	. .		2	2.A FE		9113.9950	4,445,818	3,900,000	4,539,764		(4,555)			3.500	2.606	FA	51,567		09/24/2020	08/15/2046
071813-BW-8	Baxter International Inc BAX 3.95 04/01/30	ļ		2	2.A FE	3,487,08	5119.5110	4, 182, 890	3,500,000	3,487,922		837			3.950	3.995	AO	34,563	71,045	03/24/2020	04/01/2030
071813-BZ-1	Baxter International Inc BAX 1.73 04/01/31	ļ		2	1.G FE		0100.8140	10,081,404	10,000,000	10,096,639		(861)			1.730	1.625		28,353		11/24/2020	04/01/2031
07274E-AG-8	Bayer US Finance LLC BAYNGR 3 3/8 10/08/24	ļ		1	2.A FE		0 109. 1450	10,914,452	10,000,000	9,958,692		10 , 107			3.375	3.493		77,813	337,500	10/01/2014	10/08/2024
07274N-BF-9	Bayer US Finance II LLC BAYNGR 4.4 07/15/44	ļ		2	2.A FE		2113.3420	17,675,704	15,595,000	13,002,377		121,455			4.400	5.688		316,405	686, 180	07/12/2018	07/15/2044
07330M-AB-3	Truist Bank TFC 3 5/8 09/16/25			2	1.G FE		6112.6960	3,831,670	3,400,000	3,528,604		(25,827)			3.625	2.747		35,948	123,250	09/09/2019	09/16/2025
073685-AD-1	Beacon Roofing Supply Inc BECN 4 7/8 11/01/25			2	5.A FE	159,00		162,776	159,000	159,000					4.875	4.875	MN	1,292	7,751	10/11/2017	11/01/2025
073685-AF-6	Beacon Roofing Supply Inc BECN 4 1/2 11/15/26	+		2	4.B FE	41,00		42,948	41,000	41,000					4.500	4.500	MN	236	2,030	09/25/2019	11/15/2026
080555-AF-2	Belo Corp TGNA 7 1/4 09/15/27	ł		1	3.C FE	237,90		253,000	220,000	231,718		(1,372)			7.250	6.264	MS	4,696	15,950	01/05/2017	09/15/2027
081437-AS-4 084423-AU-6	Bemis Co Inc AMCR 3.1 09/15/26	· 		2	2.B FE	1,965,67		1,944,536	1,800,000	1,958,497		(7, 175)			3.100	1.416 3.099	MS	16,430	75.000	09/28/2020	09/15/2026
084423-AU-6 084659-AP-6	W R Berkley Corp WRB 4 05/12/50	+		2	2.A FE 1.G FE		9 121 . 9870	4,513,518		4,332,914		(4, 115)				3.846	MIN		75,233	09/01/2020	05/12/2050
084664-BL-4	Berkshire Hathaway Energy Co BRKHEC 3.8 07/15/48 Berkshire Hathaway Finance Cor BRK 5 3/4 01/15/40 .	+		4	1.0 FE		6119.7470 7153.4620		550,000	14,884,123		(5,317)			3.800 5.750	3.846		262,833	570,000 31,625	05/02/2018	07/15/2048 01/15/2040
084664-CQ-2	Berkshire Hathaway Finance Cor BRK 4.2 08/15/48			2	1.0 FE		0132.0530	1,320,534	1,000,000	966, 193		617			4.200	4.413		15.867	42.000	12/04/2018	08/15/2048
084664-CR-0	Berkshire Hathaway Finance Cor BRK 4.2 06/15/48 Berkshire Hathaway Finance Cor BRK 4 1/4 01/15/49 .	†		2	1.0 FE		0132.0530	1,320,534	11.500.000	11,386,501		2,055			4.200	4.413			488,750	01/03/2019	01/15/2049
084670-BK-3	Berkshire Hathaway Inc BRK 4 1/2 02/11/43	1		1	11.0 FE		2137.5760	14,720,619	10,700,000	10,580,287		3,078			4.250	4.581			481,500	01/03/2019	02/11/2043
084670-BR-8	Berkshire Hathaway Inc BRK 2 3/4 03/15/23	1			1.0 FE	2,040,72		2,100,323	2,000,000	2,016,566		(7,260)			2.750	2.362	MS	16, 194	55,000	07/24/2017	03/15/2023
08576P-AB-7	Berry Global Inc BERY 1.57 01/15/26	I	.]	2	2.C FE	10,996,26		11,099,550	11,000,000	10,996,263		3			1.570	1.577	JJ	4,318		12/15/2020	01/15/2026
085770-AA-3	Berry Global Inc BERY 4 7/8 07/15/26	I		2	2.0 FE		0 107 . 4190	537.095	500,000	500.000		[4.875	4.875	JJ	11,240	27,083	05/17/2019	07/15/2026
092174-AA-9	Black Knight InfoServ LLC BKFS 3 5/8 09/01/28	Ι		2	4.A FE	126,28		128,993	126,000	126,267		(13)			3.625	3.575	MS	1,586		09/23/2020	09/01/2028
09261L-AB-4	Blackstone Secured Lending Fun 3 5/8 01/15/26	1		2	2.C FE		0102.8570	18,514,336	18,000,000	17,841,930		4,650			3.625	3.815	JJ	123,250		10/16/2020	01/15/2026
093662-AH-7	Block Financial LLC HRB 3 7/8 08/15/30	.l		2	2.C FE		5108.0280	540,140	500,000	498,489		54			3.875	3.913		7,750		08/04/2020	08/15/2030
095796-AA-6	Blue Racer Midstream LLC / Blu 6 1/8 11/15/22	ļ			4.B FE	333, 14	3100.0200	347,069	347,000			3,492			6.125	7.570		2,716	21,254	03/05/2020	11/15/2022
095796-AE-8	Blue Racer Midstream LLC / Blu6 5/8 07/15/26	ļ		2	4.B FE	360,00		362,700	360,000	360,000					6.625	6.625	JJ	10,998	23,850	06/14/2018	07/15/2026
095796-AH-1	Blue Racer Midstream LLC / Blu 7 5/8 12/15/25	ļ		2	4.B FE	272,08	5106.5000	281,160	264,000	272,040		(45)		l	7.625	6.732	JD	447		12/10/2020	12/15/2025
096630-AD-0	Boardwalk Pipelines LP BWP 4.95 12/15/24			2	2.C FE	18,683,10		19,490,110	17,463,000	18,494,974		(163,540)			4.950	3.239	JD	38,419	562,741	06/24/2020	12/15/2024
096630-AE-8	Boardwalk Pipelines LP BWP 5.95 06/01/26	ļ		2	2.C FE	242,60		256,651	217,000	240,419		(2, 183)			5.950	3.640	JD	1,076	6,456	06/17/2020	06/01/2026
096630-AF-5	Boardwalk Pipelines LP BWP 4.45 07/15/27	ļ		2	2.C FE	542,92		601,084	537,000	542,536		(387)			4.450	4.244	JJ	11,019	11,948	06/12/2020	07/15/2027
096630-AG-3	Boardwalk Pipelines LP BWP 4.8 05/03/29	ļ		2	2.C FE	4,845,78		5,557,563	4,850,000	4,846,351		349			4.800	4.811	MN	37,507	232,800	04/30/2019	05/03/2029
096630-AH-1	Boardwalk Pipelines LP BWP 3.4 02/15/31	ļ		2	2.C FE		0104.3430	13,042,899	12,500,000	12,486,219		469			3.400	3.413		165,278		08/04/2020	02/15/2031
097023-AU-9	Boeing Co/The BA 6 1/8 02/15/33	ł		1	2.C FE		5130.9540		750,000	956,984		(13,651)			6.125	3.338		17,354	45,938	11/03/2017	02/15/2033
097023-BK-0	Boeing Co/The BA 3.3 03/01/35	ł		2	2.C FE	10,778,45		11,337,127	11,350,000	10,862,933		25,376			3.300	3.688		124,850	374,550	12/07/2018	03/01/2035
097023-BL-8	Boeing Co/The BA 3 1/2 03/01/45	ł		2	2.C FE		098.5230	4,926,148	5,000,000	4,836,536		4, 133			3.500	3.706		58,333	175,000	02/18/2015	03/01/2045
097023-CG-8	Boeing Co/The BA 2.7 05/01/22	†			2.C FE		102.8120	2,313,268	2,250,000	2,248,191		1,318			2.700	2.762		10,125	60,750	04/30/2019	05/01/2022
097023-CJ-2	Boeing Co/The BA 3.6 05/01/34	t		2	2.C FE		105.2940		743,000			10			3.600	3.477		4,458	18,000	12/10/2020	05/01/2034
097023-CQ-6	Boeing Co/The BA 3 3/4 02/01/50	. L	1	IZ	2.C FE	19,915,50	0 105 . 1590	110,515,899	10,000,000	9,917,665		1,533			3.750	3.797	FA	156,250	3/6,042	07/29/2019	02/01/2050

SCHEDULE D - PART 1

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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
09951L-AA-1	Booz Allen Hamilton Inc BAH 3 7/8 09/01/28	ļ		2	3.C FE	236,53		241,020	234,000			(132)			3.875	3.632	MS	3, 199		09/17/2020	09/01/2028
100743-AJ-2	Boston Gas Co NGGLN 4.487 02/15/42	ļ		1	1.G FE	175,00		221,941	175,000	175,000					4.487	4.487	FA	2,966	7,852	02/14/2012	02/15/2042
100743-AL-7	Boston Gas Co NGGLN 3.001 08/01/29	ļ		2	1.G FE		0110.3850	2,207,706	2,000,000	2,000,000					3.001	3.001		25,008		07/24/2019	08/01/2029
101137-AT-4	Boston Scientific Corp BSX 4.55 03/01/39	ļ		2	2.C FE		5127.5220	5,738,494	4,500,000	4,872,063		(14,440)			4.550	3.898		68,250		06/18/2019	03/01/2039
101137-AX-5	Boston Scientific Corp BSX 4 03/01/29	ļ		2	2.C FE		0117.8510	2,357,021	2,000,000	1,994,342		576			4.000	4.041	MS	26,667	80,000	02/21/2019	03/01/2029
101137-BA-4	Boston Scientific Corp BSX 2.65 06/01/30			2	2.C FE		0107.1100	10,711,027	10,000,000	10,673,438		(7,962)			2.650	1.848	JD	22,083	142,069	11/17/2020	06/01/2030
101507-A#-8	Boulder Growth & Income Fund BIF 2.87 35			[]	1.F FE	32,500,00		34,311,225	32,500,000	32,500,000					2.870	2.870	MN	145,094		10/22/2020	11/05/2035
101507-A*-2	Boulder Growth & Income Fund BIF 2.62 30]	1.F FE	4,500,00		4,774,860	4,500,000	4,500,000					2.620	2.620	MN	18,340		10/22/2020	11/05/2030
10240*-AA-7 103186-AB-8	Bowie Acquisitions LLC 1768796D 3.92 2038			1	2.C PL	21,055,55		22,271,093	21,055,556	21,055,556					3.920	3.919 7.128	JD	2,293	859,769	11/22/2019	09/30/2038
103186-AB-8 10334#-AA-0	Boxer Parent Co Inc BMC 7 1/8 10/02/25			2	4.C FE	112,00		121,570	112,000	112,000					7. 125	4.140	AU	1,995	2,660 17,595	05/14/2020	10/02/2025
10334#-AC-6	Boyd Watterson GSA Fun L.P BOYDWA 4.14 26 Boyd Watterson GSA Fun L.P BOYDWA 4.30 28			1	2.C PL 2.C PL	425,00	0109.6880 0112.2390	466,174	425,000						4. 140	4.140	FA			04/10/2018	02/08/2026
10334#-AE-2	Boyd Watterson GSA Fun L.P BOYDWA 4.30 28			1	2.C PL		0112.2390	3,394,500	3,000,000	3,000,000					4.400	4.400	FA	52,433		04/10/2018	02/08/2028
10334#-AG-7	Boyd Watterson GSA Fun L.P BOYD 4.64 27			1	2.0 PL		0114.0590	7.984.130	7.000.000	7,000,000					4.640	4.400	NC	98,342	324,800	02/27/2019	03/12/2027
10373Q-AB-6	BP Capital Markets America Inc 3.796 09/21/25	·		2	1.F FE	1,496,78		1,587,538	1,400,000	1,476,573		(15,706)			3.796	2.517	MO	14,762	53, 144	09/13/2019	09/21/2025
10373Q-AD-2	BP Capital Markets America Inc 87.790 09/21/23	† · · · · ·		2	1.F FE	5,500,00		6,010,612	5,500,000	5,500,000		(13,700)			3.790	3.790		83,959		11/01/2018	03/21/2023
10373Q-AE-0	BP Capital Markets America Inc 4.234 11/06/28			2	1.F FE	16,269,57		18,523,706	15,500,000	16, 136, 951		(71,677)			4.234	3.611	MN	100,263	656,270	02/06/2019	11/06/2028
10373Q-AJ-9	BP Capital Markets America Inc 3.245 05/06/22	†		1	1.F FE		0103.9790	10,397,902	10,000,000	10.000.000		(/1,0///			3.245	3.245	MN	49,576	324.500	12/14/2018	05/06/2022
10373Q-AV-2	BP Capital Markets America Inc 3.017 01/16/27	1		2	1.F FE		0110.3860	18,765,698	17,000,000	17,000,000					3.017	3.017	.1.1	235,075		12/14/2018	01/16/2027
10373Q-AW-0	BP Capital Markets America Inc 3.216 11/28/23			2	1.F FE		3 107 . 2450	3,056,469	2,850,000	2,876,428		(9, 157)			3.216	2.862	MN	8,402		12/14/2018	11/28/2023
10373Q-AY-6	BP Capital Markets America Inc 3.224 04/14/24	I		2	1.F FE		4108.1770		2,200,000	2,232,057		(9,723)			3.224	2.734		15, 171	70,928	12/14/2018	04/14/2024
10373Q-BP-4	BP Capital Markets America Inc 2.939 06/04/51	I		2	1.F FE		0 102. 1530	15,323,001	15,000,000	15,000,000					2.939	2.939	JD	33.064		12/01/2020	06/04/2051
105340-AP-8	Brandywine Operating Partnersh BDN 4.55 10/01/29	L		2	2.C FE		2112.3790	19,330,236	17,201,000	17, 113, 426		7,959			4.550	4.621	AO	195,661	782,646	05/05/2017	10/01/2029
109641-AG-5	Brinker International Inc EAT 3 7/8 05/15/23			1	4.C FE	142,69	5 100 . 1250	151, 189	151,000	147,575		1,333			3.875	4.901	MN	748	5,851	01/26/2017	05/15/2023
110122-AP-3	Bristol-Myers Squibb Co BMY 5 7/8 11/15/36			1	1.F FE	621,52	5142.5070	712,534	500,000	604, 199		(4,596)			5.875	4.078	MN	3,753	29,375	12/22/2016	11/15/2036
110122-AT-5	Bristol-Myers Squibb Co BMY 2 08/01/22	ļ		1	1.F FE	268,94	3 102. 6350	280 , 192	273,000	272,298		431			2.000	2. 166	FA	2,275	5,460	07/26/2012	08/01/2022
110122-AW-8	Bristol-Myers Squibb Co BMY 3 1/4 11/01/23			1	1.F FE	2,476,37		2,710,695	2,500,000	2,492,499		2,488			3.250	3.362	MN	13,542		10/24/2013	11/01/2023
110122-CM-8	Bristol-Myers Squibb Co BMY 2.9 07/26/24			2	1.F FE		3108.5260	8,682,042	8,000,000	8,161,263		(20, 191)			2.900	2.295	JJ	99,889	116,000	07/17/2020	07/26/2024
110122-CP-1	Bristol-Myers Squibb Co BMY 3.4 07/26/29			2	1.F FE		0116.4160	1, 164, 161	1,000,000	998,830		60			3.400	3.416	JJ	14,639		07/17/2020	07/26/2029
110122-CQ-9	Bristol-Myers Squibb Co BMY 4 1/8 06/15/39	ļ		2	1.F FE	20,736,53		23,699,318	18,600,000	20,697,853		(38,684)			4. 125	3.288	JD	34, 100		07/17/2020	06/15/2039
110122-DC-9	Bristol-Myers Squibb Co BMY 3 7/8 08/15/25	ļ		2	1.F FE		2114.0790	13,689,492	12,000,000	12,714,166		(70,026)			3.875	2.432	FA	175,667	232,500	07/17/2020	08/15/2025
110122-DG-0	Bristol-Myers Squibb Co BMY 5 1/4 08/15/43	ł		1	1.G FE		6143.3570	2, 150, 352	1,500,000	1,899,695		(5,201)			5.250	3.530	FA	29,750	39,375	07/17/2020	08/15/2043
110122-DJ-4	Bristol-Myers Squibb Co BMY 5 08/15/45			2	1.F FE	12,726,36		14,463,826	10,000,000	12,693,707		(32,659)			5.000	3.361	FA	188,889	250,000	07/17/2020	08/15/2045
110122-DL-9	Bristol-Myers Squibb Co BMY 4.55 02/20/48	····		2	1.F FE	17,521,72		20,086,315	14,400,000	17,489,329		(32,391)			4.550	3.329	FA	238,420		07/17/2020	02/20/2048
11120V-AA-1	Brixmor Operating Partnership BRX 3.85 02/01/25	····		2	2.C FE		8109.5340	10,515,251	9,600,000	9,598,216		396			3.850	3.855	rA	154,000		01/13/2015	02/01/2025
11120V-AC-7 11134#-AB-8	Brixmor Operating Partnership BRX 4 1/8 06/15/26	t		l ²	2.C FE 2.C FE		2113.3070	4,702,233	4,150,000 20,000,000	4, 133, 381		2,660			4. 125 5. 090	4.208	JD	7,608	171,188	06/02/2016	06/15/2026
11134#-AB-8 11134#-AC-6	Broadstone Net Lease Inc BROA 5.09 28	····			2.0 FE 2.0 FE		0119.2790 0120.4360	23,855,800 2,408,720	20,000,000	20,000,000 2,000,000					5. 190	5.090 5.190	JJ	506,172		06/13/2018	07/02/2028
11134#-AU-6 114259-AP-9	Brooklyn Union Gas Co/The NGGLN 4.504 03/10/46	†		2	2.0 FE		0 120 . 4360		15,000,000						5. 190	5. 190				03/07/2016	07/02/2030
115236-AC-5	Brown & Brown Inc BRO 2 3/8 03/15/31			2	2.C FE		8104.6610	1, 125, 109	1,075,000	1,073,843		25			2.375	2.387	MO			03/07/2016	03/10/2046
115637-AT-7	Brown-Forman Corp BFB 4 04/15/38			2	1.G FE	1,153,79		1, 123, 109	1,160,000	1, 154, 410		220			4.000	4.039	MO	9,796		03/17/2020	04/15/2038
118230-AK-7	Buckeye Partners LP BPL 4.15 07/01/23	†		2	3.B FE	9,993,20		1,423,464	1, 160,000	9,998,116		701			4.150	4.039	.I.I			06/03/2013	04/15/2038
118230-AM-3	Buckeye Partners LP BPL 5.85 11/15/43	†		2	3.B FE	2,997,66		2,705,835	2,750,000	2,981,654		(5.382)			5.850	5.208	MN	207,500		11/03/2017	11/15/2043
118230-AM-5	Buckeye Partners LP BPL 5.6 10/15/44	†	-1	2	3.B FE	9.987.60		9.612.500	10,000,000	9,989,547		(3,382)			5.600	5.608	AO	118.222		09/09/2014	10/15/2044
118230-AP-0	Buckeye Partners LP BPL 3.95 12/01/26	ļ		2	3.B FE	4,982,20		5.065.000	5,000,000	4.988.789		1.651			3.950	3.993	JD	16.458		10/27/2016	12/01/2026
120568-AZ-3	Bunge Ltd Finance Corp BG 3 3/4 09/25/27	I		2	2.0 FE			29,251,670	25,653,000	25,428,894		54.971			3.750	3.871	MS	256,530		07/22/2020	09/25/2027
120568-BA-7	Bunge Ltd Finance Corp BG 4.35 03/15/24	[.]	2	2.0 FE		5110.3140	2.757.841	2.500.000	2.481.417		5.282			4.350	4.602	MS	32.021	108,750	11/27/2018	03/15/2024
120568-BB-5	Bunge Ltd Finance Corp BG 1.63 08/17/25	L		2	2.0 FE	5,964,70		6,164,911	5,965,000	5,964,723		21			1.630	1.631	FA	36,191		08/10/2020	08/17/2025
12189L-AC-5	Burlington Northern Santa Fe L BNSF 5.05 03/01/41 .				1.E FE		0139.3500	9,754,500	7,000,000	6,978,935		591			5.050	5.074	MS	117,833	353,500	09/07/2010	03/01/2041
12189L-AE-1	Burlington Northern Santa Fe L BNSF 5.4 06/01/41	1			1.E FE	10,616,77		15,511,363	10,650,000	10,622,604		721			5.400	5.421		47,925	575, 100	05/16/2011	06/01/2041
12189L-AK-7	Burlington Northern Santa Fe 4 3/8 09/01/42	ļ		2	1.E FE	6,564,66	0132.3300	7,939,794	6,000,000	6,517,784		(15,774)			4.375	3.779	MS	87,500	262,500	11/16/2017	09/01/2042
12189L-AN-1	Burlington Northern Santa Fe L BNSF 4.45 03/15/43	Į		2	1.G FE		0134.7280	20,209,160	15,000,000	14,997,883		55			4.450	4.451		196,542		03/05/2013	03/15/2043
12189L-AU-5	Burlington Northern Santa Fe L BNSF 4.55 09/01/44	I		2	1.G FE		0135.0750	702,388	520,000	575,447		(1,465)			4.550	3.850	MS	7,887	23,660	10/18/2017	09/01/2044

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11		e in Book/Adju		g Value			I	Interest		Da	tes
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		0	1 :		Admini-		Obtain			Adjusted	Valuation	(Amor-		Adjusted		Effective		Amount	Amount		Contractual
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
12189L-BB-6	Burlington Northern Santa Fe 4 1/8 06/15/47	ļ		2	1.G FE	2,118,90		2,638,964	2,000,000	2,081,363		(12, 154)			4. 125	3.365	JD	3,667	82,500	10/06/2017	06/15/2047
12189L-BC-4	Burlington Northern Santa Fe L BNSF 4.05 06/15/48 .			2	1.G FE	9,806,10		13, 165, 156	10,000,000	9,814,569		3,566			4.050	4.164		18,000	405,000	09/14/2018	06/15/2048
12189L-BF-7	Burlington Northern Santa Fe L BNSF 3.05 02/15/51 .			2	1.G FE		0113.8850	5,694,270	5,000,000	5,467,104		(1,946)			3.050	2.596		57,611		10/20/2020	02/15/2051
124857-AP-8	ViacomCBS Inc VIAC 3 1/2 01/15/25	·}		2	2.B FE		0109.7030	7, 130, 686	6,500,000	6,472,824		6,145			3.500	3.612		104,903	227,500	01/07/2015	01/15/2025
124857-AQ-6 124857-AX-1	ViacomCBS Inc VIAC 4 01/15/26	†		۵	2.B FE		2 114 . 4500	11,902,824	10,400,000	10,299,436		17,569			4.000	4.215	JJ	191,822	416,000	07/07/2015	01/15/2026
124857-AX-1 1248EP-CB-7	ViacomCBS Inc VIAC 3.7 06/01/28	†		2	2.B FE		1 114. 2190	12,564,132	11,000,000	10,861,038		15,887			3.700	3.898	JD	33,917	407,000	12/17/2018	06/01/2028
1248EP-CB-7 1248EP-CD-3	CCO Holdings LLC / CCO Holding 5 3/8 06/01/29	†		2	3.B FE 3.B FE	450,78						(485)			5.375 4.750	5.226 4.750	JD	2,002 5,779	24,026	06/25/2019	06/01/2029
1248EP-CE-1	CCO Holdings LLC / CCO Holding 4 3/4 03/01/30 CCO Holdings LLC / CCO Holding 4 1/2 08/15/30	†		2	3.B FE	365,00		393,835	369,000	373,656		(441)			4.750	4.750	m∂	6,273	15,893 8,164	09/17/2019	03/01/2030
1248EP-CJ-0	CCO Holdings LLC / CCO Holding 4 1/2 05/01/32	+		2	3.B FE	200.61		209.273	196.000	200.516		(441)			4.500	4.168	MNI	1.470	5, 164	10/07/2020	05/01/2032
1248EP-CK-7	CCO Holdings LLC / CCO Holding 4 1/2 03/01/32	†		2	3.B FE	10 , 167 , 04		10.692.464	10,146,000	10 , 166 , 054		(986)			4.250	4. 100	MIN			07/21/2020	02/01/2031
12508E-AF-8	CDK Global Inc CDK 4 7/8 06/01/27	· · · · · ·		2	3.A FE	166,00		175, 130	166,000	166,000		(300)			4.875	4.875	ID	674	8,093	04/19/2018	06/01/2027
12527G-AH-6	CF 4.95 06/01/43 CF 4 1/2 12/01/26			1	2.0 FE		3118.4760	37,497,565	31.650.000	32, 439, 126		(120.648)			4.500	4.011	.ID	118.688	1,424,250	11/13/2019	12/01/2026
12541W-AA-8	CH Robinson Worldwide Inc CHRW 4.2 04/15/28	†		2	2.A FE		0118.3020	17.745.327	15,000,000	14,827,640		19,712			4.200	4.386		133.000	630,000	06/08/2018	04/15/2028
12542R-J@-0	CHS Inc CHS 4.58 25	1		1	2.C		0102.7360	19,006,160	18.500.000	18,500,000					4.580	4.580	.I.I	367, 163	847,300	01/25/2016	01/25/2025
125523-AJ-9	Cigna Corp CI 4.8 08/15/38	1		2	2.B FE	5,690,86		7,426,183	5,700,000	5,691,372		332			4.800	4.813	FA	103,360	273,600	08/27/2019	08/15/2038
125523-BH-2	Cigna Corp CI 5 3/8 02/15/42	T		2	2.B FE		4135.4370	14,601,494	10,781,000	12,422,119		(22,556)			5.375	4.259		218,914	289,739	07/14/2020	02/15/2042
125523-BZ-2	Cigna Corp CI 4 1/2 02/25/26			2	2.B FE		11172360	13,482,141	11,500,000	12,302,283		(69,889)			4.500	2.962	FA	181, 125	258,750	07/14/2020	02/25/2026
125523-CD-0	Cigna Corp CI 6 1/8 11/15/41			1	2.B FE	718,93			583,000	717, 157		(1,775)			6. 125	4.425	MN	4,563	17,854	07/14/2020	11/15/2041
125523-CF-5	Cigna Corp CI 4.8 07/15/46			2	2.B FE	13,328,56	6131.8080	16,045,047	12,173,000	13,316,612		(11,954)			4.800	4. 191	JJ	269,429	292, 152	07/14/2020	07/15/2046
125581-GV-4	CIT Group Inc CIT 4 1/8 03/09/21			2	3.A FE	7,341,17	5100.3000	7,306,855	7,285,000	7,287,194		(20,000)			4. 125	3.842	MS	93,491	300,506	03/13/2018	03/09/2021
125581-GZ-5	CIT Group Inc CIT 4 1/8 11/13/29			2	3.A FE	10,000,00	0100.3500	10,035,000	10,000,000	10,000,000					4. 125	4. 125	MN	55,000	412,500	11/07/2019	11/13/2029
12572Q-AE-5	CME Group Inc CME 3 09/15/22			1	1.D FE		0104.5860	15,687,833	15,000,000	14,991,120		5,021			3.000	3.036	MS	132,500	450,000	09/05/2012	09/15/2022
12592B-AK-0	CNH Industrial Capital LLC CNHI 1.95 07/02/23	ļ		1	2.C FE	496,85		514,723	500,000			508			1.950	2.168	JJ	4,848		06/23/2020	07/02/2023
126117-AT-7	CNA Financial Corp CNA 4 1/2 03/01/26	ļ		2	2.B FE	4,998,75		5,882,023	5,000,000	4,999,315		116			4.500	4.503	MS	75,000	225,000	02/19/2016	03/01/2026
126117-AV-2	CNA Financial Corp CNA 3.9 05/01/29	ļ		2	2.B FE	2, 176, 20		2,291,543	1,950,000	2, 164, 809		(11,391)			3.900	2.393	MN	12,675	38,025	07/08/2020	05/01/2029
12626P-AL-7	CRH America Inc CRHID 5 3/4 01/15/21			1	2.A FE	9,994,40		10,014,166	10,000,000	9,999,978		578			5.750	5.756	JJ	265 , 139	575,000	11/30/2010	01/15/2021
12626P-AM-5	CRH America Inc CRHID 3 7/8 05/18/25			2	2.A FE		1112.3240	1,460,210	1,300,000	1,329,323		(6,537)			3.875	3.286	MN	6,017	50,375	06/04/2019	05/18/2025
12626P-AN-3	CRH America Inc CRHID 5 1/8 05/18/45			2	2.A FE	2,806,15		3, 184, 174	2,395,000	2,793,957		(9,801)			5. 125	4.032	MN	14,661	122,744	09/25/2019	05/18/2045
126307-AU-1	CSC Holdings LLC CSCHLD 5 1/2 05/15/26	· 		2	3.C FE		0104.0000	5,200,000	5,000,000	5,000,000					5.500	5.500	MN	35, 139	275,000	11/27/2018	05/15/2026
126307-AZ-0 126307-BA-4	CSC Holdings LLC CSCHLD 6 1/2 02/01/29	t		2	3.C FE		100 6050	225,810	200,000	200,000		(007)			6.500	6.500 5.444	FA	5,417	13,000	01/24/2019	02/01/2029
126307-BA-4 126307-BB-2	CSC Holdings LLC CSCHLD 5 3/4 01/15/30	†		2	4.C FE 3.C FE	3,000,00	0109.6250			407,027 3,000,000		(807)			5.750	5.444		10,606	23,319	09/23/2019	01/15/2030
126307-BB-2 126307-BD-8	. CSC Holdings LLC CSCHLD 4 1/8 12/01/30	·		2	4.0 FE	3,000,00		3, 136, 800	3,000,000	3,000,000		(471)			4. 125 4. 625	4. 125		1,503	56,719 8,267	06/02/2020	12/01/2030
126307-BF-3	CSC Holdings LLC CSCHLD 3 3/8 02/15/31	†	1	2	4.0 FE		098.1250		234,000	234,000					3.375	4. 157		2,940	0,40/	08/03/2020	02/15/2031
12636Y-AB-8	CRH America Finance Inc CRHID 4.4 05/09/47	†	1	2	2.A FE	12,924,86		15,969,181	13,000,000	12.929.639		1.388			4.400	4.435	MN	82,622		05/03/2020	05/09/2047
12636Y-AD-4	CRH America Finance Inc CRHID 4 1/2 04/04/48	1		2	2.A FE	7,301,30		8,897,676	7.060.000	7,295,594		(4,661)			4.400	4.289	AO	76.778	317,700	09/13/2019	04/04/2048
126408-GH-0	CSX Corp CSX 6 10/01/36	1		1	2.A FE	1,997,06	5 147 . 0520	2,461,647	1.674.000	1,952,226		(11.930)			6.000	4.514		25,110	100,440	12/14/2016	10/01/2036
126408-GU-1	CSX Corp CSX 5 1/2 04/15/41	†	1	2	2.A FE		1139.8520	14,055,175	10,050,000	10,043,666		(133)			5.500	5.502		116,692	552,750	10/18/2017	04/15/2041
126408-GX-5	CSX Corp CSX 4.4 03/01/43	Ĭ	1	2	2.A FE	2,181,72		2.749.576	2,180,000	2, 181, 512		(41)			4.400	4.395		31,973	95.920	09/04/2014	03/01/2043
126408-GY-3	CSX Corp CSX 4.1 03/15/44	[1	2	2.A FE	9,710,15		12,482,996	10.000.000	9,745,968		6,277			4.100	4.273		120,722	410,000	09/04/2014	03/15/2044
126408-HA-4	CSX Corp CSX 4 1/2 08/01/54	Ι	1	2	2.A FE	447,01		597, 122	450,000	447,222		35			4.500	4.536		8,438	20,250	07/16/2014	08/01/2054
126408-HF-3	CSX Corp CSX 3.8 11/01/46			2	2.A FE	9,648,90		12,858,690	10,734,000	9,696,709		21, 176			3.800	4.432	MN	67,982	407,892	09/11/2018	11/01/2046
126408-HG-1	CSX Corp CSX 4 1/4 11/01/66			2	2.A FE	1,006,29		1,284,971	960,000	1,005,881		(352)			4.250	4.020	MN	6,800	40,800	10/10/2019	11/01/2066
126408-HJ-5	CSX Corp CSX 3.8 03/01/28			2	2.A FE	2,149,12	116.5800	2,331,603	2,000,000	2, 125, 345		(16,243)			3.800	2.797	MS	25,333	76,000	07/08/2019	03/01/2028
126408-HK-2	CSX Corp CSX 4.3 03/01/48	.J		2	2.A FE	4,865,45	128. 3840	6,419,192	5,000,000	4,870,912		2,410			4.300	4.465	MS	71,667	215,000	09/12/2018	03/01/2048
126408-HN-6	CSX Corp CSX 4 3/4 11/15/48	ļ		2	2.A FE		7137 . 1680		550,000			(2, 112)			4.750	3.680	MN	3,338	26, 125	10/17/2019	11/15/2048
126408-HT-3	CSX Corp CSX 2 1/2 05/15/51			2	2.A FE		099.5950	14,939,244	15,000,000	14,879,991		141			2.500	2.538		21,875		12/01/2020	05/15/2051
12653C-AJ-7	CNX Resources Corp CNX 6 01/15/29	ļ		2	4.C FE		102.4490	32,784	32,000	32,000					6.000	6.000		165		11/24/2020	01/15/2029
12662P-AB-4	CVR Energy Inc CVI 5 1/4 02/15/25			2	4.A FE		96.5000	234,495	243,000	243,000					5.250	5.250		4,820	7,017	01/10/2020	02/15/2025
12663Q-AA-3	CVR Partners LP / CVR Nitrogen UAN 9 1/4 06/15/23 .	·	[2	4.B FE		9100 . 1040	110,114	110,000	108,826		406			9.250	9.750	JD	452	10, 175	06/03/2016	06/15/2023
126650-BZ-2	CVS Health Corp CVS 2 3/4 12/01/22			2	2.B FE		2103.9570	2,962,762	2,850,000	2,816,724		16,559			2.750	3.385	JD	6,531	78,375	02/25/2019	12/01/2022
126650-CD-0	CVS Health Corp CVS 5.3 12/05/43	.1		2	2.B FE	198,58	9135.4530	230,270	170,000	196,462	L	(698)			5.300	4.220	JD	651	9,010	10/18/2017	12/05/2043

SCHEDULE D - PART 1

								Showing All Loi	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carrying	g Value			I	nterest		Da	tes
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			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Dand	strative	Actual	Fair	Fair	Par		Increase/	tization)			Doto		When	Due and	Received		Maturity
	B		g	Bond						Carrying			Impairment	Carrying	Rate	Rate					
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
126650-CN-8	CVS Health Corp CVS 5 1/8 07/20/45	·		. 2	2.B FE	114,6		134,636	100,000	113,657		(323)			5. 125	4.216	JJ	2,292	5, 125	10/18/2017	07/20/2045
126650-CV-0 126650-CY-4	CVS Health Corp CVS 3.7 03/09/23	+		. 2	2.B FE 2.B FE	276,6		292,060	273,000	275,094		(946)			3.700	3.320	MS	3,143	10, 101	04/25/2019	03/09/2023
126650-CY-4	CVS Health Corp CVS 4.78 03/25/38			. 2	2.B FE		50126.6980 64100.5480		15,000,000	15,544,539		(21,553)			4.780	4.469 2.895		191,200	717,000 13.400	07/18/2019	03/25/2038
126650-DG-1 12672#-AA-6	CVS Health Corp CVS 3.35 03/09/21 CVS Health Corp CVS 4.704 34	†			2.B FE 2.B		34 121.3150			5,908,434		(1,7/5)			4.704	2.895		4, 169		05/16/2019	03/09/2021
12672#-AA-6 12685J-AC-9	Cable One Inc CABO 4 11/15/30	·		,	4.B FE				5,908,434	5,908,434					4.704	4.750	MNI	352	211,933	10/26/2020	11/15/2030
12687G-AA-7	Cablevision Lightpath LLC CVLGHT 3 7/8 09/15/27	†		2	4.B FE	214, 1		217,350	216,000	214, 170		60			3.875	4.000	MS	2,139		09/23/2020	09/15/2027
130789-Y@-3	California Water Service Group CWT 4.07 49	†		1	1.D	6,000,0		7,665,660	6,000,000	6,000,000		00			4.070	4.021	.ID	13,567	244,200	04/26/2019	06/11/2049
131347-CM-6	Calpine Corp CPN 4 1/2 02/15/28	1		2	3.A FE	220,00			220,000	220,000					4.500	4.500	FA	3,740	6,463	12/10/2019	02/15/2028
131347-CQ-7	Calpine Corp CPN 5 02/01/31			2	4.A FE	123,00		128.535	123,000	123,000					5.000	5.000	FΔ	2,409	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	07/27/2020	02/01/2031
133131-AW-2	Camden Property Trust CPT 4.1 10/15/28	1		2	1.G FE		501187570	5.937.828	5,000,000	4,995,720		458			4.100	4.113	AO	43,278	205,000	10/02/2018	10/15/2028
133131-AX-0	Camden Property Trust CPT 3.15 07/01/29			2	1.G FE	7,980,0		9,006,418	8,000,000	7,982,811		1,736			3. 150	3. 179		126,000		06/06/2019	07/01/2029
133131-AY-8	Camden Property Trust CPT 3.35 11/01/49			2	1.G FE		501150760	5,753,796	5.000.000	4,997,223		128			3.350	3.353		27,917	178,667	09/23/2019	11/01/2049
133434-AA-8	Cameron LNG LLC CAMLNG 2.902 07/15/31	I		2	1.G FE		69 109. 5140	19,674,109	17,965,000	19,345,190		(60.279)			2.902	2.065	JJ	240.398	119,627	07/28/2020	07/15/2031
133434-AC-4	Cameron LNG LLC CAMLNG 3.402 01/15/38	I		2	1.G FE	2,556,36		2,616,762	2,400,000	2,549,229		(7, 139)			3.402	2.862	JJ	37,649	48,082	02/21/2020	01/15/2038
133434-AD-2	Cameron LNG LLC CAMLNG 3.701 01/15/39	ļ		2	1.G FE	30, 173, 84	41112.7610	33,461,773	29,675,000	30, 155, 376		(18, 108)			3.701	3.575	JJ	506,425	646,760	01/23/2020	01/15/2039
14040H-AY-1	Capital One Financial Corp COF 4 3/4 07/15/21				2.B FE	6,967,59		7, 163, 322	7,000,000	6,997,834		3,885			4.750	4.809	JJ	153,319	332,500	07/14/2011	07/15/2021
14040H-BK-0	Capital One Financial Corp COF 3 3/4 07/28/26	ļ		2	2.C FE		45 113. 4470	3,970,630	3,500,000	3, 427, 405		11,350			3.750	4. 171		55,781	131,250	12/08/2016	07/28/2026
14040H-BN-4	Capital One Financial Corp COF 3 3/4 03/09/27			2	2.B FE	10,228,5	26 114. 1220	11,543,440	10,115,000	10, 195, 082		(11,526)			3.750	3.605	MS	118,008	379,313	12/13/2017	03/09/2027
14040H-BT-1	Capital One Financial Corp COF 3.3 10/30/24			2	2.A FE		25 109. 8540	17,027,300	15,500,000	15,371,107		30,401			3.300	3.532		86,671	511,500	05/13/2019	10/30/2024
14040H-BY-0	Capital One Financial Corp COF 3.45 04/30/21			2	2.B FE		75100.7430	503,714	500,000	501,297		(4, 178)			3.450	2.373		2,923	17,250	03/13/2020	04/30/2021
14040H-BZ-7	Capital One Financial Corp COF 4 1/4 04/30/25	.ļ		. 2	2.A FE		54114.1410	16,093,933	14,100,000	14,099,448		114			4.250	4.251		101,540	599,250	04/26/2018	04/30/2025
14149Y-BB-3	Cardinal Health Inc CAH 4 1/2 11/15/44			. 2	2.B FE		65117.0990	9,367,946	8,000,000	7,892,724		2,436			4.500	4.593	MN	46,000	360,000	11/10/2014	11/15/2044
14149Y-BD-9	Cardinal Health Inc CAH 4.9 09/15/45			. 2	2.B FE	6,693,16		8,247,900	6,700,000	6,693,354		136			4.900	4.907	MS	96,666	328,300	06/16/2015	09/15/2045
14161T-AA-0	Cardtronics Inc / Cardtronics CATM 5 1/2 05/01/25 .			. 2	4.B FE	365,4		391,791	379,000	367,286		1,574			5.500	6.318		3,474	17, 105	05/20/2020	05/01/2025
14162V-AB-2	Sabra Health Care LP SBRA 5 1/8 08/15/26	ł		. 2	2.C FE	247,00		275,384	247,000	247,000					5. 125	5. 125	FA	4,782	12,659	02/09/2017	08/15/2026
141781-AY-0	Cargill Inc CARGIL 4.307 05/14/21			. 1	1.F FE	1,041,0		1,029,651	1,015,000	1,019,291		(11,466)			4.307	3. 138	MN	5,707	43,716	01/24/2019	05/14/2021
141781-BB-9 141781-BK-9	Cargill Inc CARGIL 3.3 03/01/22	+		. 2	1.F FE	1,494,5		1,539,911 4,467,221	1,500,000 .3,952,000	1,499,271		607			3.300	3.343	M2	16,500	49,500 64,220	02/21/2012	03/01/2022
141781-BM-5	Cargill Inc CARGIL 3 1/4 05/23/29				1.F FE	4,476,6	31113.0370 33105.2070	6,417,649	6,100,000	4,449,459 6,394,354		(27, 173)			3.250	1.552	MN	24,485	64,813	07/08/2020 07/14/2020	05/23/2029
141784-BH-0	Cargill Inc CARGIL 6 7/8 05/01/28			. 4	1.F FE	388.9			350.000			(2.016)			6.875	5.951		4.010	24,063	09/28/2006	05/01/2028
142339-AF-7	Carlisle Cos Inc CSL 3 3/4 11/15/22	†····		2	2.B FE	6,828,56		7, 181,748	6,850,000	6,845,346		(2,016)			3.750	3.788		32.823	24,063	11/15/2012	11/15/2022
142339-AG-5	Carlisle Cos Inc CSL 3 3/4 17/13/22	· · · · · ·		2	2.B FE	6,992,5		7,161,746	7,000,000	6,995,667		1,016			3.750	3.766				11/13/2012	12/01/2024
142339-AH-3	Carlisle Cos Inc CSL 3 3/4 12/01/27	1		2	2.B FE	8,964,0		10, 183, 208	9,000,000	8,973,960		3,238			3.750	3.798	.ID	28, 125		11/13/2017	12/01/2027
14268#-AA-2	Carlsbad Energy Holdings LLC CARLEN 4.12 38	· · · · · ·		1	2.A PL	13,000,00		14, 113,841	13,000,001	13,000,001					4. 120	4.141	M.ISD	1.488	535,600	04/21/2017	10/31/2038
143658-BC-5	Carnival Corp CCL 11 1/2 04/01/23	1	1	2	3.C FE		10115.6720	342.389	296,000	299,019		(991)			11.500	10.913		8.510	16,358	04/02/2020	04/01/2023
143658-BL-5	Carnival Corp CCL 7 5/8 03/01/26	Ι		2	4.B FE		00108.9490	52,296	48,000	48.000					7.625	7.625				11/20/2020	03/01/2026
143905-AN-7	Carriage Services Inc CSV 6 5/8 06/01/26	[2	4.0 FE		00106.8750	268,256	251,000	251,000					6.625	6.625		1,386	16,629	05/23/2018	06/01/2026
144141-DD-7	Duke Energy Progress LLC DUK 4.1 03/15/43	.[2	1.F FE		28124.2520	434,882	350,000	347,829		59			4.100	4.143		4,225	14,350	03/07/2013	03/15/2043
144285-AK-9	Carpenter Technology Corp CRS 4.45 03/01/23	1			3.C FE		65 104.7220	13,388,685	12,785,000	12,758,709		6,524			4.450	4.551		189,644	440,216	07/01/2020	03/01/2023
14575E-AA-3	Cars.com Inc CARS 6 3/8 11/01/28			2	4.C FE		00106.1470	206,987	195,000	196,261		(39)			6.375	6.218		2,106		10/27/2020	11/01/2028
149123-BS-9	Caterpillar Inc CAT 5.2 05/27/41	ļ		. 1	1.G FE	10,737,40	00 . 146 . 1030	14,610,300	10,000,000	10,604,072		(17,291)			5.200	4.735	MN	49, 111	520,000	08/17/2011	05/27/2041
149123-CB-5	Caterpillar Inc CAT 3.803 08/15/42	ļ		. 1	1.G FE	1,026,8	22126.4810	1,403,934	1,110,000	1,031,243		2, 140			3.803	4.308	FA	15,947	42,213	11/08/2018	08/15/2042
149123-CF-6	Caterpillar Inc CAT 3 1/4 09/19/49	ļ		2	1.F FE	2,972,70		3,519,117	3,000,000	2,973,404		550			3.250	3.298	MS	27,625	97,500	09/16/2019	09/19/2049
14912L-6C-0	Caterpillar Financial Services CAT 3.3 06/09/24	ļ			1.F FE		109.3760	3,281,285	3,000,000	3,040,063		(10,939)			3.300	2.889	JD	6,050	99,000	04/25/2019	06/09/2024
14913Q-2T-5	Caterpillar Financial Services CAT 2.95 02/26/22	ļ		. 1	1.F FE		51 103. 0940	8,835,122	8,570,000	8,643,379		(46,773)			2.950	2. 193		87,783	126,408	03/27/2020	02/26/2022
14913Q-2V-0	Caterpillar Financial Services CAT 2.85 05/17/24	ļ		. 1	1.F FE	4,989,3		5,382,478	5,000,000	4,992,645		2,047			2.850	2.896		17,417	142,500	05/14/2019	05/17/2024
14913Q-2Z-1	Caterpillar Financial Services CAT Float 03/08/21.	·}			1.F FE		00100.0450	500,226	500,000	500,000					0.526	2.753		175	5,888	09/03/2019	03/08/2021
14913Q-3B-3	Caterpillar Financial Services CAT 2.15 11/08/24	·		1	1.F FE		00106.5260	10,652,575	10,000,000	9,992,673		1,807			2. 150	2.170		31,653	215,000	11/04/2019	11/08/2024
15135B-AT-8	Centene Corp CNC 4 5/8 12/15/29	·		2	3.A FE		00111.0210	5,551,050	5,000,000	5,000,000					4.625	4.625		10,278	237,031	05/08/2020	12/15/2029
15135B-AV-3	Centene Corp CNC 3 3/8 02/15/30	·}		2	3.A FE		00 105. 2090	3, 156, 270	3,000,000	3,000,000		ļ			3.375	3.375	ra	38,250	51, 188	05/08/2020	02/15/2030
15137T-AA-8	Centene Corp CNC 5 3/8 06/01/26	·}		2	3.A FE		00105.4710	2,636,775	2,500,000	2,500,000					5.375	5.375	JD	11, 198	134,375	05/09/2018	06/01/2026
151895-C#-4	CenterPoint Properties Trust CNT 3.79 25	1	1	. 11	2.C	L5,000,00	00 108 . 3020	5.415.100	5.000.000	5.000.000	L	L	L	L	3.790	3.790	JJ	79.485	189.500	07/30/2015	07/30/2025

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																					
1	2		Cod	les	6	7		Fair Value	<u> </u>								Dates				
	_	3	4	5	1 1	•	8	9			12	13	14	15	16	17	18	19	20	21	22
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
151895-D0-5	CenterPoint Properties Trust CNT 3.75 26	ļ		1	2.C	5,600,00		6,096,160	5,600,000	5,600,000					3.750	3.750	FA	73,500	210,000	05/25/2016	08/25/2026
151895-E#-2	CenterPoint Properties Trust CNT 2.83 30	ļ		1	2.C		0102.3330	8, 186, 640	8,000,000	8,000,000					2.830	2.830	AO	38,991		10/15/2020	10/28/2030
15189W-AD-2	CenterPoint Energy Resources C CNP 6 5/8 11/01/37 .			1	2.A FE		8 143. 1960	375, 175	262,000	317,701		(2, 120)			6.625	4.773		2,893	17,358	09/29/2016	11/01/2037
15189W-AH-3	CenterPoint Energy Resources C CNP 5.85 01/15/41	ļ		2	2.A FE		0140.8500	1,408,501	1,000,000	1, 121, 956		(3,670)			5.850	4.875		26,975	58,500	12/07/2016	01/15/2041
15189X-AT-5	CenterPoint Energy Houston Ele CNP 4 1/4 02/01/49	ł		2	1.F FE		7132.6010	9,282,080	7,000,000	6,998,496		27			4.250	4.251		123,958	297,500	01/10/2019	02/01/2049
153527-AN-6	Central Garden & Pet Co CENT 4 1/8 10/15/30	ł		2	3.B FE		0 104. 2500	61,508	59,000	59,000					4. 125	4.125		507		10/01/2020	10/15/2030
156700-BC-9	CenturyLink Inc LUMN 4 02/15/27	ł		2	3.A FE	177,00		182,753	177,000	177,000		0.004			4.000	4.000	FA	2,675	3,953	01/16/2020	02/15/2027
161175-BQ-6	Charter Communications Operati 4 1/2 02/01/24	ł		2	2.C FE	12,986,09		14,419,422	13,000,000	12,992,220		2,301			4.500	4.521	ΛO	243,750	585,000	06/28/2018	02/01/2024
16411Q-AB-7 16411Q-AD-3	Cheniere Energy Partners LP CQP 5 1/4 10/01/25 Cheniere Energy Partners LP CQP 5 5/8 10/01/26	ł		2	3.B FE 3.B FE	165,02 500.00						(489)			5.250	3.936 5.625	MU	2,113 7,031	28,125	09/30/2020	10/01/2025
16411R-AJ-8	Cheniere Energy Inc LNG 4 5/8 10/15/28			2	3.6 FE		1105.0000		308,000	318,054		(118)			4.625	3.867	AO	3,917	28, 123	12/08/2020	10/01/2028
166754-AP-6	Chevron Phillips Chemical Co 3.4 12/01/26			2	2.A FE		4112.4050		12,800,000	12,876,397		(12,647)			3.400	3.280	MU			10/15/2019	12/01/2026
166754-AQ-4	Chevron Phillips Chemical Co 3.3 05/01/23			2	2.A FE		0105.8460	5.292.305	5.000.000	5,115,719		(49.577)			3.300	2.239	MN	27,500	165,000	12/06/2019	05/01/2023
166754-AW-1	Chevron Phillips Chemical Co 5 1/8 04/01/25			2	2.A FE		0117.4290	29,357,248	25,000,000	24,998,073		73			5. 125	5. 127		320.313	619,271	03/24/2020	04/01/2025
166756-AH-9	Chevron USA Inc CVX 2.343 08/12/50	†		2	11.0 FE		098.9360	4,946,821	5,000,000	4,813,019		469			2.343	2.523		45,233		11/23/2020	08/12/2050
166764-AH-3	Chevron Corp CVX 3.191 06/24/23			2	1.0 FE	17,817,90	0106.3560	18,878,250	17,750,000	17,767,591		(7,381)			3. 191	3.145		11,013		06/18/2013	06/24/2023
16829@-AG-8	Chick-Fil-A 19993Z 2.09 30			1	1.G Z	21,650,00		22,265,077	21,650,000	21,650,000					2.090	2.090	AO	77,928		10/16/2020	10/29/2030
16876H-AB-5	Children's Health System of Te CHSTEX 08/15/50			2	1.D FE				600,000	600.000					2.511	2.511	FA	6.152		07/28/2020	08/15/2050
17027N-AB-8	Chobani LLC / Chobani Finance 4 5/8 11/15/28			2	4.C FE		3101.5000	287.245	283,000	289.349		(74)			4.625	4. 105		2,472		12/09/2020	11/15/2028
171232-AS-0	Chubb Corp/The CB 6 1/2 05/15/38	I		1	1.G FE		3 159. 6750		255,000	345,953		(3,680)			6.500	3.698		2,118	16,575	10/18/2017	05/15/2038
171484-AE-8	Churchill Downs Inc CHDN 4 3/4 01/15/28			2	4.A FE		0105.2500	459,943	437,000	424,451		1, 196			4.750	5. 183		9,572	20,758	01/06/2020	01/15/2028
171798-AC-5	Cimarex Energy Co XEC 4 3/8 06/01/24	ļ			2.C FE		0109.0670	2,726,679	2,500,000	2,600,302		(27,434)			4.375	3.127	JD	9,115	109,375	06/24/2019	06/01/2024
171798-AD-3	Cimarex Energy Co XEC 3.9 05/15/27			2	2.C FE	7,666,59	0110.2140	8,817,101	8,000,000	7,745,181		33,896			3.900	4.480	MN	39,867	312,000	08/14/2018	05/15/2027
171798-AE-1	Cimarex Energy Co XEC 4 3/8 03/15/29			2	2.C FE		0113.4450	9,075,602	8,000,000			(41,880)			4.375	3.658	MS	103,056	350,000	06/27/2019	03/15/2029
17275R-AD-4	Cisco Systems Inc CSCO 5.9 02/15/39			1	1.E FE	223,45		262, 152	170,000	217,870		(1,818)			5.900	3.746	FA	3,789	10,030	10/18/2017	02/15/2039
17288X-AA-2	Citadel LP CITADL 5 3/8 01/17/23	ļ		2	2.B FE	20,533,51		21,782,495	20,275,000	20,436,045		(77,672)			5.375	4.942	JJ	496,456	1,089,781	09/12/2019	01/17/2023
172967-CC-3	Citigroup Inc C 6 10/31/33	ļ			2.B FE	2,958,52		3,435,957	2,500,000	2,875,463		(21,332)			6.000	4.451	AO	25,417	150,000	10/24/2016	10/31/2033
172967-HA-2	Citigroup Inc C 6.675 09/13/43				2.B FE	200,00		325,620	200,000	200,000					6.675	6.675	MS	4,005	13,350	09/10/2013	09/13/2043
172967-HB-0	Citigroup Inc C 5 1/2 09/13/25				2.B FE	1,833,69		1,922,614	1,600,000	1,790,475		(37,541)			5.500	2.778		26,400	88,000	11/04/2019	09/13/2025
172967-JT-9	Citigroup Inc C 4.4 06/10/25	ļ			2.B FE	633,63		685,984	600,000	620,645		(4,223)			4.400	3.555		1,540	26,400	10/18/2017	06/10/2025
172967-KR-1	Citigroup Inc C 4 3/4 05/18/46	ļ			2.B FE	124,77		153,642	115,000	124, 169		(199)			4.750	4.234		652	5,463	10/18/2017	05/18/2046
172967-KU-4	Citigroup Inc C 4 1/8 07/25/28				2.B FE		0116.9680	17,545,208	15,000,000	14,997,145		314			4. 125	4. 128		268,125	618,750	07/19/2016	07/25/2028
172967-LJ-8	Citigroup Inc C 4.281 04/24/48			2	2.A FE	5,022,44		6,633,226	5,070,000	5,025,365		832			4.281	4.336	AU	40,395	217,047	10/18/2017	04/24/2048
172967-ME-8	Citigroup Inc C 3.98 03/20/30	†		۵	2.A FE		0117.6010	9,408,061	8,000,000	8,000,000		(FO 450)			3.980	3.980	6M	89,329	318,400	03/13/2019	03/20/2030
172967-MF-5	Citigroup Inc C 3.352 04/24/25	ł		2	1.G FE	14,573,23		15,220,463	14,000,000	14,521,082		(52, 153)			3.352	2.161	AU	87,338 80.097	360,340	08/28/2020	04/24/2025
17325F-AS-7 17325F-AX-6	Citibank NA C 3.65 01/23/24	t		2	1.E FE		0109.3140 0100.1750			5, 107, 545 3, 350, 000		(34,094)			3.650	3.120	UJ	3,219		05/13/2019	01/23/2024
17401Q-AL-5	Citizens Bank NA/Providence RI CFG 2.65 05/26/22	····		2	2.A FE		0100.1750	4, 117, 386	4,000,000	3,350,000		8.953			2.650	2.888	MNI	10.306		05/15/2019	05/20/2022
17401Q-AL-5	Citizens Bank NA/Providence RI CFG 2.65 03/26/22	t		2	2.A FE		0102.9350		2,100,000						1. 190	3.252	M ISD		40,730	03/26/2018	03/29/2023
174610-AV-7	Citizens Financial Group Inc CFG 2.638 09/30/32	ļ		2	2.A FE		6105.3540	12,038,848	11,427,000	2, 100,000		372			2.638	2.654	MS		40,730	10/21/2020	03/29/2023
178180-GD-1	City National Bank/Los Angeles CYN 5 3/8 07/15/22 .	†			1.F FE	4.046.18		4,263,469	4,000,000	4,008,684		(5,299)			5.375	5.226	.I.I	99, 139	215,000	06/14/2012	07/15/2022
18055#-BB-7	Clarion Lion Properties Fund L CLARLI 4.39 30			1	1.G	6,500,00		7,744,555	6,500,000	6,500,000		(5,233)			4.390	4.390	FA	118,896	285,350	02/01/2019	02/01/2030
18055#-BC-5	Clarion Lion Properties Fund L CLARLI 4.44 31	T		1	1.G	2,000,00		2.404.880	2,000,000	2,000,000					4.440	4.440	FA	37,000	88,800	11/02/2018	02/01/2031
18055#-BD-3	Clarion Lion Properties Fund L CLARLI 4.33 28	Ι		1	1.G	7,000,00			7,000,000	7.000.000		[4.330	4.330	MN	50.517	303.100	11/02/2018	05/01/2028
18055#-BF-8	Clarion Lion Properties Fund L CLARLI 4.45 30	[1	1.G				10,000,000	10,000,000					4.450	4.450	MN	74,167		11/02/2018	05/01/2030
18055#-BG-6	Clarion Lion Properties Fund L CLARLI 3.67 28	Ι		1	1.G		0113.8020	5,690,100	5,000,000	5,000,000					3.670	3.670	JJ	84,614	183,500	04/18/2019	07/15/2028
184692-A#-8	ClearBridge Energy MLP Opportu CEM 4.06 22				1.F FE		5104.6090	3,902,684	3,730,735	3,730,735					4.060	4.060	JJ	71,106	151,468	06/21/2012	07/12/2022
184692-C#-6	ClearBridge Energy MLP Opportu CEM 3.460 25	ļ			1.F FE		9 108 . 5120	354,226	326,439	326,439					3.460	3.460	JD	627	11,295	06/11/2015	06/11/2025
184692-D*-9	ClearBridge Energy MLP Opportu CEM 3.560 27	ļ			1.F FE	233, 17	1110.4310	257,493	233, 171	233, 171					3.560	3.560		461	8,301	06/11/2015	06/11/2027
18469P-B@-8	ClearBridge Energy MLP Opportu EMO 3.76 26	ļ			1.F FE		3112.3270	1,067,650	950,483	950,483					3.760	3.760		12,409	35,738	08/26/2015	08/26/2026
18538R-AH-6	Clearwater Paper Corp CLW 5 3/8 02/01/25	ļ		1	3.C FE		1 108 . 3750	120,296	111,000	107,896		652		L	5.375	6.160		2,486	5,966	10/22/2019	02/01/2025
18538R-AJ-2	Clearwater Paper Corp CLW 4 3/4 08/15/28	ļ		2	3.C FE		0103.5000	33,120	32,000	32,000					4.750	4.750	FA	562		08/11/2020	08/15/2028
18539U-AB-1	Clearway Energy Operating LLC 5 3/4 10/15/25	L		2	3.B FE	105,00	0 105. 2500	110,513	105,000	105,000		L			5.750	5.750	AO	1,275	6.038	10/03/2019	10/15/2025

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																					
1	2	Fair Value	10 11 Change in Book/Adjusted Carrying Value									Dates									
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
18539U-AC-9	Clearway Energy Operating LLC 4 3/4 03/15/28			2	3.B FE		0107.2500	139,425	130,000	131, 136		(104)			4.750	4.559	MS	1,818	4,700	05/19/2020	03/15/2028
18551P-AC-3	Cleco Corporate Holdings LLC CNL 3.743 05/01/26			2	2.C FE		0110.6700	1,328,035	1,200,000	1,200,000					3.743	3.743		7,486	44,916	04/28/2017	05/01/2026
18551P-AD-1	Cleco Corporate Holdings LLC CNL 4.973 05/01/46			2	2.C FE		221170240	24,815,039	21,205,000	21,547,321		(7,536)			4.973	4.858		175,754	1,054,525	07/21/2017	05/01/2046
191216-BE-9	Coca-Cola Co/The KO 3.2 11/01/23	+		[·······	1.F FE		2 108 . 4230	2,869,948	2,647,000	2,666,227		(6,529)			3.200	2.928		14, 117	84,704	07/19/2019	11/01/2023
191216-BZ-2	Coca-Cola Co/The KO 2 1/4 09/01/26	+		[······	1.F FE		. 108.5130	6,418,559	5,915,000	5,896,599		3,014			2.250	2.309	MS	44,363	133,088	07/02/2019	09/01/2026
191216-CM-0 191216-CR-9	Coca-Cola Co/The KO 2 1/8 09/06/29	+		1	1.E FE		4107.0080	1,498,115	1,400,000	1,496,620		(1,254)			2. 125	1.282	MS	9,503	050 405	11/17/2020	09/06/2029
191216-CR-9 191216-CX-6	Coca-Cola Co/The KO 3 3/8 03/25/27	+		4	1.E FE	15,144,12 45,561,79		17,204,151	15,000,000 42,618,000	15, 129, 420 45, 533, 266		(14,700)			3.375	3.218	ID	135,000	253,125	03/20/2020	03/25/2027
191216-CX-6	Coca-Cola Co/The KO 2.6 06/01/50	·†		1	1.E FE	45,561,79			10,000,000	45,533,266		(28,532)			2.750	2.279 2.621	JD	22,917	646,373	08/25/2020	06/01/2050
191216-DD-9	Coca-Cola Co/The KO 1 03/15/28			1	1.E FE	3.689.41		3,720,696	3.700.000	3,689,475		(1,200)			1.000	1.041	NC	10.586	100,417	12/16/2020	03/15/2028
19416Q-EA-4	Colgate-Palmolive Co CL 1.95 02/01/23	+		1	1.D FE	3,669,41		384,945	372,000	370,823		547			1.950	2.106	INO	3,023	7,254	07/27/2012	02/01/2023
19416Q-EC-0	Colgate-Palmolive Co CL 2.1 05/01/23			1	1.D FE	1,837,88		2,082,536	2,000,000	1,955,718		18.067			2.100	3.092	MN	7,000	42,000	10/30/2013	05/01/2023
198280-AF-6	Columbia Pipeline Group Inc CPGX 4 1/2 06/01/25			2	1.G FE		12115.0040	15.237.973	13.250.000	13,277,084		(5,843)			4.500	4.445	.ID	49,688		01/24/2019	06/01/2025
19828J-AB-4	Columbia Property Trust Operat CXP 3.65 08/15/26			2	2.B FE	5,977,56		6,271,753	6,000,000	5,986,404		2. 139			3.650	3.695		82.733	219,000	08/03/2016	08/15/2026
199575-AT-8	Ohio Power Co AEP 6.6 03/01/33	1		1	1.G FE	1,070,87		1,225,397	870,000	1,033,835		(9,903)			6.600	4.565	MS	19,140	57,420	12/22/2016	03/01/2033
20030N-AX-9	Comcast Corp CMCSA 6.4 05/15/38			1	1.G FE	6,484,89		7,961,082	5,110,000	6,313,713		(45,232)			6.400	4.440	MN	41,788	327,040	12/09/2016	05/15/2038
20030N-BB-6	Comcast Corp CMCSA 6.4 03/01/40			1	1.G FE			629, 142	400,000			(2,586)			6.400	4.755	MS	8,533	25,600	08/17/2018	03/01/2040
20030N-BE-0	Comcast Corp CMCSA 4.65 07/15/42	I		1	1.G FE	4,858,26		5,961,725	4,400,000	4,821,701		(12, 185)			4.650	3.983	JJ	94.343	204,600	11/02/2017	07/15/2042
20030N-BH-3	Comcast Corp CMCSA 4 1/4 01/15/33			1	1.G FE	7,311,06		9,036,448	7,200,000	7,298,750		(6,516)			4.250	4. 101	JJ	141, 100	306,000	11/16/2017	01/15/2033
20030N-BM-2	Comcast Corp CMCSA 4.2 08/15/34			2	1.G FE	9,068,18	34125.3290	11,404,933	9, 100,000	9,075,652		1,299			4.200	4.226	FA	144,387	382,200	08/06/2014	08/15/2034
20030N-BP-5	Comcast Corp CMCSA 4.4 08/15/35			2	1.G FE	14,833,65	0 127 . 9750	19, 196, 226	15,000,000	14,850,064		7, 122			4.400	4.494	FA	249,333	660,000	09/07/2018	08/15/2035
20030N-BQ-3	Comcast Corp CMCSA 4.6 08/15/45			2	1.G FE	372,30	5 135. 0840	459,284	340,000	370,091		(728)			4.600	4.023	FA	5,908	15,640	10/18/2017	08/15/2045
20030N-BU-4	Comcast Corp CMCSA 3.4 07/15/46			2	1.G FE		0115.1270	11,512,681	10,000,000	8,942,101		23,234			3.400	4.070		156,778	340,000	01/04/2017	07/15/2046
20030N-BY-6	Comcast Corp CMCSA 3.3 02/01/27			2	1.G FE	947,59		1, 128, 185	1,000,000	959,083		5,818			3.300	4.066	FA	13,750	33,000	12/27/2018	02/01/2027
20030N-CJ-8	Comcast Corp CMCSA 3.9 03/01/38			2	1.G FE	3,980,60		4,895,313	4,000,000	3,982,656		698			3.900	3.935	MS	52,000	156,000	02/01/2018	03/01/2038
20030N-CK-5	Comcast Corp CMCSA 4 03/01/48			2	1.G FE	18,219,40		25, 196, 104	20,000,000	18,289,598		31,459			4.000	4.552	MS	266,667	800,000	09/20/2018	03/01/2048
20030N-CR-0	Comcast Corp CMCSA 3.7 04/15/24			2	1.G FE	2,991,48		3,300,626	3,000,000	2,994,676		1,498			3.700	3.758	AO	23,433	111,000	11/28/2018	04/15/2024
20030N-DK-4	Comcast Corp CMCSA 3.3 04/01/27			2	1.G FE		13113.7090	2,251,447	1,980,000	1,975,238		524			3.300	3.343	AO	16,335	33,396	03/24/2020	04/01/2027
200339-DX-4	Comerica Bank CMA 4 07/27/25				2.A FE		3112.8380	20,508,336	18,175,000	18,304,096		(25,846)			4.000	3.827	JJ	310,994	727,000	12/13/2017	07/27/2025
202795-HK-9	Commonwealth Edison Co EXC 5.9 03/15/36			1	1.F FE		0144.3940	14,439,389	10,000,000	10,213,789		(8,680)			5.900	5.688	MS	173,722	590,000	01/29/2010	03/15/2036
202795-JA-9	Commonwealth Edison Co EXC 3.8 10/01/42			2	1.F FE	3,992,88		4,813,330	4,000,000	3,994,118		171			3.800	3.810		38,000	152,000	09/24/2012	10/01/2042
202795-JL-5	Commonwealth Edison Co EXC 3 3/4 08/15/47	+		2	1.F FE		120.3900	198,644	165,000	168, 194		(72)			3.750	3.635		2,338	6, 188	10/18/2017	08/15/2047
202795-JN-1 203372-AV-9	Commonwealth Edison Co EXC 3.7 08/15/28	+		2	1.F FE 5.A FE	14,964,00	00117.9500	17,692,562	15,000,000	14,971,416		3, 188			3.700 7.125	3.729 7.125	FA		555,000	08/07/2018	08/15/2028
203372-AV-9 20338H-AB-9		+		2	5.A FE				170,000						5.000	7.125	NG	2,503	8,500	06/22/2020	03/15/2027
20338H-AB-9 20338Q-AB-9	CommScope Technologies LLC COMM 5 03/15/27	+		2	4.B FE		0 98 . 5000			52,000					5.500	5.000	MO	2,503		03/02/2017	03/15/202/
20453K-AA-3	BBVA USA BCOMPS 3 7/8 04/10/25			2	2.B FE			30,641,979	27,325,000			54.074			3.300	4. 121	ΔΛ	238.240	1,058,844	11/04/2019	03/01/2024
20453K-AB-1	BBVA USA BCOMPS 2 7/8 06/29/22			2	2.B FE		0 103.6280	1,036,282	1,000,000	990,534		6.075			2.875	3.532		230,240		02/25/2019	06/29/2022
20453K-AC-9	BBVA USA BCOMPS 3 1/2 06/11/21			2	2.B FE		6101.1300	657,344	650,000	649,704		654			3.500	3.605		1,264	22,750	06/06/2018	06/11/2021
205887-BR-2	Conagra Brands Inc CAG 3.2 01/25/23	1		2	2.0 FE		371051750	1,288,392	1.225.000	1,224,296		324			3.200	3.229		16.987	39,200	01/15/2013	01/25/2023
207597-EH-4	Connecticut Light and Power Co ES 4.15 06/01/45	Ť		2	1.E FE	340 . 13		453.804	350.000	341,078		203			4. 150	4.320	JD	1,210	14,525	11/13/2015	06/01/2045
207597-EL-5	Connecticut Light and Power Co ES 4 04/01/48	1		2	1.E FE	8,235,91		10,359,033	8,000,000	8,227,564		(4,825)			4.000	3.829	AO	80,000	320,000	03/25/2019	04/01/2048
208251-AE-8	ConocoPhillips Co COP 6.95 04/15/29	1		1	11.G FE	5, 170, 16		5,801,637	4,140,000	4,890,379		(73,968)			6.950	4.324	AO	60,743	287,730	12/19/2016	04/15/2029
20825C-AF-1	ConocoPhillips COP 5.9 10/15/32	[1	1.G FE	603,28			500,000	584,368		(5,484)			5.900	4.082	AO	6,228	29,500	05/05/2017	10/15/2032
20825C-AP-9	ConocoPhillips COP 5.9 05/15/38			1	1.G FE	379,76		432,758	300,000	371,195		(2,798)			5.900	3.993	MN	2,262	17,700	10/18/2017	05/15/2038
20825C-AQ-7	ConocoPhillips COP 6 1/2 02/01/39	.[1	1.G FE	12,836,93		16,548,290	10,700,000	12,403,250		(56,068)			6.500	5. 138	FA	289,792	695,500	06/16/2011	02/01/2039
20826F-AC-0	ConocoPhillips Co COP 4.3 11/15/44			2	1.F FE		4125.7350	20,660,848	16,432,000	19, 138, 243		(31,337)			4.300	3.283	MN	90,285	491,576	10/29/2020	11/15/2044
20826F-AF-3	ConocoPhillips Co COP 4.15 11/15/34			2	1.F FE	8,240,12	116.0560	9,634,959	8,302,000	8,246,242		2,825			4. 150	4.213		44,024	344,533	09/19/2018	11/15/2034
209111-EH-2	Consolidated Edison Co of New ED 5.3 03/01/35			1	2.A FE		131 . 6720	3,686,804	2,800,000	3,118,983		(16,202)			5.300	4.223		49,467	148,400	12/13/2016	03/01/2035
209111-EL-3	Consolidated Edison Co of New ED 5.85 03/15/36	4		1	2.A FE		138.9440	1,577,011	1,135,000	1,366,647		(10,910)			5.850	4.037		19,550	66,398	08/18/2017	03/15/2036
209111-EY-5	Consolidated Edison Co of New ED 5 1/2 12/01/39			1	2.A FE		24 137 . 1490	6,943,875	5,063,000	5,215,759		(4,701)			5.500	5.245		23,205	278,465	10/18/2017	12/01/2039
209111-FB-4	Consolidated Edison Co of New ED 4.2 03/15/42			1	2.A FE		121.4590	14,684,376	12,090,000	11,762,245		9, 166			4.200	4.397	MS	149,513	507,780	12/07/2018	03/15/2042
209111-FC-2	Consolidated Edison Co of New ED 3.95 03/01/43	.1		2	2.A FE	L9,930,40	0 117. 9720	11,797,228	10.000.000	9.941.558	L	1.620	L	L	3.950	3.990	MS	131.667	395.000	02/25/2013	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																					
1	2 Codes 6 7 Fair Value									10 11 Change in Book/Adjusted Carrying Value							ı	Dates			
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
209111-FG-3	Consolidated Edison Co of New ED 4 1/2 12/01/45			. 2	2.A FE	9,990,00		12,960,924	10,000,000	9,991,099		191			4.500	4.506	JD	37,500	450,000	11/12/2015	12/01/2045
209111-FK-4	Consolidated Edison Co of New ED 4.3 12/01/56			2	2.A FE	8,227,70		10,555,992	8,300,000	8,230,926		789			4.300	4.346	JD	29,742	356,900	11/10/2016	12/01/2056
209111-FL-2	Consolidated Edison Co of New ED 3 7/8 06/15/47			. 2	2.A FE		118.3780	118,378	100,000	103,387		(77)			3.875	3.671		172	3,875	10/18/2017	06/15/2047
21036P-AT-5	Constellation Brands Inc STZ 4 1/2 05/09/47	·}		2	2.C FE		26 126 . 2130	132,523	105,000	111,315		(135)			4.500	4.120	MN	683	4,725	10/18/2017	05/09/2047
21036P-AZ-1	Constellation Brands Inc STZ 4.1 02/15/48	+		. 2	2.C FE		121.1380	15,021,095	12,400,000	10,937,222		25,368			4.100	4.889	FA	192,062	508,400	09/12/2018	02/15/2048
210518-CX-2	Consumers Energy Co CMS 4.35 08/31/64	†			1.E FE		12 138 . 8120		520,000	515,736		(12)			4.350	4.392	ra	7,603	22,620	08/11/2014	08/31/2064
210518-E@-1 210518-F@-0	Consumers Energy Co CMS 3.86 52	†			1.E FE				10,000,000	10,000,000 15,000,000					3.860	3.860	IAM	99,717		08/10/2017 08/10/2017	09/28/2052
212015-AQ-4	Consumers Energy Co CMS 3.86 2052	·		2	3.A FE				100,000	15,000,000		135			4.900	3.860 6.186	ID	73,983	579,000	08/10/2017	06/01/2044
212015-AQ-4 212015-AS-0	Continental Resources Inc/OK CLR 4.9 06/01/44	†	[2	3.A FE	12,000,00		12.302.400	12.000.000	12,000,000		130			4.900	4.375	JD			05/23/2018	01/15/2028
212015-AT-8	Continental Resources Inc/OK CLR 5 3/4 01/15/31	+		2	3.A FE		001109980	12,302,400	97,000	97,000					5.750	5.750	JJ	242,063	323,000	11/10/2020	01/15/2031
22025Y-AP-5	CoreCivic Inc CXW 4 5/8 05/01/23			2	3.B FE	167,58		173,250	180,000	173,490		2.519			4.625	6.319	MN	1,388		01/16/2019	05/01/2023
22025Y-AQ-3	CoreCivic Inc CXW 5 10/15/22			2	3.B FE		34100.0000	449.000	449.000	441,608		3.812			5.000	5.986	ΔΩ	4,739	22,450	02/04/2019	10/15/2022
22279#-AA-2	Cousins Properties Inc CUZ 3.91 25			1	2.B		001107530	6.645.180	6.000.000	6,000,000					3.910	3.910	.LI	114.042	234,600	04/06/2017	07/06/2025
22279#-AB-0	Cousins Properties Inc CUZ 4.09 27	1		1	2.B		001116640	3,349,920	3,000,000	3,000,000					4.090	4.090		59,646	122,700	04/06/2017	07/06/2027
22279#-AD-6	Cousins Properties Inc CUZ 3.86 28			1	2.B	4,750,00		5,362,893	4,750,000	4,750,000					3.860	3.860	JJ	89, 128	192,008	05/30/2019	07/06/2028
22279#-AE-4	Cousins Properties Inc CUZ 3.95 29	I		1	2.B	6,750,00		7,688,183	6,750,000	6,750,000					3.950	3.950	JJ	129,609	279,216	05/30/2019	07/06/2029
222862-AJ-3	Coventry Health Care Inc AET 5.45 06/15/21	I			2.B FE		00100.9590	2,019,180	2,000,000	1,999,771		487			5. 450	5.476	JD	4,844	109,000	06/02/2011	06/15/2021
224044-BR-7	Cox Communications Inc COXENT 6.45 12/01/36	1		. 1	2.B FE		34139 . 4090	989,801	710,000			(2,451)			6.450	5.586	JD	3,816	45,795	09/09/2016	12/01/2036
224044-CF-2	Cox Communications Inc COXENT 4.8 02/01/35			2	2.B FE	3,004,44	10 126 . 4660	3,793,975	3,000,000	3,003,856		(198)			4.800	4.787	FA	60,000	144,000	09/29/2016	02/01/2035
225310-AM-3	Credit Acceptance Corp CACC 6 5/8 03/15/26			2	3.C FE	180,00	00106.5000	191,700	180,000	180,000					6.625	6.625	MS	3,511	5,963	03/20/2020	03/15/2026
225310-AN-1	Credit Acceptance Corp CACC 5 1/8 12/31/24			2	3.C FE	163,00	00104.0000	169,520	163,000	163,000					5. 125	5. 121	JD	23	8,632	12/09/2019	12/31/2024
228187-AB-6	Crown Americas LLC / Crown Ame CCK 4 3/4 02/01/26 .			2	3.C FE		26 103. 7500	15,043,750	14,500,000	14,589,505		(26,474)			4.750	4.533	FA	286,979	688,750	02/01/2019	02/01/2026
228189-AB-2	Crown Americas LLC / Crown Ame CCK 4 1/2 01/15/23 .			. 1	3.C FE	6,637,50		7,385,910	7,000,000	6,902,170		44,374			4.500	5.232	JJ	145,250	315,000	02/03/2014	01/15/2023
22822R-BB-5	Crown Castle Towers LLC CROCAS 3.222 05/15/22			2	1.F FE	325,00		328,458	325,000	325,000					3.222	3.222		465	10,472	04/30/2015	05/15/2022
22822R-BD-1	Crown Castle Towers LLC CROCAS 3.663 05/15/25			2	1.F FE	2,000,00		2, 154, 185	2,000,000	2,000,000					3.663		MON	3,256	73,260	04/30/2015	05/15/2025
22822R-BH-2	Crown Castle Towers LLC CROCAS 4.241 07/15/28			2	1.F FE	24, 183, 60		27,673,884	24,000,000	24, 139, 198		(19,906)			4.241	4. 162	MON	45,237	1,017,840	09/13/2018	07/15/2028
22822V-AB-7	Crown Castle International Cor CCI 4.45 02/15/26			2	2.C FE	4,485,19		5,207,040	4,500,000	4,491,639		1,422			4.450	4.491	FA	75,650	200,250	01/28/2016	02/15/2026
22822V-AC-5	Crown Castle International Cor CCI 3.7 06/15/26			. 2	2.C FE		00112.6890	4,507,575	4,000,000	3,992,960		1, 144			3.700	3.736	JD	6,578	148,000	04/26/2016	06/15/2026
22966R-AB-2	CubeSmart LP CUBE 4 3/8 12/15/23	+		. 2	2.B FE	12,875,03		14,227,135	13,000,000	12, 957, 132		13,291			4.375	4.495		25,278	568,750	12/11/2013	12/15/2023
231021-AS-5	Cummins Inc CMI 2.6 09/01/50	+		2	1.F FE		102.0530	25,513,343	25,000,000	24,391,613		2,983			2.600	2.720		229,306		10/20/2020	09/01/2050
231021-AT-3	Cummins Inc CMI 1 1/2 09/01/30	+		2	1.F FE		00100.5070	45,228,096	45,000,000	44,839,019		5,519			1.500	1.540		238, 125	474 075	08/17/2020	09/01/2030
23311V-AD-9 23325P-A@-3	DCP Midstream Operating LP DCP 3 7/8 03/15/23 DNP Select Income Fund DNP 3.00 26	†			3.A FE 1.C FE	4,442,3° 8,000,00		4,635,000 8,781,120	4,500,000 8,000,000	4,485,265 8,000,000		6,290			3.875	4.032	M9	51,344	174,375	03/11/2013 07/22/2016	03/15/2023
23325P-A9-3 233851-CU-6		·†			2.A FE							6,453			3.450		JJ			01/03/2017	01/06/2027
233851-00-6 233851-DB-7	Daimler Finance North America DAIGR 3.45 01/06/27 . Daimler Finance North America DAIGR 3 02/22/21				2.A FE		00100.3300	5,016,494							3.450	3.498	UU			09/25/2018	02/22/2021
233851-DL-5	Daimler Finance North America DAIGH 3 02/22/21 Daimler Finance North America DAIGH 3.7 05/04/23	†	[1	2.A FE		001003300	5,016,494		13,986,943		24,395			3.700	3.503			518,000	04/30/2018	05/04/2023
233851-DN-1	Daimler Finance North America 3 3/4 11/05/21	1		1	2.A FE		17102.7710	2, 158, 198	2,100,000	2,099,430		655			3.750	3.742		12,250		10/31/2018	11/05/2021
233851-DS-0	Daimler Finance North America DAIGR 3.65 02/22/24 .			1	2.A FE		00 108.9350	5,446,746	5,000,000	5, 177, 712		(53,750)			3.650	2.467		65,396	182,500	11/04/2019	02/22/2024
233851-DU-5	Daimler Finance North America DAIGN 3.03 02/22/24 .	1		1	2.A FE		15 103 . 3970	11,890,707	11.500.000	11,497,660		1.396			2.550	2.563		110.783	293,250	08/12/2019	08/15/2022
233851-DX-9	Daimler Finance North America DAIGN 2.33 06/13/22 .	1		1	2.A FE		69 107. 0650	5,032,066	4.700.000	4,694,015		1,633			2.700	2.739	JD	5.993	126,900	08/12/2019	06/14/2024
235825-AF-3	Dana Inc DAN 5 3/8 11/15/27	1		2	3.C FE	154,00		163,240	154,000	154,000					5.375	5.375	MN	1,058	8, 163	11/05/2019	11/15/2027
235825-AG-1	Dana Inc DAN 5 5/8 06/15/28	I		2	3.0 FE	92,00		99.059	92,000	92,000		[5.625	5.625	JD	230	2,530	06/16/2020	06/15/2028
23918K-AS-7	DaVita Inc DVA 4 5/8 06/01/30	[2	4.A FE				216,000	216,000					4.625	4.625	JD	833	4,773	05/26/2020	06/01/2030
23918K-AT-5	DaVita Inc DVA 3 3/4 02/15/31	1		2	4.A FE			234,548	231,000	231,000					3.750	3.750	FA	3,369		08/06/2020	02/15/2031
24380@-AB-4	Deer District LLC MILWBU 5.04 44	.		1	2.C PL	19,474,82	28119.4590	23, 264, 435	19,474,828	19,474,828					5.040	5.040	JD	81,794	981,531	11/01/2018	06/01/2044
244199-BE-4	Deere & Co DE 2.6 06/08/22	ļ		2	1.F FE	172,56		177,962	173,000	172,930		47			2.600	2.629	JD	287	4,498	06/05/2012	06/08/2022
244199-BF-1	Deere & Co DE 3.9 06/09/42	ļ		2	1.F FE	7,943,53	127 . 0980	10, 167, 822	8,000,000	7,946,720		1,556			3.900	3.946	JD	19,067	312,000	12/19/2018	06/09/2042
244199-BG-9	Deere & Co DE 2 7/8 09/07/49			2	1.F FE	8,496,60	00111.0390	9,438,274	8,500,000	8,496,701		75			2.875	2.877		77,385	245,054	09/03/2019	09/07/2049
24422E-TW-9	John Deere Capital Corp DE 2.8 09/08/27				1.F FE		55111.2650	1,844,768	1,658,000	1,735,169		(9,296)			2.800	2.051		14,572	46,424	02/14/2020	09/08/2027
24422E-US-6	John Deere Capital Corp DE Float 03/07/22		[1.F FE		00 100 . 3470	250,867	250,000	250,000					0.605	2.987		105	3, 143	03/04/2019	03/07/2022
24422E-VB-2	John Deere Capital Corp DE 2 1/4 09/14/26		[1.F FE		108 . 2280	2,359,376	2,180,000	2, 189, 643		(1,518)			2.250	2.167		14,579	49,323	01/06/2020	09/14/2026
24665F-AB-8	Delek Logistics Partners LP / DKL 6 3/4 05/15/25	.1		2	3.C FE	178,77	7097.0000	174,600	180,000	179, 167	L	159			6.750	6.874	MN	1,553	12, 150	05/23/2018	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																					
1	2 Codes 6 7 Fair Value									10 11 Change in Book/Adjusted Carrying Value							I	Dates			
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011010		0	'		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
24703D-BA-8	Dell International LLC / EMC C DELL 5.3 10/01/29	.		2	2.C FE		3122.5950	2,053,466	1,675,000	1,665,052		871			5.300	5.386	AO	22, 194	88,775	03/06/2019	10/01/2029
247109-BR-1	Delmarva Power & Light Co EXC 4 06/01/42	ļ		2	1.F FE	7,110,60		8,550,201	7, 150, 000	7, 117, 392		945			4.000	4.032	JD	23,833	286,000	06/19/2012	06/01/2042
247150-AS-3	Deloitte & Touche LLP DELOT 3.32 25	ļ		1	1.F		109.5070	16,426,050	15,000,000	15,000,000					3.320	3.320		74,700	249,000	04/23/2020	05/07/2025
247150-AT-1	Deloitte & Touche LLP DELOT 3.46 27	ļ		[1	1.F		112.2240	9,539,040	8,500,000	8,500,000					3.460	3.460		44, 115	147,050	04/23/2020	05/07/2027
247150-AU-8	Deloitte & Touche LLP DELOT 3.56 30	ļ		[]	1.F		114.7380	5, 163, 210	4,500,000	4,500,000					3.560	3.560		24,030	80, 100	04/23/2020	05/07/2030
247361-ZT-8	Delta Air Lines Inc DAL 3 3/4 10/28/29	·}		2	3.A FE		96.9250	104,679	108,000	94,407		447		ļ	3.750	5.576	AO	709	2,025	08/17/2020	10/28/2029
248790-AA-4	Denton County Electric Coopera COSERVE 3.75 40	†		[]	1.D FE	9,307,96		10,664,413	9,307,964	9,307,964		(00.550)			3.750	3.750	AU	87,262	349,049	08/20/2012	10/01/2040
24906P-AA-7	DENTSPLY SIRONA Inc XRAY 3 1/4 06/01/30	+		2	2.B FE	25,070,580		26,735,117	24,005,000	25,031,027		(39,559)			3.250	2.710	JD	65,014	400,917	08/18/2020	06/01/2030
250847-EK-2	DTE Electric Co DTE 3.95 06/15/42	· 			1.F FE	6,770,42		8,071,714	6,800,000	6,775,613		710			3.950	3.975	JD	11,938	268,600	06/19/2012	06/15/2042
25272K-AG-8	Dell International LLC / EMC C DELL 5.45 06/15/23 .	·		2	2.C FE		2110.6020	2,986,256	2,700,000	2,763,965		(25,994)			5.450	4.353	JD	6,540	147 , 150	08/26/2016	06/15/2023
25272K-AK-9 25272K-AR-4	Dell International LLC / EMC C DELL 6.02 06/15/26 . Dell International LLC / EMC C DELL 8.35 07/15/46 .			2	2.C FE 2.C FE	14, 137, 60	1121.9950		14,050,000	14, 104, 429 761, 282		(9,008)			6.020 8.350	5.931 6.213	JD	37,592		12/08/2016	06/15/2026
25272K-AW-3	Dell International LLC / EMC C DELL 8.35 07/15/46 .			2	3.B FE	6,032,50			6,000,000	6,009,113		(5,780)			7.125	7.013		19.000		06/08/2016	06/15/2024
25277L-AA-4	Diamond Sports Group LLC 5 3/8 08/15/26	+		2	3.0 FE		381.2500		161,000	161,333		(5,760)			5.375	5.311		3,269	8,966	12/16/2019	08/15/2026
25277L-AC-0	Diamond Sports Group LLC 6 5/8 08/15/27	·		2	4.C FE	399,42		235,345	389,000	396,932		(1,904)			6.625	5.989		9,736	26,702	09/17/2019	08/15/2027
25389J-AR-7	Digital Realty Trust LP DLR 3.7 08/15/27			2	2.B FE	9,992,40		11,493,780	10,000,000	9,994,727		691			3.700	3.709		139,778	370,000	08/02/2017	08/15/2027
25466A-AE-1	Discover Bank DFS 4 1/4 03/13/26				2.B FE	18,943,38		21,858,943	19,000,000	18,971,934		4,737			4.250	4.282	MS	242,250	807,500	03/10/2014	03/13/2026
25466A-AJ-0	Discover Bank DFS 3.45 07/27/26	1		2	2.B FE	2,197,60		2,460,465	2.200.000	2, 198, 564		230			3.450	3.463	.LI	32,468	75,900	07/21/2016	07/27/2026
25466A-AP-6	Discover Bank DFS 4.65 09/13/28	1		2	2.B FE	7.588.60		9,091,718	7,600,000	7.590.782		977			4.650	4.669	MS	106.020	353,400	09/10/2018	09/13/2028
25466A-AR-2	Discover Bank DFS 2.7 02/06/30	1		2	2.B FE		106.0620	13,788,100	13,000,000	12,974,992		2,162			2.700	2.724		141,375	175,500	02/03/2020	02/06/2030
254687-EH-5	Walt Disney Co/The DIS 6.65 11/15/37	I		1	2.A FE	228,25				226,017		(2,039)			6.650	4.217		1,487	11,638	11/26/2019	11/15/2037
254687-ET-9	Walt Disney Co/The DIS 5.4 10/01/43	T		1	2.A FE	192,67		241.354		191,928		(684)			5.400	4.271		2,228	8.910	11/26/2019	10/01/2043
254687-FB-7	Walt Disney Co/The DIS 4 3/4 11/15/46	1		2	2.A FE	20,916,20	135.8620	28,259,219	20,800,000	20,914,005		(2,049)			4.750	4.713	MN	126,244	988,000	11/26/2019	11/15/2046
254687-FM-3	Walt Disney Co/The DIS 2 3/4 09/01/49	1		2	2.A FE	11,613,00		12,695,710	12,000,000	11,623,914		8,311			2.750	2.912	MS	110,000	325,417	09/03/2019	09/01/2049
254687-FN-1	Walt Disney Co/The DIS 3.35 03/24/25			1	1.G FE	19,989,00	110.8590	22, 171, 852	20,000,000	19,990,604		1,604			3.350	3.362	MS	180,528	336,861	03/19/2020	03/24/2025
254687-FP-6	Walt Disney Co/The DIS 3.7 03/23/27	ļ		1	1.G FE	28 , 134 , 40	115.5060	32,341,562	28,000,000	28 , 121 , 054		(13,346)			3.700	3.621	MS	282,022	518,000	03/20/2020	03/23/2027
254687-FZ-4	Walt Disney Co/The DIS 3.6 01/13/51			2	1.G FE	3,029,53		3,540,710	2,925,000	3,028,473		(1,066)			3.600	3.409	JJ	66,690		05/14/2020	01/13/2051
25468P-CP-9	TWDC Enterprises 18 Corp DIS 4 3/8 08/16/41			1	2.A FE	6,930,770		8,946,671	7,000,000	6,943,621		1,645			4.375	4.435	FA	114,844	306,250	08/17/2011	08/16/2041
25468P-DK-9	TWDC Enterprises 18 Corp DIS 3 02/13/26			1	2.A FE		111.0440	1,665,660	1,500,000	1,508,075		(1,105)			3.000	2.886	FA	17,250	22,500	03/18/2020	02/13/2026
254709-AP-3	Discover Financial Services DFS 4 1/2 01/30/26			2	2.C FE		115.5330	5,776,651	5,000,000	5,341,487		(63,595)			4.500	2.995	JJ	94,375	225,000	09/18/2019	01/30/2026
25470X-AE-5	DISH DBS Corp DISH 6 3/4 06/01/21	ļ		[1	4.C FE		102.0210	510, 105	500,000	490,310		ļ			6.750	8.471		2,813	33,750	03/18/2020	06/01/2021
25525P-AA-5	Diversified Healthcare Trust DHC 9 3/4 06/15/25	ł		2	3.A FE		113.6140	239,726	211,000	211,000					9.750	9.750		914	11,029	05/28/2020	06/15/2025
256746-AF-5	Dollar Tree Inc DLTR 3.7 05/15/23	·}		2	2.B FE		107.0460	4,281,820	4,000,000	4, 114, 090		(47,979)			3.700	2.411		18,911	148,000	10/21/2019	05/15/2023
257375-AE-5	Eastern Energy Gas Holdings LL D 3.55 11/01/23	·}		2	2.A FE		107.7480	2, 154, 960	2,000,000	1,999,279		238		<u> </u>	3.550	3.564		11,833	71,000	08/01/2014	11/01/2023
257375-AF-2	Eastern Energy Gas Holdings LL D 4.8 11/01/43	·		2	2.A FE		128 . 4350	436,678	340,000	339,321		16		 	4.800	4.815	MN	2,720	16,320	08/01/2014	11/01/2043
257375-AJ-4 25746U-AN-9	Eastern Energy Gas Holdings LL D 4.6 12/15/44	t		ļ	2.A FE 2.B FE	347,79		440,615	350,000 3,380,000	348,037		44			4.600	4.639 4.271	JD	716	16,100	12/03/2014	12/15/2044
25/46U-AN-9 25746U-CC-1	Dominion Energy Inc D 6.3 03/15/33	ł		[2.B FE 2.B FE		9142.2560 3130.9020	4,808,244	3,380,000	4,026,225 603,534		(39,768)			4.700	4.2/1		62,699 2,154	212,940 25,850	12/19/2016	03/15/2033
260543-CE-1	Dominion Energy Inc D 4.7 12/01/44	†		5	2.B FE		5 132. 1510	5,946,809	4,500,000	4,766,151		(1,352)			5.250	4.052				10/18/2017	12/01/2044
260543-CE-1 260543-CJ-0	Dow Chemical Co/The DOW 5 1/4 11/15/41	†		٠	2.0 FE		5132.1510	5,946,809	4,500,000			(7,587)			3.500	4.792		30,188	236,250	12/14/2016	11/15/2041
260543-CJ-0 260543-CK-7	Dow Chemical Co/The DOW 3 1/2 10/01/24	†		2	2.0 FE	8,448,320						11,072			4.250	4.429		74,874		09/09/2014	10/01/2024
260543-CY-7	Dow Chemical Co/The DOW 4.8 11/30/28	t		2	2.0 FE			11,066,036	9,000,000			14,250			4.250	4.429		37,200	432,000	11/29/2019	11/30/2028
26078J-AB-6	DuPont de Nemours Inc DD 4.205 11/15/23	·		2	2.0 FE	5,032,32		5, 295, 553	4,800,000	4,950,336		(50,965)			4.205	3.025	MN	25,791	201,840	05/15/2019	11/30/2028
26078J-AD-2	DuPont de Nemours Inc DD 4.725 11/15/28	1		2	2.A FE	12,517,92		14.783.212	12.000.000	12, 428, 331		(46.812)			4.725	4. 174	MN	72.450		01/14/2019	11/15/2023
26078J-AE-0	DuPont de Nemours Inc DD 5.319 11/15/38	1		2	2.A FE	16,057,38		21,670,510	16,000,000	16,053,561		(1,886)			5.319	5.289	MN	108.744	851.040	12/04/2018	11/15/2038
26138E-AT-6	Keurig Dr Pepper Inc KDP 4 1/2 11/15/45	1		2	2.B FE	7,218,30		8,643,113	6,725,000	7, 191, 155		(11,067)			4.500	4.050	MN	38,669	302,625	06/14/2018	11/15/2045
26138E-AW-9	Keurig Dr Pepper Inc KDP 3.13 12/15/23	Ι	.]	2	2.B FE		2107.6210	6.255.980	5.813.000	5,940,397		(43,737)		[3. 130	2.314	JD	8.087	181.947	11/25/2019	12/15/2023
26138E-AX-7	Keurig Dr Pepper Inc KDP 3.43 06/15/27	[2	2.B FE		9 114. 2020	342,605	300,000	299,294		96			3.430	3.471		457	10,290	02/10/2017	06/15/2027
26441C-AT-2	Duke Energy Corp DUK 3 3/4 09/01/46	1		2	2.A FE		116.2550	16,275,687	14,000,000	13,993,092		158			3.750	3.753		175,000	525,000	08/09/2016	09/01/2046
26441Y-BB-2	Duke Realty LP DRE 4 09/15/28	1		2	2.A FE		117.8570	17,678,556	15,000,000	14,870,512		14,040			4.000	4.132		176,667	600,000	09/04/2018	09/15/2028
26442C-AM-6	Duke Energy Carolinas LLC DUK 4 1/4 12/15/41			2	1.F FE		31273720	1,171,825	920,000	1,011,950		(3,015)			4.250	3.558		1,738	39, 100	11/03/2017	12/15/2041
26442C-AR-5	Duke Energy Carolinas LLC DUK 3 7/8 03/15/46			2	1.F FE		122.8920	14,747,058	12,000,000	11,984,654		355			3.875	3.883		136,917	465,000	01/11/2017	03/15/2046
26442E-AG-5	Duke Energy Ohio Inc DUK 4.3 02/01/49	1		2	1.F FE		129.3330	20,693,290	16,000,000	16,018,893		(362)			4.300	4.293		286,667	688,000	01/03/2019	02/01/2049

SCHEDULE D - PART 1

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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
26442R-AB-7	Duke Energy Progress LLC DUK 4 3/8 03/30/44	İ			1.F FE	242,936	128.4550	282,601	220,000	241,205		(565)			4.375	3.750	MS	2,433	9,625	10/18/2017	03/30/2044
26442U-AE-4	Duke Energy Progress LLC DUK 3.6 09/15/47	L		2	1.F FE	18,972,070	1211650	23,021,337	19,000,000	18,974,011		572			3.600	3.608	MS	201,400	684,000	09/05/2017	09/15/2047
	Duke University Health System 3.92 06/01/47			2	1.C FE		122.8810		215,000	243,654		(706)			3.920	3. 163		702		11/01/2019	06/01/2047
	Duke University Health System 3.162 06/01/42	1		1	1.0 FE		104. 9020	314,706	300,000	302,413		(104)			3. 162	3. 104		791		01/10/2020	06/01/2042
	Duke Energy Florida LLC DUK 3.4 10/01/46	1		2	1.F FE	9,013,100		11,418,710	10,000,000	9,089,084		20,083			3.400	3.968		85,000	340,000	01/04/2017	10/01/2046
26444H-AG-6	Duke Energy Florida LLC DUK Float 11/26/21	l	l	I	1.G FE	1,000,000		1,001,584	1,000,000	1,000,000	l [0.482	2.167		482	13,074	11/21/2019	11/26/2021
26875P-AK-7	EOG Resources Inc EOG 2 5/8 03/15/23	L		2	1.G FE			5,270,008	5,050,000	5,042,713		3, 177			2.625		MS	39,032	132,563	09/05/2012	03/15/2023
26875P-AN-1	EOG Resources Inc EOG 3.9 04/01/35	1		2	1.G FE	5, 188, 094	117.3380	5,472,649	4,664,000	5, 152, 679		(28,455)			3.900	2.966	AO	45,474	181,896	09/27/2019	04/01/2035
26882P-AR-3	ERAC USA Finance LLC ENTERP 6.7 06/01/34	L		1	2.A FE	104,993	. 148 . 1680	148, 168	100,000	103,449		(160)			6.700	6.315	JD	558	6,700	09/28/2006	06/01/2034
26884A-BH-5	ERP Operating LP EQR 4 08/01/47	T		2	1.G FE	342.041	123.4390		350,000			152			4.000	4.133		5.833	14,000	07/31/2017	08/01/2047
26884A-BM-4	ERP Operating LP EQR 2 1/2 02/15/30			2	1.G FE	9,949,800		10,801,422	10,000,000	9,955,486		4,269			2.500	2.555	FA	94,444	241,667	08/20/2019	02/15/2030
26884T-AE-2	ERAC USA Finance LLC ENTERP 5 5/8 03/15/42	T		1	2.A FE	6,745,561			5,964,000	6,669,677		(19,442)			5.625	4.729		98,779	335,475	12/18/2017	03/15/2042
26884T-AH-5	ERAC USA Finance LLC ENTERP 3.3 10/15/22			1	2.A FE		. 105.0220	105,022	100,000	99.936		34			3.300	3.337		697	3,300	10/10/2012	10/15/2022
26884T-AL-6	ERAC USA Finance LLC ENTERP 3.85 11/15/24			2	2.A FE	7,046,200		7,783,321	7,000,000	7,018,823		(4,691)			3.850	3.771		34,436	269,500	06/30/2014	11/15/2024
26884T-AN-2	ERAC USA Finance LLC ENTERP 4 1/2 02/15/45			2	2.A FE	5,577,707		6,599,590	5, 185,000	5,542,446		(8,924)			4.500	4.044		88, 145	233,325	10/18/2017	02/15/2045
26884T-AS-1	ERAC USA Finance LLC ENTERP 4.2 11/01/46			2	2.A FE		. 125. 1820	312,956	250,000	238,651		229			4.200	4.499		1,750	10,500	02/07/2018	11/01/2046
26884T-AT-9	ERAC USA Finance LLC ENTERP 2.7 11/01/23	1		2	2.A FE		105. 4840	142,403	135,000	131,044		1,301			2.700		MN	608	3,645	06/27/2018	11/01/2023
26885B-AC-4	EQM Midstream Partners LP EQM 5 1/2 07/15/28	1		2	3.C FE			4.371.400	4.000.000	4,027,917		(3,015)			5.500		JJ	101.444	220,000	02/05/2019	07/15/2028
26885B-AD-2	EQM Midstream Partners LP EQM 4 3/4 07/15/23			2	3.0 FE	18,455,785		19,452,380	18,500,000	18,476,817		8.396			4.750	4.803		405,201	878,750	06/20/2018	07/15/2023
26885B-AE-0	EQM Midstream Partners LP EQM 6 1/2 07/15/48			2	3.0 FE	1,015,314		1,066,000	1,025,000	1,015,663		118			6.500	6.572		30,722	66,625	06/20/2018	07/15/2048
269246-BP-8	E*TRADE Financial Corp ETFC 2.95 08/24/22			2	2.A FE	1,991,520		2,077,669	2,000,000	1,996,249		1,943			2.950	3.057		20,814	59,000	06/24/2019	08/24/2022
269246-BQ-6	E*TRADE Financial Corp ETFC 3.8 08/24/27			2	2.A FE	14,856,900			15,000,000	14,895,031		13.510			3.800	3.920		201.083	570,000	02/09/2018	08/24/2027
269246-BS-2	E*TRADE Financial Corp ETFC 4 1/2 06/20/28	1		2	2.A FE	9,857,700		12,021,687	10,000,000	9,882,675		12,853			4.500	4.688		13,750	450,000	01/14/2019	06/20/2028
27409L-AA-1	East Ohio Gas Co/The D 1.3 06/15/25	1		2	1.F FE	1,333,652		1,360,268	1,335,000	1,333,794		142			1.300		.ID	771	8,629	06/02/2020	06/15/2025
27409L-AE-3	East Ohio Gas Co/The D 3 06/15/50			2	1.F FE	1,996,164	109. 0050	2,207,351	2,025,000	1,996,485		321			3.000	3.073	.ID	2,700	30,206	06/02/2020	06/15/2050
277432-AL-4	Eastman Chemical Co EMN 4.8 09/01/42			2	2.0 FE	2,072,220	127. 9670	2,559,335	2,000,000	2,064,993		(1,798)			4.800	4.559	MS	32,000	96,000	08/30/2016	09/01/2042
277432-AP-5	Eastman Chemical Co EMN 4.65 10/15/44			2	2.0 FE	4,772,200	126.5920	6,329,587	5,000,000	4,796,387		4.427			4.650	4.943	AO	49.083	232,500	11/10/2014	10/15/2044
278265-AE-3	Eaton Vance Corp EV 3 1/2 04/06/27			2	1.G FE	21,434,437		24,029,788	21,400,000	21,438,363		(6, 152)			3.500	3.465	AO	176.847	749,000	07/10/2019	04/06/2027
278642-AF-0	eBay Inc EBAY 4 07/15/42				2.A FE		113.8520	273,244	240,000	218,861		561			4.000	4.652		4,427	9,600	10/18/2017	07/15/2042
278642-AL-7	eBay Inc EBAY 3.45 08/01/24			2	2.A FE	28,970,710		31,678,634	29,000,000	28,988,368		2,998			3.450	3.462		416,875	1,000,500	07/23/2014	08/01/2024
278865-AM-2	Ecolab Inc ECL 5 1/2 12/08/41			1	2.A FE		144. 0020	587,527	408.000	468, 136		(1.720)			5.500	4.414		1,434	22,440	12/09/2016	12/08/2041
278865-BG-4	Ecolab Inc ECL 2 1/8 08/15/50	Ι		2	1.G FE	14,668,694		15,038,951	15,680,000	14,672,040		3,347			2. 125	2.431		127,727		12/23/2020	08/15/2050
28370T-AF-6	Kinder Morgan Energy Partners KMI 4.7 11/01/42	T		2	2.B FE	2,442,982		2,472,362	2,160,000	2,442,656		(326)			4.700	3.799		16,920		12/16/2020	11/01/2042
28414H-AE-3	Elanco Animal Health Inc ELAN 4.272 08/28/23			2	3.B FE		109. 2500	327,750	300,000	300,000					5.272	4.272		5,404	13,941	07/02/2019	08/28/2023
286857-B*-7	Elizabethtown Gas ETG 4.290 38			1	1.G	4,450,000		5,089,198	4,450,000	4,450,000					4.290	4.290		5,833	190,905	09/19/2018	12/20/2038
286857-B0-5	Elizabethtown Gas ETG 4.370 48	[1	1.G	30,000,000		37,430,400	30,000,000	30,000,000					4.370		JD	40,058	1,311,000	09/19/2018	12/20/2048
292480-AH-3	Enable Midstream Partners LP ENBL 3.9 05/15/24			2	2.C FE	5,994,073		6, 135, 334	6,000,000	5.997.475		689			3.900	3.913		29,900	234,000	12/29/2015	05/15/2024
29248H-AC-7	Empower Finance 2020 LP GWOCN 3.075 09/17/51			2	1.F FE	4,415,503		4,705,949	4,250,000	4,414,576		(927)		***************************************	3.075	2.882		37.754		09/28/2020	09/17/2051
29250R-AW-6	Enbridge Energy Partners LP ENBCN 5 7/8 10/15/25	[2	2.A FE	2,306,927		2,432,705	1,990,000	2,241,497		(51,239)			5.875	2.883		24,682	116,913	09/18/2019	10/15/2025
29260F-AF-7	Endeavor Energy Resources LP 6 5/8 07/15/25	T		2	3.0 FE		107.0000	32,100	30.000			(01,200)			6.625	6.625		1.137		06/02/2020	07/15/2025
29261A-AA-8	Encompass Health Corp EHC 4 1/2 02/01/28			2	4.A FE		104 . 5000	158,840	152,000	150,594		114			4.500	4.655		2,850	3.420	05/12/2020	02/01/2028
29261A-AB-6	Encompass Health Corp EHC 4 3/4 02/01/30	I		2	4.A FE		107 . 1250	40,708	38,000	38,000					4.750	4.750		752	1,569	09/09/2019	02/01/2030
29261A-AE-0	Encompass Health Corp EHC 4 5/8 04/01/31	T		2	4.A FE		107.0000	96,300		90,000					4.625	4.625	A0	994	, 550	09/30/2020	04/01/2031
29273R-AQ-2	Energy Transfer Operating LP ETP 5.2 02/01/22	T		2	2.C FE	3.990.320	103.7220	4.148.888	4,000,000	3.998.713		1, 126			5.200	5.231	FA	86.667	208.000	01/09/2012	02/01/2022
29273R-AR-0	Energy Transfer Operating LP ETP 6 1/2 02/01/42	I		2	2.0 FE	210,916	121.9990		200,000	210,320		(247)			6.500	6.058	FA	5.417	13,000	05/14/2018	02/01/2042
29273R-BE-8	Energy Transfer Operating LP ETP 4.9 03/15/35	T		2	2.0 FE	2,994,300		3,302,887	3,000,000	2,995,443		218		***************************************	4.900	4.915	MS	43,283	147,000	03/05/2015	03/15/2035
29273R-BG-3	Energy Transfer Operating LP ETP 4 3/4 01/15/26	1		2	2.0 FE	6.991.960		7.354.699	6.500.000	6.895.277		(74.911)		***************************************	4.750	3.364		142,368		09/16/2019	01/15/2026
29278N-AG-8	Energy Transfer Operating LP ETP 5 1/4 04/15/29	T		2	2.0 FE	9,978,900		11,675,581	10,000,000	9,981,410		1,751			5.250	5.278		110,833	525,000	01/08/2019	04/15/2029
29278N-AH-6	Energy Transfer Operating LP ETP 4 1/2 04/15/24	[2	2.0 FE	1,780,087		1.859.259	1,700,000	1.753.184		(15,455)			4.500	3.460		16,150	76,500	03/25/2019	04/15/2024
29278N-AL-7	Energy Transfer Operating LP ETP 4 1/4 03/15/23			2	2.0 FE	3,076,380		3, 187, 969	3,000,000	3.041.581		(20,212)			4.250	3.511		37.542	127,500	04/01/2019	03/15/2023
29336U-AB-3	EnLink Midstream Partners LP ENLK 4.4 04/01/24				3.A FE	8,685,210		8,584,899	8,700,000	8,694,544				***************************************	4.400	4.421		95,700		03/12/2014	04/01/2024
	EnLink Midstream Partners LP ENLK 5.05 04/01/45			2	3.A FE	8,602,598		6,893,099	8,650,000	8,606,928					5.050	5.086	AO	109,206	436,825	11/06/2014	04/01/2045
	Entergy Arkansas LLC ETR 3 3/4 02/15/21	T		T	1.F FE	3,748,913			3.750.000	3,749,982		143			3.750	3.754	FA	53, 125	140.625	11/09/2010	02/15/2021

SCHEDULE D - PART 1

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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
29364N-AU-2	Entergy Mississippi LLC ETR 3 1/4 12/01/27			2	1.F FE		6109.6080	959,069	875,000	872,853		273			3.250	3.290	JD	2,370		11/09/2017	12/01/2027
29364W-AU-2	Entergy Louisiana LLC ETR 3.78 04/01/25	+		2	1.F FE		110.6620		10,000,000	9,996,122		828			3.780	3.790	AU	94,500		06/24/2014	04/01/2025
29364W-AV-0 29365P-AP-7	Entergy Louisiana LLC ETR 4.95 01/15/45	+		2	1.F FE		7110.3550	4,910,787	4,450,000	4,431,527		390			4.950	4.980		101,571		03/07/2016	01/15/2045
29365P-AP-7 29365T-AF-1	Entergy Gulf States Louisiana ETR 5.59 10/01/24 Entergy Texas Inc ETR 3.45 12/01/27	+			1.F FE 2.A FE		00117.9550	5,897,742	5,000,000 1,475,000	4,998,669		312			5.590	5.598		69,875		09/29/2009	10/01/2024
293651-AF-1 29379V-AY-9	Enterpy lexas inc EIR 3.45 12/01/27 Enterprise Products Operating EPD 4.45 02/15/43	+		2	2.A FE		36109.3250 29121.2070		6, 120, 000						4.450	3.481		4,241	50,888	11/14/2017	12/01/2027
29379V-AY-9 29379V-BA-0	Enterprise Products Operating EPD 4.45 02/15/43 Enterprise Products Operating EPD 4.85 03/15/44	+		5	2.A FE	3,604,85		,417,879		3,602,310		(1,166)			4.450	4.477	MS	50,753		09/19/2018	02/15/2043
29379V-BL-6	Enterprise Products Operating EPD 4.85 03/15/44 Enterprise Products Operating EPD 3.95 02/15/27	1		2	2.A FE	2,992,80		3,454,610	3,554,000	2,995,483		(1, 166)			3.950	3.978	m0 FΔ	44,767		04/04/2016	03/15/2044
29379V-BU-6	Enterprise Products Operating EPD 3.95 02/13/27	·		2	2.A FE	1,737,16		2,271,907	1,800,000	1,739,132		972			4.800	5.026	FA	36,000		11/08/2018	02/15/2027
29379V-BW-2	Enterprise Products Operating EPD 4.8 02/01/49	1		2	2.A FE		231174800	4,581,727	3.900.000	4,019,992		(2, 177)			4.200	4.018		68.705		06/28/2019	01/31/2050
29379V-BY-8	Enterprise Products Operating EPD 3.7 01/31/51	-		2	2.A FE		0110.0780	27,519,478	25,000,000	24,856,124		2,874			3.700	3.732	.1.1	387,986		01/06/2020	01/31/2051
29379V-CA-9	Enterprise Products Operating EPD 3.2 02/15/52			2	2.A FE		0101.6750	13,217,732	13,000,000	12,901,074					3.200	3.239		166,400		07/30/2020	02/15/2052
29449W-AA-5	Equitable Financial Life Globa EQH 1.4 07/07/25				1.F FE		1 102.7090	2.362.307	2,300,000	2,296,185		394			1.400	1.438		15.563		06/29/2020	07/07/2025
29717P-AR-8	Essex Portfolio LP ESS 3 5/8 05/01/27			2	2.A FE		0112.6620	9,012,936	8,000,000	7,969,117		4,261			3.625	3.694	MN	48.333	290,000	04/03/2017	05/01/2027
29736R-AK-6	Estee Lauder Cos Inc/The EL 4.15 03/15/47			2	1.E FE	10,971,29		14,433,951	11,000,000	10,973,841		544			4. 150	4.165	MS	134,414		02/06/2017	03/15/2047
29977A-B#-1	Evercore Partners Inc EVR 4.44 2031			1	2.B	12,000,00	0 120 . 9620	14,515,440	12,000,000	12,000,000					4.440	4.438	AO	90,280	666,000	07/17/2019	08/01/2031
29977A-B@-3	Evercore Partners Inc EVR 4.34 2029			1	2.B	2,000,00	0 119. 1040	2,382,080	2,000,000	2,000,000					4.340	4.338	AO	14,708	108,500	07/17/2019	08/01/2029
30040W-AG-3	Eversource Energy ES 3.8 12/01/23			2	2.A FE		109 . 4760	1,368,456	1,250,000	1,248,198		574			3.800	3.853		3,958		12/10/2018	12/01/2023
30040W-AH-1	Eversource Energy ES 3.45 01/15/50			2	2.A FE	5,741,75		5,692,739	5,000,000	5,741,665		(85)			3.450	2.701		79,542		12/28/2020	01/15/2050
30161M-AL-7	Exelon Generation Co LLC EXC 4 1/4 06/15/22			2	2.B FE		104. 3870	5,219,354	5,000,000	5,035,161		(27,902)			4.250	3.651		9,444		12/16/2016	06/15/2022
30161M-AS-2	Exelon Generation Co LLC EXC 3 1/4 06/01/25			2	2.B FE		109.0410	1,493,864	1,370,000	1,367,763		311			3.250	3.290		3,710		05/12/2020	06/01/2025
30161N-AQ-4	Exelon Corp EXC 4.95 06/15/35			2	2.B FE		32125.9740	12,597,371	10,000,000	10, 185, 472		(9, 184)			4.950	4.766		22,000	495,000	05/19/2016	06/15/2035
30161N-AX-9	Exelon Corp EXC 4.05 04/15/30			2	2.B FE		32118.3280	1, 169, 085	988,000	1, 153, 693		(2,939)			4.050	2.011	AO			10/27/2020	04/15/2030
30161N-AY-7	Exelon Corp EXC 4.7 04/15/50			2	2.B FE	1,328,48		1,768,543	1,330,000	1,328,531		47			4.700	4.707	AO	13, 197	33,686	03/30/2020	04/15/2050
30225V-A*-8 30225V-A@-6	Extra Space Storage LP EXR 3.95 27]	2.B	16,000,00		18,139,840	16,000,000	16,000,000					3.950	3.950	MS	210,667	632,000	05/25/2017	08/24/2027
30225V-A@-6 30231G-AN-2	Extra Space Storage LP EXR 4.39 28			1	2.B	12,800,00		14,958,336	12,800,000	12,800,000		(7.041)			4.390	4.390	JJ	255,986		04/17/2018	07/17/2028
30231G-AN-2	Exxon Mobil Corp XOM 3.567 03/06/45 Exxon Mobil Corp XOM 2.726 03/01/23			2	1.C FE	3,790,85	501151530 151047760	4,030,351	3,500,000 1,850,000	3,781,322		(7,941)			3.567	3.086	MS	39,881	124,845	10/15/2019	03/06/2045
30231G-AW-2	Exxon Mobil Corp XOM 2.726 03/01/23			2	1.0 FE		0123.3410	24,976,461	20,250,000	21, 115,574		(20,821)			4. 114	3.844				01/12/2017	03/01/2046
30231G-AI-2	Exxon Mobil Corp XOM 3.095 08/16/49			2	1.0 FE		00123.3410	5,420,285	5,000,000	5,000,000		(20,021)			3.095	3.095		58,031	154,750	08/13/2019	08/16/2049
30231G-BE-1	Exxon Mobil Corp XOM 2.44 08/16/29			2	1.0 FE		0108.5490	8.141.189	7.500.000	7.500.000					2.440	2.440		68,625	183,000	08/13/2019	08/16/2029
30231G-BH-4	Exxon Mobil Corp XOM 2.992 03/19/25	Ť		2	1.0 FE		0 109. 4500	19,701,079	18,000,000	18,000,000					2.992	2.992		152,592		03/17/2020	03/19/2025
30231G-BJ-0	Exxon Mobil Corp XOM 3.294 03/19/27	Ι		2	1.0 FE		0113.9640	7,977,445	7,000,000	6,978,169		2,459			3.294	3.350		65,331	115,290	03/18/2020	03/19/2027
30231G-BK-7	Exxon Mobil Corp XOM 3.482 03/19/30	1		2	1.0 FE		12116.2980	7,538,467	6,482,000	7,473,181		(48,931)			3.482	1.641		63,949		07/08/2020	03/19/2030
30231G-BM-3	Exxon Mobil Corp XOM 3.452 04/15/51			2	1.C FE		8114.2890	16,286,153	14,250,000			(3,706)			3.452	3.014		103,848		11/13/2020	04/15/2051
30288*-AA-8	Freeport LNG FLNGLI 4.54 38	.		1	2.B FE	18,952,00	0 115. 0640	21,806,929	18,952,000	18,952,000					4.540	4.541	MS	217,495		11/16/2016	03/31/2038
30571#-AA-0	Fairview Health Services FAIRHE 4.16 43			1	1.G	8,971,45	66 113. 1490	10, 151, 113		8,971,456					4.160	4. 160		47,688	373,213	07/23/2015	11/15/2043
31428X-AT-3	FedEx Corp FDX 3 7/8 08/01/42			1	2.B FE	3,405,05	66116.6470	4,665,866	4,000,000	3,435,352		14,393			3.875	4.946		64,583	155,000	11/14/2018	08/01/2042
31428X-AU-0	FedEx Corp FDX 4.1 04/15/43			1	2.B FE		6118.1980	100,468	85,000	85,384		(10)			4.100	4.069		736		10/18/2017	04/15/2043
31428X-AW-6	FedEx Corp FDX 5.1 01/15/44			1	2.B FE		0 134.8700	2,697,394	2,000,000	2, 124, 663		(2,971)			5.100	4.656		47,033		06/13/2019	01/15/2044
31428X-AX-4	FedEx Corp FDX 4.9 01/15/34			1	2.B FE		1 129. 0690	7,615,091	5,900,000	6, 188, 122		(16,063)			4.900	4.404		133,307	289, 100	09/19/2018	01/15/2034
31428X-BA-3	FedEx Corp FDX 3.9 02/01/35			1	2.B FE	6,237,66		7,412,870	6,208,000	6,235,066		(1,427)			3.900	3.860	FA	100,880		07/18/2019	02/01/2035
31428X-BD-7	FedEx Corp FDX 4 1/2 02/01/65	+		[1	2.B FE	139, 16		160,095	140,000	139, 192					4.500	4.530	FA	2,625		10/18/2017	02/01/2065
31428X-BE-5	FedEx Corp FDX 4 3/4 11/15/45	+		2	2.B FE	2,022,62		2,602,846	2,000,000	2,021,981		(477)			4.750	4.674	MN	12,139	95,000	06/13/2019	11/15/2045
31428X-BN-5	FedEx Corp FDX 4.4 01/15/47	+		2	2.B FE		126.3520	11,371,695	9,000,000	8,911,850		1,765			4.400	4.464	JJ	182,600		01/03/2017	01/15/2047
31428X-BQ-8	FedEx Corp FDX 4.05 02/15/48	+		2	2.B FE		120 . 8750	6,350,751	5,254,000	4,801,922		8,249			4.050	4.609	rA	80,386		09/12/2018	02/15/2048
31428X-BS-4	FedEx Corp FDX 4.95 10/17/48	+		2	2.B FE		32 136 . 5270	2,082,038	1,525,000	1,506,839		296			4.950	5.030	AU	15,517		10/29/2018	10/17/2048
31677Q-BM-0 31677Q-BR-9	Fifth Third Bank NA FITB 3.95 07/28/25 Fifth Third Bank NA FITB 2 1/4 02/01/27	+		2	1.G FE 1.G FE		0114.2350 08106.7050		13,400,000	13,395,151		949			3.950	3.959		224,953	529,300	09/26/2018	07/28/2025
31847R-AE-2	First American Financial Corp FAF 4.3 02/01/23	·†		1	1.G FE 2.B FE		0 105 . 6600	5.282.980	5,000,000	4,995,567		(1,641)			4.300	4.345		89,583	215,000	01/24/2013	02/01/2027
31847R-AE-2	First American Financial Corp FAF 4.3 02/01/23 First American Financial Corp FAF 4.6 11/15/24	†		l¦	2.B FE 2.B FE		9110.8370		6,350,000	6,381,217		(7,319)			4.300	4.459		37,324		01/24/2013	11/15/2024
32055R-A#-4	FIRST INDUSTRIAL REALTY TRUST FR 4.40 29	·†		ļ'	2.B FE		0116.1260	2.322.520	2,000,000	2,000,000		(1,319)			4.400	4.400	ΔΩ			01/28/2013	04/20/2029
32055R-A@-6	FIRST INDUSTRIAL REALTY TRUST FR 4.30 27	†		1	2.B FE		0114.6400	2,292,800	2,000,000	2,000,000					4.300	4.300	AO	16.961	86,000	01/27/2017	04/20/2029

SCHEDULE D - PART 1

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32055R-B#-3	FIRST INDUSTRIAL REALTY TRUST FR 3.97 29		1	1	2.B FE	2,000,000	115.8920	2,317,840	2,000,000	2,000,000					3.970	3.970	JJ	34,848	79,400	04/23/2019	07/23/2029
32055R-B*-7	FIRST INDUSTRIAL REALTY TRUST FR 3.86 28		[1		2.B FE	3,500,000	112.8040	3,948,140	3,500,000	3,500,000					3.860	3.860	FA	51,038	135, 100	11/15/2017	02/15/2028
32055R-B@-5	FIRST INDUSTRIAL REALTY TRUST FR 3.96 30		[1		2.B FE		114. 1830	11,418,300	10,000,000	10,000,000					3.960	3.960	FA	149,600	396,000	11/15/2017	02/15/2030
320844-PD-9	FirstMerit Bank NA/Akron OH HBAN 4.27 11/25/26				2.A FE		114.7010	12,330,315	10.750.000	10,750,000					4.270	4.270	MN	45.903	459.025	11/18/2014	11/25/2026
320867-AC-8	First Midwest Bancorp Inc/IL FMBI 5 7/8 09/29/26		2		3.A FE	12,136,075		13,933,772	12,250,000	12,176,566		10.452			5.875	6.000	MS	183,920	719,688	09/22/2016	09/29/2026
33616C-AB-6	First Republic Bank/CA FRC 4 3/8 08/01/46		2		2.A FE	5,484,790		6,771,798	5,350,000	5,476,813		(2.803)			4.375	4.221	FA	97,526	234,063	12/13/2017	08/01/2046
33616C-AC-4	First Republic Bank/CA FRC 4 5/8 02/13/47		-		2.A FE	8,176,731	131.9950	10 , 189 , 995	7,720,000	8, 151, 116		(8,869)			4.625	4.268	FA	136,869	357,050	12/11/2017	02/13/2047
337358-BH-7	Wachovia Corp WFC 7.574 08/01/26				2.B FE	1,962,192	131.7040	2,041,408	1,550,000	1,897,795		(56,084)			7.574	3.159	FA	48,915	117,397	11/04/2019	08/01/2026
33766#-AA-9	FirstEnergy Corp FE 3.20 35		1		3.A Z	6,851,812	100 . 6450	6,828,160	6,784,400	6,848,248		(3,565)			3.200	3.080	MON	9,649	168,253	01/29/2020	06/15/2035
33767B-AA-7	FirstEnergy Transmission LLC FE 5.45 07/15/44		را		3.A FE	2.329.460	126 . 8860	2.471.746	1.948.000	2,304,867		(8,417)			5.450	4.201	II	48.954	100,825	12/04/2020	07/15/2044
33767B-AA-7	FirstEnergy Transmission LLC FE 5.45 07/15/44		د ا		3.A FE	2,329,460	126.8860 .	2,471,746		2,304,867		(8,417)			4.550	3.596	ΔO	48,954	00,020	12/04/2020	04/01/2049
33767D-AB-1	FirstCash Inc FCFS 4 5/8 09/01/28				3.B FE	198,000	103. 1250	204, 188	198,000			(49)			4.625	4.625	MO	3,180		08/12/2020	04/01/2049
337738-AP-3	Fisery Inc FISV 3.85 06/01/25				2.B FE	8,993,970		10 . 144 . 862	9,000,000	8,997,101		592			3.850	3.858	ID	28.875		05/12/2020	06/01/2025
			4		2.B FE											3.780	UD		340,300		
338135-E#-9	Unitil Corp UTL 3.78 40					2,500,000	107 . 5630		2,500,000	2,500,000		(5.538)			3.780		MS	27,825	40.000	06/16/2020	09/15/2040
33829T-AA-4	Five Corners Funding Trust PRU 4.419 11/15/23				.1.G FE	488,898	110.9220	499, 151	450,000	466,841					4.419	3.047	MIN	2,541	19,886	10/24/2016	11/15/2023
33938E-AU-1	Flex Ltd FLEX 4 3/4 06/15/25		2		2.0 FE	8,839,587	113 . 5030	10,215,255	9,000,000	8,914,921		16,630			4.750	4.989	JD	19,000	427,500	01/12/2016	06/15/2025
33938X-AA-3	Flex Ltd FLEX 4 7/8 06/15/29		2		.2.C FE	4,980,350	118.1200	5,905,976	5,000,000	4,982,991		1,686			4.875	4.925	JD	10,833	243,750	05/30/2019	06/15/2029
340711-AW-0	Florida Gas Transmission Co 4.35 07/15/25		2		2.B FE	3, 161, 068	113. 5630	3,690,805	3,250,000	3,201,798		9, 135			4.350	4.712	JJ	65, 190	141,375	02/02/2016	07/15/2025
341081-FG-7	Florida Power & Light Co NEE 4.05 06/01/42				.1.E FE	295,609	126 . 5360	347,975	275,000	293,842		(577)			4.050	3.589	JD	928	11, 138	10/18/2017	06/01/2042
341081-FH-5	Florida Power & Light Co NEE 3.8 12/15/42		2		.1.E FE	7,960,320	123.8820	9,910,568	8,000,000	7,966,961		947			3.800	3.828	JD	13,511	304,000	12/17/2012	12/15/2042
341081-FQ-5	Florida Power & Light Co NEE 3.95 03/01/48		2		.1.D FE	9,237,480	130 . 4150	12,389,385	9,500,000	9,247,366		4,993			3.950	4.113	MS	125,083	375,250	01/18/2019	03/01/2048
341081-FZ-5	Florida Power & Light Co NEE 2.85 04/01/25		2		.1.D FE	1,348,623	108 . 8250	1,469,141	1,350,000	1,348,823		200			2.850	2.872	AO	9,619	19,665	03/24/2020	04/01/2025
341081-GA-9	Florida Power & Light Co NEE Float 07/28/23		2		.1.F FE	1,675,000	100.0200	1,675,341	1,675,000	1,675,000					0.602	0.627	JAJ0	1,821	2,649	07/28/2020	07/28/2023
341099-CR-8	Duke Energy Florida LLC DUK 3.85 11/15/42		2		.1.F FE	116,983	119.3430	137,244	115,000	116,817		(55)			3.850	3.742	MN	566	4,428	10/18/2017	11/15/2042
343498-AB-7	Flowers Foods Inc FLO 3 1/2 10/01/26				2.B FE	8,641,565	111.4720	9,475,137	8,500,000	8,625,019		(19,667)			3.500	3.216	AO	74,375	297,500	12/04/2019	10/01/2026
34487#-AB-3	Football Club Term Notes Trust NFL2029 3.72 24		1		.1.F FE	8,700,000	109. 8530	9,557,211	8,700,000	8,700,000					3.720	3.685	OCT	79, 112	327,236	10/20/2014	10/20/2024
34489@-AA-5	Football Club Term Notes Trust 13481Z 3.05 26		1	1	.1.F FE	5,000,000	110.7510	5,537,550	5,000,000	5,000,000					3.050	3.050	OCT	37,278	153,771	06/26/2019	10/05/2026
34489@-AB-3	Football Club Term Notes Trust 13481Z 3.23 29		1		.1.F FE	1,800,000	113.0280	2,034,504	1,800,000	1,800,000					3.230	3.230	OCT	14,212	58,625	06/26/2019	10/05/2029
34490@-AC-8	Football Club Term Notes Trust NFL 2.97 27		1		.1.F FE	5,350,000	111.8490	5,983,922	5,350,000	5,350,000					2.970	2.970	OCT	38,841	20,303	07/17/2020	10/05/2027
34490@-AH-7	Football Club Term Notes Trust NFL 2.970 27		1		1.F FE	1,900,000	111.2880	2,114,472	1,900,000	1,900,000					2.970	2.970	OCT	14,264		07/17/2020	10/05/2027
34502*-AB-8	Football Club Term Notes Trust NFLF0 3.31 27		1	1	.1.F FE	16,300,000	113.7060	18,534,078	16,300,000	16,300,000					3.310	3.310	OCT	131,885	545,525	07/26/2017	10/05/2027
345370-CQ-1	Ford Motor Co F 4 3/4 01/15/43				3.B FE	456,542	102.0000		459,000	456,760		63			4.750	4.786	JJ	10,053	16,863	12/10/2020	01/15/2043
345370-CW-8	Ford Motor Co F 9 04/22/25		2	2	3.A FE	258,145		327,345	267,000	259, 125		980			9.000	9.851	AO	4,606	12,015	04/21/2020	04/22/2025
345370-CX-6	Ford Motor Co F 9 5/8 04/22/30		2		3.A FE	35,000	141 . 1250	49,394	35,000	35,000	[9.625		AO	646	1,684	04/17/2020	04/22/2030
345397-A4-5	Ford Motor Credit Co LLC F 4.271 01/09/27		2		3.A FE	550,775			605,000			4,818			4.271	5.901	JJ	12,346	12,920	04/13/2020	01/09/2027
345397-A6-0	Ford Motor Credit Co LLC F 5 1/8 06/16/25		2		3.A FE	212,000	108.7300	230,508	212,000	212,000	[5. 125		JD	453	5,342	06/16/2020	06/16/2025
345397-A8-6	Ford Motor Credit Co LLC F 4 1/8 08/17/27		2		3.A FE		104. 7500	357.198	341.000	341,000					4, 125		FA	5.236	,012	08/12/2020	08/17/2027
345397-VR-1	Ford Motor Credit Co LLC F 5 3/4 02/01/21				3.B FE	1,567,042		1,543,850	1.540.000	1,541,159		(13.541)			5.750		FA	36,896		01/14/2019	02/01/2021
345397-VU-4	Ford Motor Credit Co LLC F 5 7/8 08/02/21				3.B FE	2,278,060	102. 3500	2,047,000	2,000,000	2,036,055		(60, 159)			5.875	2.755	FA	48.632	117,500	10/13/2016	08/02/2021
345397-WF-6	Ford Motor Credit Co LLC F 4 1/4 09/20/22				3.B FE	2,165,724	103. 2160	2,270,752	2,200,000	2,182,598		9.541			4.250	4.736	MS	26,232	93,500	03/12/2019	09/20/2022
345397-XU-2	Ford Motor Credit Co LLC F 4.389 01/08/26				3.A FE	19.308.070	104. 9680	20,286,116	19.326.000	19,310,033		1.963			4.389	4.407	JJ	407.616	841.064	04/09/2020	01/08/2026
345397-XW-8	Ford Motor Credit Co LLC F 3.336 03/18/21				3.A FE	5,016,500	104. 3000	5,012,500	5,000,000	5,002,350		(11,051)			3.336	3, 109	MS	47,723	166,800	09/17/2019	03/18/2021
345397-YL-1	Ford Motor Credit Co LLC F 3.339 03/28/22		٥		3.A FE	1,340,850	101.0000	1,414,000	1,400,000	1,377,458		17.338			3.339	4.695	MS	12,076	46,746	10/31/2018	03/28/2022
345397-ZK-2	Ford Motor Credit Co LLC F 5.339 03/20/22		-اا		3.A FE	5,000,000	101.0000	5.000.000	5.000.000	5,000,000					5.085	5.085	.I.I	122,888	254.250	01/03/2019	01/07/2021
345397-ZM-8	Ford Motor Credit Co LLC F 5.063 01/07/21				3.B FE	5,000,000	103. 3680	5,000,000	5,000,000	5,000,000					5.596	5.596	II	135,237	279,800	01/03/2019	01/07/2021
345397-ZU-0	Ford Motor Credit Co LLC F 3.396 01/01/22				3.B FE	3,997,920	103.3000	4,070,000	4,000,000	3,998,721		667			3.350	3.368	MN	22,333	134,000	07/29/2019	11/01/2022
34960P-AA-9	Fortress Transportation and In 6 3/4 03/15/22				.3.0 FE	94.076	101. 7500					(190)			6.750	6.559	MC	1.868	6,345	03/08/2019	
34960P-AA-9																5.803	6M				03/15/2022
	Fortress Transportation and In 6 1/2 10/01/25		2		.3.0 FE	50,875		52,256	50,000	50,868		(7)			6.500	5.803	MU	813		12/09/2020	10/01/2025
34960P-AC-5 35086@-AF-8	Fortress Transportation and In 9 3/4 08/01/27		[2		.3.C FE	186,635	114.6250 105.6370	186,839	163,000			(331)					ΓA	6,754	000 007	12/07/2020	08/01/2027
	Four Corners Property Trust In FCPT 3.20 30]		2.0 FE	13,650,000						4 400			3.200	3.200	JD	29, 120	289,987		04/08/2030
35671D-BJ-3	Freeport-McMoRan Inc FCX 5.4 11/14/34		2		.3.B FE	5,258,820	125. 1250	6,631,625	5,300,000	5,264,422	·	1,480			5.400	5.469	MIN	37,365	281,340	05/20/2020	11/14/2034
35671D-CC-7	Freeport-McMoRan Inc FCX 5 09/01/27		2		.3.A FE	5,269,028		5,532,140	5,219,000	5,260,405		(7,553)			5.000	4.806	MS	86,983	272,548	02/10/2020	09/01/2027
35671D-CH-6	Freeport-McMoRan Inc FCX 4 5/8 08/01/30		12	·	3.A FE	3.000.000	109.7500	3,292,500	3.000.000	3.000.000	L		L		4.625	4.625	⊢A	59.354	1	07/13/2020	08/01/2030

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			I	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0		1		Data					Current		0							
		١,			and SVO		Rate			D = -1-/	I I and a limit of	Current	Other-	in Daala/				A -l :44l			04-4-4
		С	e				Used to			Book/	Unrealized	Year's	Than-	Book/		- cc		Admitted			Stated
OL LOID		0			Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
35906A-BE-7	Frontier Communications Corp FTR 5 7/8 10/15/27	·		2	4.C FE		00108 . 1250	139,481	129,000	129,000					5.875	5.875	AO	1,747		10/01/2020	10/15/2027
35906A-BF-4 361448-AN-3	Frontier Communications Corp FTR 5 05/01/28	ł		2	4.C FE 2.B FE	305,56 1,627,56		317,963	305,000	305,554		(11)			5.000 4.750	4.961		1,525	71,250	11/20/2020	05/01/2028
361448-AN-3 361448-AQ-6	GATX Corp GMT 4 3/4 06/15/22 GATX Corp GMT 3.9 03/30/23	†		I	2.B FE 2.B FE	1,627,56		1,586,058	1,250,000	1,541,452		(8, 189)			4.750	2.796				10/06/2017 05/08/2017	06/15/2022
361448-AX-1	GATX COTP GMT 3.9 03/30/25	†		2	2.B FE		0 117.3320	9,386,531	8,000,000	7,985,227		(8, 189)			4.500	4.513		91,000	360,000	02/04/2015	03/30/2025
361448-BA-0	GATX Corp GMT 3 1/2 03/15/28	I	1	2	2.B FE	713,88			750.000	722,730		3,202			3.500	4.088	MS	7,729	26,250	02/15/2018	03/15/2028
361448-BC-6	GATX Corp GMT 4.55 11/07/28	[2	2.B FE	4,400,00		5,311,601	4,400,000	4,400,000					4.550	4.550	MN	30,030	200,200	05/03/2018	11/07/2028
361448-BD-4	GATX Corp GMT 4.35 02/15/24			2	2.B FE	4,996,80	0110.3890	5,519,458	5,000,000	4,997,843		632			4.350	4.365	FA	82, 167	217,500	11/01/2018	02/15/2024
361448-BE-2	GATX Corp GMT 4.7 04/01/29			2	2.B FE	15,934,09		19,322,069	15,850,000	15,927,288		(8,547)			4.700	4.622	A0	186,238	744,950	10/28/2019	04/01/2029
36159R-AK-9	GEO Group Inc/The GEO 5 7/8 01/15/22	ļ		2	4.A FE	531,35		536,656	541,000	536 , 199		3,778			5.875	6.775	JJ	14,656	22,795	03/13/2020	01/15/2022
36166T-AB-6	GCI LLC GCILLC 4 3/4 10/15/28	ł		2	4.C FE	156,00		166,382	156,000	156,000					4.750	4.750	AO	1,729		09/23/2020	10/15/2028
36168Q-AM-6 361841-AF-6	GFL Environmental Inc GFLCN 3 1/2 09/01/28	+		2	3.C FE 2.C FE	200,00		203,625	200,000 82.000	200,000		(756)			3.500	3.500 4.313	MS	194	4.408	12/14/2020	09/01/2028
361841-AH-2	GLP Capital LP / GLP Financing 5 3/8 11/01/23 GLP Capital LP / GLP Financing 5 3/8 04/15/26	†		2	2.0 FE		0109.2480 3114.7670	120.505	105.000			(750)			5.375	5.261		1.191	4,408	12/15/2016	11/01/2023
369550-AT-5	General Dynamics Corp GD 3.6 11/15/42	†		2	12.0 FE		9 122.7700	20,164,977	16.425.000	16,608,006		7.562			3.600	3.506		75,555		11/02/2020	11/15/2042
369550-BE-7	General Dynamics Corp GD 3 05/11/21	1		1	1.F FE	11,379,26		11,408,848	11,300,000	11,325,857		(53,404)			3.000	2.355		47.083	339,000	03/27/2020	05/11/2021
369550-BG-2	General Dynamics Corp GD 3 1/2 05/15/25	Ĭ		2	1.F FE	11,013,30		12,463,493	11,150,000	11,060,759		18,504			3.500	3.700	MN	49,865	390,250	05/08/2018	05/15/2025
369550-BL-1	General Dynamics Corp GD 3 1/2 04/01/27	Ţ		2	1.F FE		2115.0400	2,760,950	2,400,000	2,755,106		(1,246)			3.500	0.987	A0	21,000		12/22/2020	04/01/2027
369604-BF-9	General Electric Co GE 4 1/8 10/09/42	ļ		1	2.B FE		117.2260	70,336	60,000	63,743		(110)			4. 125	3.705		564	2,475	10/10/2017	10/09/2042
36962G-XZ-2	General Electric Co GE 6 3/4 03/15/32	ļ		1	2.B FE		140.2060	350,516	250,000	255,676		(337)			6.750	6.462		4,969	16,875	11/13/2018	03/15/2032
370334-BJ-2	General Mills Inc GIS 5.4 06/15/40	ļ		1	2.B FE		12143. 1610	5,683,496	3,970,000	4,674,268		(23,380)			5.400	4.071		9,528	214,380	07/21/2017	06/15/2040
370334-BP-8	General Mills Inc GIS 4.15 02/15/43	· · · · · ·		2	2.B FE		15 125. 0010	15,625,184	12,500,000	12,588,737		(2,581)			4. 150	4.100	FA	195,972	518,750	06/20/2017	02/15/2043
370334-CE-2 370425-RZ-5	General Mills Inc GIS 3.7 10/17/23 Ally Financial Inc ALLY 8 11/01/31	· · · · · ·		2	2.B FE 3.A FE		0108.9080 5142.2710	2, 178, 168	2,000,000 78,000	1,988,425 84,747		3,857			3.700	3.921	AU	15,211	74,000 6,240	10/29/2018	10/17/2023
37045X-BF-2	General Motors Financial Co In GM 4.2 03/01/21				2.0 FE	12,990,77		13,031,967	13,000,000	12,999,670		1,993			4.200	4.216	MIN		546,000	02/25/2016	03/01/2021
37045X-BM-7	General Motors Financial Co In GM 3.2 07/06/21			2	2.0 FE	3,282,49		3,285,968	3,251,000	3,259,093		(18,357)			3.200	2.618		50,571	104,032	09/17/2019	07/06/2021
37045X-CD-6	General Motors Financial Co In GM 3 1/2 11/07/24			2	2.0 FE	9,985,20		10.806.593	10,000,000	9,991,420		2.049			3.500	3.524	MN	52.500	350,000	11/02/2017	11/07/2024
37045X-CH-7	General Motors Financial Co In GM Float 04/09/21				2.C FE	1,225,00		1,225,745	1,225,000	1,225,000					3.442	3.187	JAJ0	9,839	27,627	04/05/2018	04/09/2021
37045X-CL-8	General Motors Financial Co In GM 4.15 06/19/23	ļ		2	2.C FE	5,208,55		5,379,106	5,000,000	5, 143, 694		(57,457)			4. 150	2.893	JD	6,917	207,500	11/12/2019	06/19/2023
37185L-AF-9	Genesis Energy LP / Genesis En GEL 5 5/8 06/15/24	ļ		2	4.A FE	274,79		284,700	292,000	279,941		2,989			5.625	6.991	JD	730	16,425	06/12/2019	06/15/2024
37185L-AK-8	Genesis Energy LP / Genesis En GEL 6 1/4 05/15/26	ļ		2	4.A FE	188,00		176,583	188,000	188,000					6.250	6.250		1,501	11,750	12/04/2017	05/15/2026
37185L-AM-4	Genesis Energy LP / Genesis En GEL 8 01/15/27	·		2	4.A FE	116,00		114,863	116,000	116,000		(40.054)			8.000	8.000		361	040.000	12/10/2020	01/15/2027
373334-JS-1 375558-AX-1	Georgia Power Co SO 4 3/4 09/01/40 Gilead Sciences Inc GILD 4.8 04/01/44	ł		I'	2.A FE 2.A FE	4,981,90 265,23		5,996,026		4,944,719		(12,351)			4.750	4.128		72,279	216,838 11,280	10/26/2017	09/01/2040
375558-BA-0	Gilead Sciences Inc GILD 4.8 04/01/44	†			2.A FE	3,112,60		310,117				113			4.800	4.007			11,280	10/18/2017	02/01/2044
375558-BD-4	Gilead Sciences Inc GILD 4 1/2 02/01/45	†	1		2.A FE		0132.5400	1,325,399	1,000,000	996,219		77			4.750	4.776	MS	15.833	47.500	09/09/2015	03/01/2045
375558-BG-7	Gilead Sciences Inc GILD 4.6 09/01/35	Ι			2.A FE	3,574,18		4,521,102	3,500,000	3,563,034		(3,004)			4.600	4.432	MS	53,667	161,000	12/15/2016	09/01/2035
375558-BJ-1	Gilead Sciences Inc GILD 4 09/01/36	.[2	2.A FE		101207710	2,415,423	2,000,000	1,903,608		4, 198			4.000	4.430		26,667	80,000	12/09/2016	09/01/2036
377372-AE-7	GlaxoSmithKline Capital Inc GSK 6 3/8 05/15/38	.ļ		1	1.F FE	137,95	66157.8900	157,890	100,000	133,766		(1,364)			6.375	3.719		815	6,375	10/18/2017	05/15/2038
377372-AM-9	GlaxoSmithKline Capital Inc GSK 3 5/8 05/15/25	ļ		1	1.F FE		112.2760	7, 129, 512	6,350,000	6,730,368		(81,964)			3.625	2.180		29,413	230 , 188	12/30/2019	05/15/2025
37954F-AG-9	Global Partners LP / GLP Finan GLP 7 08/01/27	·		2	4.B FE		107.0000	79, 180	74,000	74,000					7.000	7.000	FA	2, 158	2,590	02/18/2020	08/01/2027
37954F-AH-7	Global Partners LP / GLP Finan GLP 6 7/8 01/15/29	ł		2	4.B FE	56,00		60,620	56,000	56,000					6.875	6.875	JJ	898		09/23/2020	01/15/2029
37959E-AA-0 38141E-C3-1	Globe Life Inc GL 2.15 08/15/30	†		2	2.A FE	19,964,40		20,326,668	20,000,000	19,965,534		1, 134			2. 150	2.170 4.012	FA	155,278	11.520	08/18/2020	08/15/2030
38141E-C3-1 38141G-CU-6	Goldman Sachs Group Inc/The GS 4.8 07/08/44 Goldman Sachs Group Inc/The GS 6 1/8 02/15/33	†			2.A FE 2.A FE	2,007,02		332,008	1,600,000	1,937,989		(736)			6. 125	4.012	JJ	5,536	11,520	10/18/201/	07/08/2044
38141G-ES-9	Goldman Sachs Group Inc/The GS 5.95 01/15/27	†		1	2.B FE	2,595,38		2,773,210	2,200,000	2,451,424		(36,383)			5.950	3.813	JJ	60.359	130,900	10/13/2016	01/15/2027
38141G-FD-1	Goldman Sachs Group Inc/The GS 6 3/4 10/01/37	1		li	2.B FE	444.80		596.763	390.000	437.021		(1.789)			6.750	5.600	AO	6.581	26,325	10/18/2017	10/01/2037
38141G-GS-7	Goldman Sachs Group Inc/The GS 5 3/4 01/24/22	ſ			2.A FE	4,993,25		5,284,979	5,000,000	4,999,088		810			5.750	5.768	JJ	125,382	287,500	01/19/2012	01/24/2022
38141G-RD-8	Goldman Sachs Group Inc/The GS 3 5/8 01/22/23	ļ			2.A FE	4,984,20	0106.7130	5,335,663	5,000,000	4,996,266		1,717			3.625	3.663	JJ	80,052	181,250	01/16/2013	01/22/2023
38141G-WB-6	Goldman Sachs Group Inc/The GS 3.85 01/26/27	.ļ		2	2.A FE		00114.1190	7,988,363	7,000,000	6,987,223		1,834			3.850	3.884		116,035	269,500	01/23/2017	01/26/2027
38141G-WZ-3	Goldman Sachs Group Inc/The GS 4.223 05/01/29	ļ		2	2.A FE		00118.6360	11,863,631	10,000,000	10,000,000					4.223	4.223		70,383	422,300	04/18/2018	05/01/2029
38143U-8F-1	Goldman Sachs Group Inc/The GS 2 7/8 02/25/21	ł		2	2.A FE		0100.1860	3,005,585	3,000,000	3,001,192		(18,054)			2.875	2.263		30,188	86,250	09/17/2019	02/25/2021
38 143U-8H-7	Goldman Sachs Group Inc/The GS 3 3/4 02/25/26	.1		2	2.A FE	L4,988,45	0113.5950	5,679,738	5,000,000	4,993,516	L	1, 121			3.750	3.778	FA	65,625	187,500	02/22/2016	02/25/2026

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Decer	mber 31 of (Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					_																
			_		Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
38147U-AC-1	Goldman Sachs BDC Inc GSBD 3 3/4 02/10/25	-	- ''	2	2.0 FE		106.0950	19.097.127	18,000,000	17,986,473	(Decrease)	2,673	rtecognized	value	3.750	3.770	I alu	264,375		02/06/2020	02/10/2025
38148L-AE-6	Goldman Sachs Group Inc/The GS 3 3/4 05/22/25			2	2.A FE	2,646,000		3,031,426	2,700,000	2,662,829		7,588			3.750	4.096	MN	10,969	101,250	09/26/2018	05/22/2025
38148Y-AA-6	Goldman Sachs Group Inc/The GS 4.017 10/31/38			2	2.A FE		122.0340	13,423,729	11,000,000	11,047,870		(1,976)			4.017		AO	74,872	441,870	10/30/2017	10/31/2038
38148Y-AB-4	Goldman Sachs Group Inc/The GS Float 10/31/22	1		2	2.A FE	1,050,053		1,054,277	1,050,000	1,050,018		(23)			0.994	3.522		1,827	20,871	04/22/2019	10/31/2022
38239K-AA-6	Goodman US Finance Four LLC GMGAU 4 1/2 10/15/37			2	2.A FE	10,988,189		12,753,431	10,950,000	10,984,327		(1,481)			4.500		AO	104,025	492,750	12/08/2017	10/15/2037
383909-AG-3	WR Grace & Co-Conn GRA 4 7/8 06/15/27	Ī		2	3.C FE		. 106 . 0520			46,000					4.875	4.875		100	1,053	06/12/2020	06/15/2027
389375-AL-0	Gray Television Inc GTN 4 3/4 10/15/30			2	4.A FE		101.8750	100,856	99,000	99,000					4.750	4.750	AO	941		10/08/2020	10/15/2030
38937L-AB-7	Gray Oak Pipeline LLC GRYOAK 3.45 10/15/27	ļ		2	2.C FE	19,508,081		19,851,044	19,005,000	19,491,746		(16,335)			3.450	3.020	AO	193,059		10/13/2020	10/15/2027
38937L-AC-5	Gray Oak Pipeline LLC GRYOAK 2.6 10/15/25	ļ		2	2.C FE	19,219,850	103.0670	19,710,480	19,124,000	19,215,215		(4,634)			2.600	2.492		146,405		09/24/2020	10/15/2025
39121J-A*-1	Great River Energy GREARI 5.81 21	ļ		1		1,058,140		1,065,271	1,058,140	1,058,140					5.810	5.811		30,739	61,478	09/02/2009	07/01/2021
39121J-A@-9	Great River Energy GREARI 6.060 26	ļ		1	1.G	6,500,000		8,081,645	6,500,000	6,500,000					6.060	6.061		196,950	393,900	09/02/2009	07/01/2026
39121J-AH-3	Great River Energy GRRIVE 4.478 07/01/30				1.G FE	6,346,000		7,721,970	6,346,000	6,346,000					4.478	4.478		142,087	284, 174	10/19/2010	07/01/2030
39121J-B#-6	Great River Energy GREARI 4.62 44			1	1.G	3,000,000		3,833,070	3,000,000	3,000,000					4.620	4.619		34,650	138,600	02/04/2015	10/01/2044
391382-AB-4	Great-West Lifeco Finance Dela 4.15 06/03/47	·····		2	1.F FE		125.6950	24,322,064	19,350,000	19,246,695		2, 109			4. 150	4.184		62,458	803,025	06/08/2017	06/03/2047
39808C-A*-6 398905-AN-9	Gridiron Funding LLC GRIDFU 5.64 27	·····		1	2.C PL 3.B FE		120 . 3810	22,872,390	19,000,000 142,000	19,000,000 139,771		66			5.640 4.000	5.680 4.242	MJSD	2,977	1,071,600	05/02/2017	06/30/2027
40010P-AA-6	Group 1 Automotive Inc GPI 4 08/15/28 GrubHub Holdings Inc GRUB 5 1/2 07/01/27	+		2	4.A FE		103.0780	397.476	379,000	365,560		1.515			5.500	6.168	FA	2,114 10.423	17,608	09/24/2020	08/15/2028
40139L-AH-6	Guardian Life Global Funding GUARDN 1.4 07/06/27	ł		٠٠٠٠٠٠٠٠٠	4.A FE	19,966,800		20,251,020	20,000,000	19,969,002		2,202			1.400	1.425	11	136,111	17,000	06/30/2020	07/06/2027
402740-AD-6	Gulfstream Natural Gas System GULFNG 4.6 09/15/25 .	†		2	2.B FE	12,872,843		14,399,420	12,650,000	12,827,142		(36,636)			4.600	4.245	MS	171.337		09/17/2019	09/15/2025
402740-AE-4	Gulfstream Natural Gas System 5.95 10/15/45			2	2.B FE	18,218,030		21,811,017	17,500,000	18, 196, 516		(14,515)			5.950	5.640		219,819	1,041,250	04/11/2019	10/15/2045
	HLF Financing Sarl LLC / Herba HLF 7 1/4 08/15/26 .			2	3.C FE	361.483	. 106 . 0940	377,693	356.000	359.647		(1,187)			7.250	6.815		9,750	25,810	01/28/2020	08/15/2026
	H&E Equipment Services Inc HEES 3 7/8 12/15/28			2	4.B FE	285,000		288,050	285,000	285,000					3.875	3.875		522		11/30/2020	12/15/2028
	HCA Inc HCA 5 03/15/24			1	2.C FE	14,077,500	112. 4970	15,749,628	14,000,000	14,037,282		(10,648)			5.000	4.908	MS	206,111	700,000	12/12/2016	03/15/2024
	HCA Inc HCA 5 7/8 02/15/26			2	3.B FE		115.0000	139, 150	121,000	123,323		(436)			5.875	5.397		2,686	7, 109	10/17/2017	02/15/2026
404119-BW-8	HCA Inc HCA 5 7/8 02/01/29			2	3.B FE		. 120 . 3480	96,278	80,000	80,000					5.875	5.875		1,958	4,700	01/17/2019	02/01/2029
	HCA Inc HCA 3 1/2 09/01/30			2	3.B FE		. 106 . 2580	268,832	253,000	254,474		(107)			3.500	3.425		2,952	4,550	03/05/2020	09/01/2030
	HCA Inc HCA 5 3/8 09/01/26			2	3.B FE		114. 9400	691,939	602,000	602,000					5.375		MS	10,786	32,358	08/09/2018	09/01/2026
404121-AJ-4	HCA Inc HCA 5 5/8 09/01/28	+		2	3.B FE		118.0000	354,000	300,000	299,800		20			5.625		MS	5,625	16,875	08/15/2018	09/01/2028
40414L-AL-3 40434L-AA-3	Healthpeak Properties Inc PEAK 3 7/8 08/15/24 HP Inc HPQ 2.2 06/17/25	+		2	2.A FE 2.B FE	2,921,640		3,318,891 529,370	3,000,000	2,948,695		12,803			3.875 2.200	4.391		43,917 428	116,250	11/02/2018	08/15/2024
		·····		2	2.B FE		105.8740	529,370	500,000	498,964		(1,026)			3.800	2.249 2.758			5,500	06/09/2020	06/17/2025
	Halliburton Co HAL 3.8 11/15/25 Halliburton Co HAL 4.85 11/15/35			2	2.A FE	120,304	112. 1520	13,716,042	114,000	119, 123		(1,026)			4.850	4.125		72,836	4,332 570,021	11/04/2019	11/15/2025
410345-AJ-1	Hanesbrands Inc HBI 4 5/8 05/15/24	†		2	3.0 FE		104. 7500	13,716,042	11,753,000	12,000,837		(46, 127)			4.625	4.125		1,052	8,233	06/10/2016	05/15/2024
410867-AF-2	Hanover Insurance Group Inc/Th THG 4 1/2 04/15/26	1		2	2.B FE	14,715,633		17,220,286	14,750,000	14,730,054		3,275			4.500	4.529		140, 125		04/05/2016	04/15/2026
410867-AG-0	Hanover Insurance Group Inc/Th THG 2 1/2 09/01/30 .			2	2.B FE	8,988,120		9,393,549	9,000,000			386			2.500	2.515		79,375		08/19/2020	09/01/2030
41242*-AY-8	Hardwood Funding LLC NBA 3.23 27			1	1.G FE	9,000,000		10,099,530	9,000,000	9,000,000					3.230	3.229		19,380	289,085	03/20/2015	06/07/2027
41242*-BG-6	Hardwood Funding LLC NBA 3.53 29			1	1.G FE	5,733,687	. 112.8250	6,431,025	5,700,000	5,728,981		(2,924)			3.530	3.460	JD	13,414	200,092	04/22/2019	06/07/2029
41242*-BH-4	Hardwood Funding LLC NBA 3.68 32	ļ		1	1.G FE	5,000,000	115.4330	5,771,650	5,000,000	5,000,000					3.680	3.680	JD	12,267	182,978	01/18/2017	06/07/2032
41242*-BJ-0	Hardwood Funding LLC NBA 3.7 33	ļ		1	1.G FE		114. 9790	6,410,079	5,575,000	5,575,000					3.700	3.700		13,752	205, 129	01/18/2018	06/07/2033
41242*-BK-7	Hardwood Funding LLC NBA 3.86 28	ļ		1	1.G FE		116.3500	11,146,330	9,580,000	9,580,000					3.860		JD	24,653	367,734	08/07/2018	06/07/2028
41242*-BL-5	Hardwood Funding LLC NBA 3.96 30	ļ		[1	1.G FE	5,000,000		5,893,300	5,000,000	5,000,000					3.960		JD	13,200	196,900	08/07/2018	06/07/2030
41242*-BW-1	Hardwood Funding LLC NBA 3.29 32	ł		[]	1.G FE	8,092,593		9,242,874	8,092,593	8,092,593					3.290	3.290		17,750	116,113	05/28/2020	06/07/2032
41284V-AB-8	Harley-Davidson Financial Serv HOG 3.55 05/21/21	ł		1	2.B FE	2,199,626		2,224,127	2,200,000	2, 199, 950		127			3.550	3.556		8,678	78,100	05/16/2018	05/21/2021
413086-AH-2	Harman International Industrie HAR 4.15 05/15/25	·····		2	2.A FE 2.B FE	14,382,280			14,500,000	14,442,413		11,759			4. 150 4. 854	4.251		76,890 93.628	601,750	06/09/2015	05/15/2025
413875-AS-4 413875-AW-5	L3Harris Technologies Inc LHX 4.854 04/27/35 L3Harris Technologies Inc LHX 4.4 06/15/28	ł		2	2.B FE	10,931,638 11,492,194		14, 181, 780	10,850,000	10,914,948		(3,271)			4.854	4.794 4.230		93,628	526,659 .499,268	04/22/2015	04/27/2035
416515-BB-9	Hartford Financial Services Gr HIG 4.3 04/15/43	†		1	2.B FE		126 . 0970	4,386,914				(13,803)			4.400	3.554	۵۵	31,582	499,268	12/05/2019	04/15/2043
416515-BE-3	Hartford Financial Services Gr HIG 4.3 04/15/43	†	1	2	2.A FE	12,966,174		14, 122,770	13,000,000	12,970,090		(11,440)			2.800	2.830	F4	133,467		10/11/2019	08/19/2029
416515-BF-0	Hartford Financial Services Gr HIG 3.6 08/19/49	Ť	1	2	2.A FE	5, 191, 137		5,984,732	5, 100,000	5, 188, 966		(1,789)			3.600	3.502	FA	67,320	183,600	09/25/2019	08/19/2049
418056-AZ-0	Hasbro Inc HAS 3.9 11/19/29	I		2	2.0 FE	28,745,200		32,276,635	28,500,000	28,725,842		(19,935)			3.900		MN	129,675	1,111,500	01/24/2020	11/19/2029
421946-AJ-3	Healthcare Realty Trust Inc HR 3 7/8 05/01/25	1		2	2.B FE	2,997,510		3,323,557	3,000,000	2,998,816		247			3.875	3.885	MN	19,375	116,250	04/15/2015	05/01/2025
421946-AK-0	Healthcare Realty Trust Inc HR 3 5/8 01/15/28	ļ		2	2.B FE	4,957,650		5,665,192	5,000,000	4,968,989		3,788			3.625	3.726		83,576	181,250	11/27/2017	01/15/2028
42225U-AF-1	Healthcare Trust of America Ho HTA 3 3/4 07/01/27 .	<u> </u>		2	2.B FE	15,918,720			16,000,000	15,944,323		7,417			3.750	3.811		300,000	600,000	06/01/2017	07/01/2027
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SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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	5		g	Bond						Carrying		tization)	Impairment	Carrying	Rate	Rate					Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
42704L-AA-2	Herc Holdings Inc HRI 5 1/2 07/15/27	·		2	4.C FE		8106.0000	175,960	166,000	167,471		(280)			5.500	5.278		4,210	9,282	07/17/2019	07/15/2027
42704M-AA-0	Herbalife Nutrition Ltd / HLF HLF 7 7/8 09/01/25	·		2	3.C FE		0 109. 2500	99,418	91,000	91,000					7.875	7.875		4,220	750.070	05/20/2020	09/01/2025
427096-AG-7	Hercules Capital Inc HTGC 4 5/8 10/23/22	+		2	2.A FE		8101.6580	16,625,136	16,354,000	16,237,088		60,106			4.625	5.043		142,870	756,373	05/10/2019	10/23/2022
427096-B*-2 427866-BB-3	Hercules Capital Inc HTGC 4.50 26	·		1	2.C Z		0109.1900	818,925	750,000	750,000		719			4.500	4.500		5,344	200 447	10/22/2020	03/04/2026
427866-BB-3 42824C-AN-9	Hershey Co/The HSY 3 1/8 11/15/49	·}		2	1.F FE		0114.3080 7106.2180	9,144,618	8,000,000 2.000.000	7,969,789 2,033,756		(19,955)			3. 125	3.145	MIN	31,944	260,417	10/28/2019	11/15/2049
42824C-AN-9	Hewlett Packard Enterprise Co HPE 4.4 10/15/22 Hewlett Packard Enterprise Co HPE 4.9 10/15/25	·		2	2.B FE			2, 124, 363	2,000,000	2,033,756		(19,955)			4.400	5.220	MU	18,578		12/30/2016	10/15/2022
428291-AM-0	Hexcel Corp HXL 4.7 08/15/25	· · · · · ·		2	2.B FE	15,506,85				19,941,854		(22,041)			4.900	3.220	ΛU	273,080		09/17/2019	08/15/2025
42981D-AA-4	High Street Funding Trust II PFG 4.682 02/15/48	†		2	2.6 FE 2.A FE	350,00			350,000	15, 484, 401		(22,041)			4.700	4.682	FA	6, 191		03/08/2018	08/15/2025
431282-AR-3	Highwoods Realty LP HIW 4.2 04/15/29	†		2	2.B FE	6,980,19		7.980.921	7.000.000	6,983,497		1.634		····	4.002	4.234	40	62,067	294,000	02/26/2019	04/15/2029
431318-AN-4	Hilcorp Energy LP / Hilcorp HILCRP 5 12/01/24			2	3.C FE	123,37		128,409	129,000	125, 176		844			5.000	5.857	.ID	537	6,450	11/13/2018	12/01/2024
431318-AQ-7	Hilcorp Energy LP / Hilcorp 5 3/4 10/01/25	1			3.0 FE		5 101. 1250		115,000	111,047		690			5.750	6.606	AO	1,653	6,613	03/27/2017	10/01/2025
431318-AS-3	Hilcorp Energy I LP / Hilcorp 6 1/4 11/01/28			2	3.0 FE		1 102. 1250	173,613	170,000	170,073		(10)			6.250	6.241	MN	1.771	10.625	10/01/2018	11/01/2028
432833-AD-3	Hilton Domestic Operating Co HLT 5 1/8 05/01/26 .	1		2	3.B FE		0 103.2500	203,403	197,000	197.000					5. 125	5. 125		1,683	10,096	05/14/2019	05/01/2026
435765-AH-5	Holly Energy Partners LP / Hol HEP 5 02/01/28			2	3.B FE		0100.7500	1,007,500	1,000,000	1,000,000					5.000	5.000		20,833	24,583	01/21/2020	02/01/2028
436106-AA-6	HollyFrontier Corp HFC 5 7/8 04/01/26	I		2	2.C FE		5111.6700	32,010,137	28,665,000	28,760,040		(16.982)			5.875	5.795	AO	421,017	1,684,069	11/30/2017	04/01/2026
436106-AB-4	HollyFrontier Corp HFC 2 5/8 10/01/23	I		1	2.C FE		0102.2010	1,533,009	1,500,000	1,498,543		133			2.625	2.662	AO	10,172		09/14/2020	10/01/2023
436440-AM-3	Hologic Inc HOLX 4 5/8 02/01/28	ļ		2	3.C FE		0 106 . 1250	15,918,750	15,000,000	15,017,876		(3,056)			4.625	4.598	FA	289,063	693,750	01/17/2018	02/01/2028
437076-AV-4	Home Depot Inc/The HD 5.95 04/01/41	ļ			1.F FE	6,668,37	6154.5090	10,352,114	6,700,000	6,673,445		662			5.950	5.984	AO	99,663	398,650	03/28/2011	04/01/2041
437076-BD-3	Home Depot Inc/The HD 4 7/8 02/15/44				1.F FE	117, 19	2142.2820	142,282	100,000	115,903		(422)			4.875	3.832	FA	1,842	4,875	10/18/2017	02/15/2044
437076-BH-4	Home Depot Inc/The HD 4 1/4 04/01/46			2	1.F FE		0 132.6620	19,899,344	15,000,000	15,082,532		(1,868)			4.250	4.214	AO	159,375	637,500	02/03/2016	04/01/2046
437076-BS-0	Home Depot Inc/The HD 3.9 06/15/47	.ļ		2	1.F FE	362,71	6127.7100	459,755	360,000			(59)			3.900	3.856	JD	624	14,040	10/18/2017	06/15/2047
437076-BX-9	Home Depot Inc/The HD 4 1/2 12/06/48			2	1.F FE		2 140 . 3790	140,379	100,000	98,360		28			4.500	4.605		313	4,500	11/27/2018	12/06/2048
437076-BY-7	Home Depot Inc/The HD 2.95 06/15/29			2	1.F FE	9,942,60		11,366,864	10,000,000	9,950,362		5,085			2.950	3.017		13, 111	295,000	06/03/2019	06/15/2029
437076-BZ-4	Home Depot Inc/The HD 3 1/8 12/15/49			2	1.F FE	9,871,60		11,537,197	10,000,000	9,873,977		2,377			3. 125	3.192	JD	13,889	288, 194	01/06/2020	12/15/2049
437076-CC-4	Home Depot Inc/The HD 3.3 04/15/40	·}		2	1.F FE	3,090,82		3, 182, 224	2,700,000	3,088,194		(2,631)			3.300	2.349	AO	18,810		11/02/2020	04/15/2040
438516-BS-4	Honeywell International Inc HON 3.812 11/21/47	· 		2	1.F FE	12,009,08		15,361,541	12,000,000	12,009,046		(41)			3.812	3.807	MN	50,827	457,440	01/31/2018	11/21/2047
438516-BW-5	Honeywell International Inc HON 2.3 08/15/24			2	1.F FE		0 106 . 5630	5,328,136	5,000,000	5,012,213		(3,264)			2.300	2.228	FA	43,444	117,236	08/01/2019	08/15/2024
440327-AK-0	Horace Mann Educators Corp HMN 4 1/2 12/01/25			2	2.B FE		0 109. 1050	14,927,706	13,682,000	13,721,228		(7,533)			4.500	4.431	JD	51,308	615,690	08/08/2018	12/01/2025
440452-AF-7	Hormel Foods Corp HRL 1.8 06/11/30	†		2	1.F FE		0103.4240	20,684,822	20,000,000	20,456,923		(22,727)			1.800	1.533		20,000	180,000	07/08/2020	06/11/2030
44055P-AA-4 44106M-AS-1	Horizon Therapeutics USA Inc HZNP 5 1/2 08/01/27	t		ا	4.A FE		0107.3820	214,764	200,000	200,000		(0.504)	531.395		5.500	5.500 4.597	ra	4,583	11,458	07/11/2019	08/01/2027
44106M-AS-1 44409M-AB-2	Service Properties Trust SVC 4.65 03/15/24	†		2	3.C FE 2.C FE		999.0000	7,672,500	7,750,000 4,000,000	7,231,719		(2,591)			4.650	4.597	6m	106,110	360,375	10/11/2016	03/15/2024
44409M-AB-2 444859-BA-9	Hudson Pacific Properties LP HPP 4.65 04/01/29 Humana Inc HUM 3.15 12/01/22	·		2	2.0 FE 2.0 FE		0104.4440	4,672,536		3,954,701 9,952,762		4,386			4.650	4.818		46,500	186,000 315,000	02/20/2019 02/11/2013	12/01/2029
444859-BD-3	Humana Inc HUM 3.85 10/01/24	†		2	2.0 FE		0110.6740	10,444,364	9,800,000	9,952,762		(90,558)			3. 150	2.811	۵۵	94,325		09/19/2019	10/01/2024
444859-BE-1	Humana Inc HUM 4.95 10/01/24	· · · · · ·		2	2.0 FE		3134.7760	10,846,014		7,845,644		83		l	4.950	4.954	40	94,325		09/19/2019	10/01/2024
444859-BJ-0	Humana Inc HUM 2.9 12/15/22	·		2	2.0 FE		6 104. 5510	2,979,702	2,850,000	2,843,400		3,234			2.900	3.023		3,673	82,650	05/09/2019	12/15/2022
444859-BM-3	Humana Inc HUM 4 1/2 04/01/25	†		2	2.B FE		0114.8890	22,977,780	20,000,000	19,978,597		3.597			4.500	4.528		225,000		03/03/2019	04/01/2025
446150-AJ-3	Huntington Bancshares Inc/OH HBAN 3.15 03/14/21	†		2	2.A FE		7100.3090	1,668,131	1,663,000	1,661,865		5.626			3. 150	3.499		15,570	52,385	09/25/2018	03/14/2021
44891A-AR-8	Hyundai Capital America HYNMTR 3 1/4 09/20/22	1	1	1	2.A FE		9 104. 1120	4,986,966	4,790,000	4.787.928		1, 120			3.250	3.276		43,675	155.675	11/04/2019	09/20/2022
44891A-AW-7	Hyundai Capital America HYNMTR 4 1/8 06/08/23	Ι		1	2.A FE		0107.7910	21,558,254	20,000,000	19,994,467		2,119			4. 125	4.137		52,708	825,000	06/04/2018	06/08/2023
44891A-BC-0	Hyundai Capital America HYNMTR 2.85 11/01/22	I		1	2.A FE	2,749,69		2,849,821	2,750,000	2,749,813		99			2.850	2.854		13,063	78,593	10/28/2019	11/01/2022
44953@-AB-9	IFM US Colonial Pipeline 2 LLC 34807182 3.64 30			1	2.C PL				33,000,000	33,000,000					3.640	3.640	JJ	553,887	600,600	10/03/2019	01/15/2030
450319-C0-5	ITC Midwest LLC ITCMID 4.32 51			1	1.F	24,000,00		31,569,120	24,000,000	24,000,000					4.320	4.320	MN	172,800	1,036,800	09/28/2018	11/01/2051
45082#-AA-0	Iberia Lineas Aereas de Espana IBLA 3.87 33			1	1.F PL	6,988,66		7, 324, 194	6,988,668	6,988,668					3.870	3.887	MJSD	8,264	338,077	05/23/2019	05/20/2033
452308-AQ-2	Illinois Tool Works Inc ITW 4 7/8 09/15/41	.J		2	1.F FE	10,841,59		15, 172, 307	11,000,000	10,867,944		3,595			4.875	4.969	MS	157,896	536,250	07/03/2012	09/15/2041
455434-BH-2	Indianapolis Power & Light Co AES 6.05 10/01/36	ļ		1	1.G FE		4139.6670	419,002	300,000	298,586		52			6.050	6.097	A0	4,538	18,150	10/02/2006	10/01/2036
455434-BS-8	Indianapolis Power & Light Co AES 4.7 09/01/45			2	1.F FE		126 . 1510	2,081,486	1,650,000	1,642,120		166			4.700	4.733		25,850	77,550	09/08/2015	09/01/2045
45688C-AA-5	Ingevity Corp NGVT 4 1/2 02/01/26	.ļ		2	3.C FE		0101.8750	19, 152, 500	18,800,000	18,823,157		(10,391)			4.500	4.437		352,500	846,000	01/24/2018	02/01/2026
457187-AD-4	Ingredion Inc INGR 3.9 06/01/50	ļ		2	2.B FE		3119.5550	1,554,211	1,300,000	1,281,400		237			3.900	3.983		4,225	27,885	05/08/2020	06/01/2050
458140-AM-2	Intel Corp INTC 2.7 12/15/22	·}		[1	1.E FE		0104.7300	523,649	500,000	505,798		(2,879)		ļ	2.700	2.091		600	13,500	06/28/2019	12/15/2022
458140-AN-0	Intel Corp INTC 4 12/15/32	ļ		1	1.E FE		8124.5190	2,253,801	1,810,000	1,940,083		(8,770)			4.000	3.269		3,218	72,400	10/17/2016	12/15/2032
458140-AS-9	Intel Corp INTC 3.7 07/29/25	. L		2	1.E FE	19,970,20	0 113. 1530	22,630,616	20,000,000	19,984,999	L	2,955	L	L	3.700	3.718	JJ	312,444	740,000	07/22/2015	07/29/2025

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			I	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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			l F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
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		_	r		and		Rate			D 1/		Current	Other-	in				A 1 '11 1			0, , ,
		С	e		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
458140-AV-2	Intel Corp INTC 4.1 05/19/46			2	1.E FE	9,544,57			9,096,000	9,506,230		(9,751)			4.100	3.818	MN	43,509	372,936	10/14/2016	05/19/2046
458140-AX-8	Intel Corp INTC 3.15 05/11/27	ļ		2	1.E FE	6,976,76			7,000,000	6,984,386		2, 184			3. 150	3. 189		30,625	220,500	05/08/2017	05/11/2027
458140-BG-4	Intel Corp INTC 3.734 12/08/47			2	1.E FE		7119.5060		31,065,000	32,887,463		(5, 123)			3.734	3.381		74, 109	988,577	11/16/2020	12/08/2047
458140-BH-2 458140-BJ-8	Intel Corp INTC 2.45 11/15/29	ł		2	1.E FE		108 . 4760	2, 169, 513	2,000,000	2, 175, 225		(1,535)			2.450	1.369		6,261	400 004	12/01/2020	11/15/2029
458140-BJ-8 45866F-AA-2	Intel Corp INTC 3 1/4 11/15/49 Intercontinental Exchange Inc ICE 4 10/15/23	·····		ļ	1.E FE 2.A FE		121119260 631097040	13,680,662 12,999,948	12,223,000 11,850,000	14,752,466 11,820,664		(27,747)			3.250	2.258	VIA	50,759	198,624 474,000	07/21/2020	11/15/2049
45866F-AA-2	Intercontinental Exchange Inc ICE 4 IU/15/23	ļ		2	2.A FE	11,758,16		12,999,948	11,850,000	11,820,664		9,764			3.750	3.841	n∪ MS	156,250		08/06/2018	09/21/2028
45866F-AR-5	Intercontinental Exchange Inc ICE 5 3/4 09/21/28	†		2	2.A FE	2,800,00		2,807,316	2,800,000	2,800,000					0.867		MJSD	1,146	8,217	08/17/2020	06/15/2023
459200-HF-1	International Business Machine IBM 4 06/20/42	Ι		1	1.F FE	8,970,81		11, 153, 725	9,000,000	8,971,964					4.000	4.021	JD	11,000	360,000	09/13/2018	06/20/2042
459200-HU-8	International Business Machine IBM 3 5/8 02/12/24 .	[1	1.F FE	988,72		1,098,210	1,000,000	993,053		2,061			3.625	3.864	FA	13,997	36,250	11/14/2018	02/12/2024
459200-JG-7	International Business Machine IBM 3.45 02/19/26	ļ		1	1.F FE	23,919,60	0 113. 4780	27,234,706	24,000,000	23,955,275		7,827			3.450	3.490	FA	303,600	828,000	02/16/2016	02/19/2026
459200-JH-5	International Business Machine IBM 4.7 02/19/46	ļ		1	1.F FE	5,684,60		6,933,824	5,000,000	5,627,627		(14,478)			4.700	3.911		86, 167	235,000	10/14/2016	02/19/2046
459200-JY-8	International Business Machine IBM 3 05/15/24	ļ		1	1.F FE	11,011,38		11,645,269	10,750,000	10,941,634		(54, 132)			3.000	2.445		41,208	322,500	10/18/2019	05/15/2024
459200-KK-6	International Business Machine IBM 2.85 05/15/40			2	1.F FE	10,427,70		10,759,547	10,000,000	10,424,852		(2,848)			2.850	2.565		36,417	148,833	10/29/2020	05/15/2040
460146-CK-7	International Paper Co IP 4.8 06/15/44	ł		2	2.B FE		134.5710	22,628,141	16,815,000	16,080,781		14,744			4.800	5.115		35,872	807,120	10/05/2016	06/15/2044
460146-CM-3 460146-CQ-4	International Paper Co IP 5 09/15/35			2	2.B FE 2.B FE	12,132,21	13131.8260 10130.8310	15,712,370	11,919,000 10,000,000	12,111,775		(9,274)			5.000	4.841		175,474	595,950	09/18/2018 08/02/2016	09/15/2035
460146-CS-0	International Paper Co IP 4.4 08/15/47International Paper Co IP 4.35 08/15/48	····		2	2.B FE		181309670	196.451	150.000	9,990,093		(65)			4.350	4.406	FA	2.465	6,525	10/18/2017	08/15/2048
460599-AE-3	International Game Technology IGT 5 1/4 01/15/29			2	3.C FE		0107.7500	240.283	223.000	218,763		223			5.250	5.546	.I.I	6.244		06/30/2020	01/15/2029
460690-BP-4	Interpublic Group of Cos Inc/T IPG 4.65 10/01/28	1		2	2.B FE		0120.7800	9,662,422	8,000,000	7,978,418		2.266			4.650	4.692	AO	93,000	372,000	09/18/2018	10/01/2028
462613-AM-2	IPALCO Enterprises Inc AES 3.7 09/01/24			2	2.C FE		7108.9970	5,558,860	5,100,000	5,097,337		668			3.700	3.715		62,900	188,700	01/12/2018	09/01/2024
46284V-AE-1	Iron Mountain Inc IRM 5 1/4 03/15/28	ļ		2	3.C FE		1105.5290	165,681	157,000	159,054		(354)			5.250	4.952	MS	2,427	8,243	07/17/2019	03/15/2028
46284V-AF-8	Iron Mountain Inc IRM 4 7/8 09/15/29			2	3.C FE		0 105 . 5000	163,525	155,000	155,000					4.875	4.875	MS	2,225		09/04/2019	09/15/2029
46284V-AJ-0	Iron Mountain Inc IRM 5 1/4 07/15/30			2	3.C FE	321,00		346,680	321,000	321,000		····- <u>-</u>			5.250	5.250	JJ	8,848		06/17/2020	07/15/2030
465685-AD-7	ITC Holdings Corp ITC 6 3/8 09/30/36			1	2.B FE	299,73		415,366	300,000	299,794					6.375	6.382	MS	4,834	19,125	10/04/2006	09/30/2036
465685-AH-8 46590X-AA-4	ITC Holdings Corp ITC 5.3 07/01/43	· · · · · ·		2	2.B FE 3.B FE	14,959,80		20,036,948	15,000,000 137.000	14,964,813		797			5.300	5.318	JJ	397,500		06/26/2013	07/01/2043
46590X-AB-2	JBS USA LUX SA / JBS USA FOOD 6 1/2 U4/15/29			2	3.B FE	204,02		234.347	204.000			(3)			5.500	5.498	AU	5. 174		07/31/2019	01/15/2030
46625H-HF-0	JPMorgan Chase & Co JPM 6.4 05/15/38			٠	1.F FE		9154.8490	209,046	135,000	176,460		(1,638)			6.400	3.941	MN	1, 104	8,640	10/18/2017	05/15/2038
46625H-JB-7	JPMorgan Chase & Co JPM 5.6 07/15/41				1.F FE		8151.2800	416,021	275,000	339,878		(2,026)			5.600	3.917	JJ	7,101	15,400	10/18/2017	07/15/2041
46625H-JY-7	JPMorgan Chase & Co JPM 3 7/8 09/10/24	I			1.G FE		0111.9810	11, 198, 138	10.000.000	9.978.228		5.394			3.875	3.939	MS	119,479	387.500	09/03/2014	09/10/2024
46625H-KC-3	JPMorgan Chase & Co JPM 3 1/8 01/23/25	ļ		2	1.F FE	7,237,79	0 109. 5260	7,666,813	7,000,000	7, 181,043		(44,801)			3. 125	2.411	JJ	96,007	218,750	09/19/2019	01/23/2025
46625H-NJ-5	JPMorgan Chase & Co JPM 4 1/4 10/01/27	ļ			1.G FE		118.5860	4,743,450	4,000,000	4, 183,771		(23,813)			4.250	3.480	AO	42,500	170,000	10/13/2016	10/01/2027
466313-A@-2	Jabil Inc JBL 4.90 23	ļ		1	2.C		0109.7090	14,262,170	13,000,000	13,000,000		ļ			4.900	4.900	JJ	295,497	637,000	07/14/2016	07/14/2023
46647P-AA-4	JPMorgan Chase & Co JPM 4.26 02/22/48	ļ		2	1.F FE		19130.9680	117,871	90,000	94,739		(102)			4.260	3.936	+A	1,374	3,834	10/18/2017	02/22/2048
46647P-AF-3 46647P-AJ-5	JPMorgan Chase & Co JPM 3.54 05/01/28	····		2	1.F FE 1.F FE		151141080 361217820		15,000,000	14,977,906		2,522			3.540	3.563	MIV	88,500	531,000	12/07/2018	05/01/2028
4664/P-AJ-5 46647P-AL-0	JPMorgan Chase & Co JPM 3.882 07/24/38 JPMorgan Chase & Co JPM 3.964 11/15/48	t		2	1.F FE		001217820 001258530	3,288,103	2,700,000 4,000,000	2,693,505		247			3.882	3.944		45,711	104,814	10/18/2017 11/03/2017	07/24/2038
46647P-AL-0	JPMorgan Chase & Co JPM 3.897 01/23/49	t		2	1.F FE		0125.8530		14,000,000			(2/3)			3.964	3.944	.I.I	239,449	545,580	01/16/2018	01/23/2049
46647P-BA-3	JPMorgan Chase & Co JPM 3.96 01/29/27	†		2	1.F FE		0114.9090	2,298,175	2.000.000	2,105,666		(19,096)			3.960	2.835	JJ	33,440	79,200	07/08/2019	01/29/2027
46647P-BB-1	JPMorgan Chase & Co JPM 3.207 04/01/23	I		2	1.F FE	500,00		518, 157	500,000	500,000					3.207	3.207	AO	4,009	16,035	03/15/2019	04/01/2023
47102X-AJ-4	Janus Capital Group Inc JHG 4 7/8 08/01/25	ļ		2	2.B FE	2,970,75	60 115. 1210	3,453,637	3,000,000	2,984,803		2,883			4.875	5.000	FA	60,938	146,250	07/28/2015	08/01/2025
472141-AA-8	JBS USA LUX SA / JBS USA Finan 6 3/4 02/15/28			2	3.B FE	276,26	112. 3500	299,975	267,000	275,483		(671)			6.750	5.735	FA	6,809	11,948	09/24/2020	02/15/2028
472319-AC-6	Jefferies Group LLC JEF 6 1/4 01/15/36	ļ		1	2.C FE	195, 13		233,392	175,000	195, 132					6.250	5.261	JJ	5,043	10,938	10/18/2017	01/15/2036
472319-AE-2	Jefferies Group LLC JEF 6.45 06/08/27	ł		[1	2.C FE	1,236,93		1,398,316	1, 103,000	1,236,937					6.450	4.967	JD	4,545	71,144	10/11/2016	06/08/2027
472319-AL-6	Jefferies Group LLC JEF 5 1/8 01/20/23	·····		I!	2.C FE		1109.2430	436,974	400,000	408,644		(3,965)			5. 125	4.017	JJ	9,168	20,500	10/11/2016	01/20/2023
47233J-AG-3 47233J-BH-0	Jefferies Group LLC / Jefferie JEF 4.85 01/15/27	·····		I	2.B FE		116.9750	19,593,373	16,750,000	16,951,893		(28,941)			4.850	4.616 5.014	JJ	374,595	812,375	09/13/2017	01/15/2027
4/233J-BH-0 478160-BJ-2	Jefferies Group LLC / Jefferie JEF 4.15 01/23/30 Johnson & Johnson JNJ 4 3/8 12/05/33	t		2	2.B FE	10,394,00		13, 112,720	11,250,000	10,547,119					4. 150	5.014				05/25/2018 10/18/2017	01/23/2030
478160-BJ-2	Johnson & Johnson JNJ 3.55 03/01/36	· · · · · ·		2	1.A FE	2,526,52		2.840.401	2.300.000	2,512,067		(11,577)			4.375	2.780		27.217	81,650	10/18/2017	03/01/2036
478160-CJ-1	Johnson & Johnson JNJ 2 5/8 01/15/25	Ť		2	1.A FE	1,962,20		2,055,947	1,900,000	1,948,479		(11,938)			2.625	1.938		22,998	49,875	11/04/2019	01/15/2025
478160-CL-6	Johnson & Johnson JNJ 3.4 01/15/38	[2	1.A FE		261209750		825,000			1,634			3.400	3.786		12,934	28,050	06/14/2018	01/15/2038
478160-CS-1	Johnson & Johnson JNJ 2 1/4 09/01/50	[.]	2	1.A FE		6100.4470		2,350,000	2,329,329		174			2.250	2.291		18,506		08/20/2020	09/01/2050

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

						(Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Co	des	6	7	F	air Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı	nterest		Da	ites
	_ <u> </u>			—		8	9			12	13	14	15	16	17	18	19	20	21	22
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				_																
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				nation,																
				NAIC									Total							
				Desig-									Foreign							
		l F		nation								Current	Exchange							
		0		Modifier		_					_	Year's	Change							
		r		and		Rate					Current	Other-	in							
) e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		ı l		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		. 9	Cha		Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	2000:154:011	; n	Cna							(Decrease)		Recognized	value			Palu		During Year	Acquired	
478160-CT-9	Johnson & Johnson JNJ 2.45 09/01/60		2	1.A FE	24,895,350	104.0190	26,004,868	25,000,000	24,895,921		571			2.450	2.466	MS	214,375		08/25/2020	09/01/2060
478165-AG-8	SC Johnson & Son Inc SCJOHN 4.8 09/01/40]	1.G FE	22,244,273	131.5780	27,893,284	21,199,000	22, 153, 809		(31,703)		·	4.800	4.446	MS	339, 184	1,017,552	04/11/2017	09/01/2040
	SC Johnson & Son Inc SCJOHN 4 3/4 10/15/46		2	1.G FE	5,988,420		8,342,189	6,000,000	5,989,387		207			4.750	4.762	AU	60, 167		10/13/2015	10/15/2046
478375-AS-7	Johnson Controls International JCI 5 1/8 09/14/45		2	2.B FE	592,827	137 . 3010		560,000	590,397		(661)			5. 125	4.745	M9	8,530	28,700	12/28/2016	09/14/2045
478375-AU-2	Johnson Controls International JCI 4 1/2 02/15/47		2	2.B FE	58,394	131. 4370	72,290	55,000	58,186		(69)			4.500	4. 131	TA	935	2,475	10/18/2017	02/15/2047
481210-AD-3	JRD Holdings LLC JRDHOL 4.130 24		[]	2.B PL	1,713,000	107.0580	1,833,904	1,713,000	1,713,000				····	4. 130	4. 130	GN	18,473	70,747	03/27/2014	03/27/2024
48121@-AL-5	JRD Holdings LLC 1513256D 2.30 30			2.B PL	32,050,000	102. 1150	32,727,858	32,050,000	32,050,000					2.300	2.300	MIN	88,048		10/28/2020	11/18/2030
48123V-AF-9	J2 Global Inc JCOM 4 5/8 10/15/30		2	3.C FE	209,000	105.5000	220,495	209,000	209,000					4.625	4.625	AU	2,255	40 500	10/02/2020	10/15/2030
48126B-AA-1	JPMorgan Chase & Co JPM 5.4 01/06/42			1.F FE	249,588	148.8530	372,132	250,000	249,658		9 56			5.400	5.411	JJ	6,563	13,500	12/15/2011	01/06/2042
482480-AH-3	KLA Corp KLAC 5 03/15/49		2	2.A FE	496,390		694,400	500,000	496,483		56		····	5.000	5.047	MON	7,361	25,000	03/13/2019	03/15/2049
48259*-AA-5	Keurig Dr Pepper Inc KDP 3.12 35			2.C Z	25,250,000	96.0530	24,253,383	25,250,000	25,250,000		(2.889)			3. 120	3.140	MUN	6,565	444 750	11/09/2020	12/31/2035
483007-AJ-9 485170-AQ-7	Kaiser Aluminum Corp KALU 4 5/8 03/01/28		2	3.B FE	12,096,675		12,551,675	12,098,000 10.000.000	12,093,252					4.625 4.300	4.611	MS	186,511	411,753	12/14/2020	03/01/2028
	Kansas City Southern KSU 4.3 05/15/43		2	2.B FE	9,963,663						870				4.323	MN	54,944	430,000	07/26/2016	05/15/2043
485170-AR-5	Kansas City Southern KSU 3.85 11/15/23		2	2.B FE	4,518,549		4,743,623	4,500,000	4,507,972		(2,836)			3.850	3.779	MN	22, 138	173,250	12/15/2016	11/15/2023
485170-AS-3	Kansas City Southern KSU 4.95 08/15/45		2	2.B FE	20,202,794		25,939,559	20,300,000	20,210,746		1,806			4.950	4.981	FA	379,610	1,004,850	07/26/2016	08/15/2045
485170-BB-9	Kansas City Southern KSU 4.7 05/01/48	•	2	2.B FE	224,748		283,259	225,000	224,758		4			4.700	4.707	MN	1,763	10,575	04/30/2018	05/01/2048
485170-BC-7	Kansas City Southern KSU 4.2 11/15/69		2	2.B FE	199,004	116.9840	233,969	200,000	199,010					4.200	4.224	MN	1,073	8,330	11/14/2019	11/15/2069
486606-K#-2	Kayne Anderson MLP Investment KYN 3.93 24			1.A FE	2,500,000	110.0820	2,752,050	2,500,000	2,500,000					3.930	3.931	JD	3,275	98,250	04/11/2014	07/30/2024
488401-AC-4	Kemper Corp KMPR 2.4 09/30/30		2	2.B FE	26, 113, 129		26,622,238	26,150,000	26,113,981		853			2.400	2.416	MS	160,387		09/22/2020	09/30/2030
49326E-ED-1	KeyCorp KEY 5.1 03/24/21			2.A FE	6,993,490		7,073,362	7,000,000	6,999,815		801			5.100	5.112	MS	96, 192	357,000	03/21/2011	03/24/2021
	KeyCorp KEY 4.1 04/30/28			2.A FE	23,958,960		28,474,704	24,000,000	23,968,351		3,636			4.100	4. 121	AU	166,733	984,000	04/23/2018	04/30/2028
49327M-2K-9	KeyBank NA/Cleveland OH KEY 3.3 06/01/25			1.G FE	4,916,885		5,564,331	5,000,000	4,940,372		12,260			3.300	3.595	JD	13,750	165,000	01/23/2019	06/01/2025
49327M-2Y-9	KeyBank NA/Cleveland OH KEY Float 02/01/22			1.G FE	250,000		251,454	250,000	250,000					0.874	3.396	FMAN	364	4,613	01/24/2019	02/01/2022
49338L-AB-9 49338L-AF-0	Keysight Technologies Inc KEYS 4.55 10/30/24		2	2.B FE	7,503,515		8,480,372		7,501,769		(427)			4.550	4.543	AU	57,823	341,250	11/27/2015	10/30/2024
	Keysight Technologies Inc KEYS 3 10/30/29		2	2.B FE	2,997,420	110.4080	3,312,242	3,000,000	2,997,703		238			3.000	3.010	AU	15,250	92,000	10/07/2019	10/30/2029
49427R-AK-8	Kilroy Realty LP KRC 4 1/4 08/15/29		2	2.B FE	12,539,330	115.9450	14,493,135	12,500,000	12,524,830		(3, 136)			4.250	4.216	FA	200,694	531,250	09/18/2018	08/15/2029
494368-BG-7	Kimberly-Clark Corp KMB 5.3 03/01/41			1.F FE	13,872,522	147.6280	20,040,505	13,575,000	13,816,869		(7,272)			5.300	5. 153	MS	239,825	719,475	08/11/2011	03/01/2041
494368-BW-2	Kimberly-Clark Corp KMB 3.9 05/04/47		2	1.F FE	26,806,140	129.5720	34,984,545	27,000,000	26,819,525		3,851			3.900	3.941	MN	166,725	1,053,000	05/01/2017	05/04/2047
494550-BF-2	Kinder Morgan Energy Partners KMI 6.55 09/15/40		1	2.B FE	2, 167, 640	131.4950	2,629,901	2,000,000	2, 152, 942		(4,041)			6.550	5.889	MS	38,572	131,000	12/16/2016	09/15/2040
494550-BU-9	Kinder Morgan Energy Partners KMI 5 1/2 03/01/44			2.B FE	4, 190, 521	126 . 3820	5,308,062	4,200,000	4, 192,583		122			5.500	5.513	MS	77,000	231,000	10/18/2017	03/01/2044
49456B-AG-6	Kinder Morgan Inc KMI 5.3 12/01/34		2	2.B FE	4,238,015		5,237,598	4,250,000	4,240,480		453		····	5.300	5.323	JU	18,771	225,250	11/24/2014	12/01/2034
49456B-AH-4	Kinder Morgan Inc KMI 5.55 06/01/45			2.B FE	3,008,830		3,534,103	2,750,000	2,993,214		(5,256)			5.550	4.917	JD	12,719	152,625	11/03/2017	06/01/2045
49456B-AR-2 49456B-AS-0	Kinder Morgan Inc KMI 2 02/15/31		2	2.B FE 2.B FE	18,805,440		19, 101, 382	19,000,000	18,810,547		5, 107			2.000	2.110	FA	154, 111		12/10/2020	02/15/2031
49456B-AS-0 497266-B*-6	Kinder Morgan Inc KMI 3 1/4 08/01/50				9,836,900	99.3850	9,938,485	10,000,000	9,838,173		1,273		·	3.250	3.336	FM	131,806	450.075	07/28/2020	08/01/2050
	Kirby Corp KEX 3.29 23		[2.C	13,750,000	103.9540	14,293,675	13,750,000	13,750,000					3.290	3.290	TA	155,818	452,375	02/27/2013	02/27/2023
49803#-AC-6 49803X-AA-1	Kite Realty Group LP KRG 4.57 27 Kite Realty Group LP KRG 4.10/01/26			2.C 2.C FE	10,000,000	113. 1410	11,314,100	10,000,000	10,000,000		757			4.570	4.049	MO	140,908		09/10/2015	09/10/2027
											(526)			5.000	4.848	MU				
50076Q-AE-6	Kraft Heinz Foods Co KHC 5 06/04/42			3.A FE 3.A FE	1,022,080		1,173,274	1,000,000	1,020,114		(526)		·	5.000	4.848	JD	3,750	50,000	12/09/2016	06/04/2042
	Kraft Heinz Foods Co KHC 4 3/8 06/01/46				5,981,134		6,491,669	6,000,000	5,983,003		(1,841)			5.000	4.394	JD	21,875	262,500	08/19/2016	06/01/2046
	Kraft Heinz Foods Co KHC 5 07/15/35 Kraft Heinz Foods Co KHC 3 7/8 05/15/27			3.A FE	13,236,904		16,001,600	13,200,000 289,000	13,230,806		(1,841)			3.875	3.835	JJ	304,333		10/18/2017	07/15/2035 05/15/2027
501044-CN-9	Kroger Co/The KR 5.4 07/15/40			2.A FE	1,303,214		311,358	1,100,000	1,279,428		(6,088)			5.400	4. 152	MIN	1,431	5,506	10/24/2016	05/15/202/
50 1044-CN-9	Kroger Co/The KR 5.4 0//15/40			2.A FE			410,967	300,000			20			5. 400	5. 172	υυ Ελ	6,438		07/18/2013	08/01/2043
50 1044-C1-6 50 1044-DF-5	Kroger Co/The KR 3 7/8 10/15/46			2.A FE	298,995	136.9890	410,967	115,000	299, 126		238		 	3. 150	5. 1/2	۸۸	b,438	15,450 4,456	10/18/2013	10/15/2046
50 1044-DF-5 50 1044-DG-3	Kroger Co/The KR 4.45 02/01/47			2.A FE	8,988,030	125. 8470	11,326,226	9,000,000	8,988,934		238			4.450	4.458	πυ FΔ	941	4,450	01/18/2017	02/01/2047
50247@-AA-4	Las Vegas Raiders Allegiant St LVR 3.36 45			2.A FE 2.A PL		125.8470					421			3.360	3.359	ID	933		01/17/2017	06/30/2045
50247@-AA-4 50249A-AA-1	LYB International Finance III LYB 4.2 10/15/49			2.A PL	7,583,576	116.8920		7,700,000	7.586.045		2.024			4.200	4.290	MO	68.273		09/26/2019	10/15/2049
50540R-AN-2	Laboratory Corp of America Hol LH 4 11/01/23			2.B FE	1,974,520	108.8920		2.000.000	1,991,696		2,024		····	4.200	4. 157	MNI	13.333	80,000	10/29/2013	11/01/2023
50540R-AN-2	Laboratory Corp of America Hol LH 4.7 02/01/45			2.B FE	1,974,520				17,938,446		2,713			4.700	4.157	MIN			11/10/2016	02/01/2045
50540R-AU-6	Laboratory Corp of America Hol LH 4.7 U2/U1/45 Laboratory Corp of America Hol LH 3.6 09/01/27			2.B FE	945, 116		24,529,839	18,688,000						3.600	4.980	II			12/27/2018	09/01/2027
512807-AT-5	Lam Research Corp LRCX 4 7/8 03/15/49			2.B FE	1,608,354			1,400,000	1,603,540		(4.148)			4.875	3.989	MS	20.096		10/29/2019	03/15/2049
512807-AU-2	Lam Research Corp LRCX 4 7/8 03/15/49			1.G FE	1,608,354		2,023,646		1, 603, 540		(4, 148)		 	4.875	2.719	IIO	153.111		10/29/2019	03/15/2049
	Lam Research Corp LRCX 2 7/8 06/15/50			1.G FE					14, 183,927		(107)			4.000		ID	10.542		10/10/2019	03/15/2029
J120U/-AW-0	Lam neseation outp lnox 2 //8 00/10/00		14	Li. G FE		101.1320				L	L (IU/)	L	L			U U			14/20/2020	LUU/ 13/2U3U

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
513075-BL-4	Lamar Media Corp LAMR 5 3/4 02/01/26	·}		2	4.A FE	254,78		257,813	250,000	253,253		(948)			5.750	5.287	FA	5,990	14,375	05/01/2019	02/01/2026
513075-BW-0	Lamar Media Corp LAMR 4 7/8 01/15/29	·}		2	3.C FE	152, 13		161,500	152,000	152, 136		(3)			4.875	4.855	MS	2, 182	100 0	10/21/2020	01/15/2029
513272-AB-0 513272-AC-8	Lamb Weston Holdings Inc LW 4 7/8 11/01/26	t		2	3.B FE		0 104.5300	4,703,850	4,500,000	4,558,290		(9,210)			4.875	4.503		36,563	109,688	04/29/2020	11/01/2026
5132/2-AC-8 514666-AJ-5	Lamb Weston Holdings Inc LW 4 7/8 05/15/28 Land 0' Lakes Inc LLAKES 6 11/15/22	t		2	3.B FE 2.C FE		0111.6250	558, 125	500,000 10,000,000	500,000 10,000,000					4.875 6.000	4.875		3,115	12,391	05/07/2020	05/15/2028
514667*-AP-4	Land 0' Lakes Inc LLAKES 6 17/15/22	·		1	2.0 FE		0 107 . 33 10		3,225,000						6.770	6.770	ID		218,333	12/15/2009	11/15/2022
51467*-AP-4 52107Q-AG-0	Lazard Group LLC LAXES 6.770 21	†		1	2.0 FE		3111.0510					35,223			3.750	4.065	MC	9,704	513,413	12/15/2009	02/13/2025
52107Q-AH-8	Lazard Group LLC LAZ 3 3/4 02/13/25 Lazard Group LLC LAZ 3 5/8 03/01/27	†		2	2.A FE	13,422,37		15,203,979	13,691,000	17,469,689		18,347			3.750	3.760	MS	212,667		12/09/2016	03/01/2027
52107Q-AJ-4	Lazard Group LLC LAZ 3 3/8 03/01/27	·		2	2.A FE	14,206,45		17,031,046	14,350,000	14, 233, 644		12,314			4.500	4.626	MS	182,963		10/29/2018	09/19/2028
52107Q-AK-1	Lazard Group LLC LAZ 4 1/2 09/19/28	1		2	2.A FE	12,901,33		15,244,324	13,000,000	12.916.121		8.329			4.375	4.470	MS	173.785		03/05/2019	03/11/2029
521865-BB-0	Lear Corp LEA 3 1/2 05/30/30			2	2.B FE	498,87		547, 114	500,000	499,006		136			3.500	3.525	MN	1,507	13,417	02/20/2020	05/30/2030
524660-AZ-0	Leggett & Platt Inc LEG 4.4 03/15/29	1		2	2.0 FE		5114.4760	14,309,439	12,500,000	12,443,560		5,595			4.400	4.466	MS	161,944	550,000	03/04/2019	03/15/2029
524901-AT-2	Legg Mason Inc LM 3.95 07/15/24	1		1	1.G FE		110.8390	18.842.684	17.000.000	16.998.474		391			3.950	3.953	JJ	309.636	671,500	12/16/2016	07/15/2024
524901-AV-7	Legg Mason Inc LM 4 3/4 03/15/26	Ι		1	1.G FE		0118.7450	6.530.950	5.500.000	5,498,502		249			4.750	4.756	MS	76,924	261,250	03/17/2016	03/15/2026
52532X-AA-3	Leidos Inc LDOS 2.95 05/15/23			2	2.C FE		5 105. 2110	2,367,241	2,250,000	2,242,810		1,855			2.950	3.091	MN	8,481	33,741	05/07/2020	05/15/2023
52532X-AC-9	Leidos Inc LDOS 3 5/8 05/15/25			2	2.C FE	6, 113, 03	7111.8090	6,859,482	6, 135,000	6, 115, 635		2,598			3.625	3.704	MN	28,417	113,050	05/07/2020	05/15/2025
52532X-AE-5	Leidos Inc LDOS 4 3/8 05/15/30	.		2	2.C FE	4,935,80	1119.7450	5,987,250	5,000,000	4,939,115		3,315			4.375	4.536	MN	27,951	111, 198	05/07/2020	05/15/2030
52532X-AG-0	Leidos Inc LDOS 2.3 02/15/31	.ļ		2	2.C FE		0101.8200	10,181,990	10,000,000	10,160,596		(704)			2.300	2.119	FA	53,028		12/10/2020	02/15/2031
527298-BN-2	Level 3 Financing Inc LVLT 4 5/8 09/15/27			2	3.B FE		0104.4440	304,975	292,000	292,000					4.625	4.625	MS	3,976	13, 130	09/11/2019	09/15/2027
527298-BS-1	Level 3 Financing Inc LVLT 3 5/8 01/15/29			2	3.B FE		099.7500	307,230	308,000	308,000					3.625	3.626	JD	496	3,815	08/07/2020	01/15/2029
52736R-BG-6	Levi Strauss & Co LEVI 5 05/01/25			2	3.B FE		9 102 . 5000	11,654,250	11,370,000	11,253,580		23,361			5.000	5.267	MN	94,750	568,500	07/20/2015	05/01/2025
53079E-AV-6	Liberty Mutual Group Inc LIBMUT 5 06/01/21	ļ		1	2.B FE		0101.8520	12,222,217	12,000,000	11,986,307		31,903			5.000	5.282	JD	50,000	600,000	05/19/2011	06/01/2021
53079E-AW-4	Liberty Mutual Group Inc LIBMUT 4.95 05/01/22	ļ		1	2.B FE		105.8170	5,290,833	5,000,000	4,999,391		432			4.950	4.960	MN	41,250	247,500	05/01/2012	05/01/2022
53079E-BE-3	Liberty Mutual Group Inc LIBMUT 4 1/4 06/15/23			1	2.B FE	2,048,64		2,230,508	2,050,000	2,049,623		143			4.250	4.258	JD	3,872	87, 125	10/31/2013	06/15/2023
53079E-BJ-2	Liberty Mutual Group Inc LIBMUT 3.951 10/15/50			2	2.B FE	3,287,70		3,952,958	3,301,000	3,288,052		270			3.951	3.974	AO	27,534	136,944	09/27/2019	10/15/2050
53079E-BK-9	Liberty Mutual Group Inc LIBMUT 3.95 05/15/60	ł		2	2.B FE	4,673,90		5,729,282	4,800,000	4,674,782					3.950	4.084	MN	24,227	99,013	05/07/2020	05/15/2060
53154*-AB-9 53154*-AM-5	Liberty Utilities LIBUTIL 4.49 22	+]	2.A FE 2.A	9,430,96		9,533,430 5,735,650	9,000,000 5,000,000	9,244,940 5,000,000		(149,607)			4.490	2.720 3.940	JJ	169,498	404, 100	09/06/2019	08/01/2022
53219L-AT-6	Liberty Utilities LIBUTIL 3.94 27 Legacy LifePoint Health LLC RGCARE 6 3/4 04/15/25 .	+		1	4.B FE	5,000,00									6.750	6.750	AO	941		01/27/2017	04/30/2027
53219L-A1-6 53227J-AA-2	Life Storage LP LSI 3 7/8 12/15/27	·		2	2.B FE	66,00	0114.2540		10,000,000	66,000 9,965,049		4,294			3.875	3.933	n∪	941	2,252	04/06/2020	04/15/2025
532457-BC-1	Eli Lilly and Co LLY 5.95 11/15/37	†		1	1.F FE	9,952,30		14,638,860	10,000,000	9,965,049		(54, 268)			5.950	4.717	MN	76.028		08/11/2011	12/15/2027
532457-BJ-6	Eli Lilly and Co LLY 3.7 03/01/45	†		2	1.F FE	3,747,34		4,394,217	3.600.000	3,741,791		(3,829)			3.700	3.455		44.400	133,200	06/28/2019	03/01/2045
532457-BB-8	Eli Lilly and Co LLY 3.95 05/15/47	1		2	1.F FE	12,929,67		16,614,885	13,000,000	12,934,551		1,385			3.700	3.433		65,614	513,500	05/04/2017	05/15/2047
532457-BS-6	Eli Lilly and Co LLY 3 7/8 03/15/39	1		2	1.F FE	2,165,30		2,513,941	2,000,000	2, 155, 764		(6,406)			3.875	3.291	MS	22,819	77,500	06/21/2019	03/15/2039
532457-BT-4	Eli Lilly and Co LLY 3.95 03/15/49	Ι		2	1.F FE	10,707,10		13,118,937	10,000,000	10,686,994		(14,396)			3.950	3.558	MS	116,306	395,000	07/18/2019	03/15/2049
532457-BZ-0	Eli Lilly and Co LLY 2 1/2 09/15/60	I		2	1.F FE		0101.9070	10,190,680	10,000,000	9,809,204		1,004			2.500	2.577	MS	87,500		08/20/2020	09/15/2060
53359#-AE-2	Lincoln Electric Holdings Inc LECO 2.75 28	I		1	2.A		0108.2980	5,414,900	5,000,000	5,000,000					2.750	2.750	AO	27,118	137,500	07/18/2016	10/20/2028
536797-AF-0	Lithia Motors Inc LAD 4 3/8 01/15/31	1		2	3.B FE		0107.2500	96,525	90,000	90,000					4.375	4.375		897		09/30/2020	01/15/2031
539830-BC-2	Lockheed Martin Corp LMT 3.6 03/01/35	ļ		2	1.G FE		51207610	9,063,077	7,505,000			(24,736)			3.600	2.457	MS	90,060	136,800	09/25/2020	03/01/2035
539830-BD-0	Lockheed Martin Corp LMT 3.8 03/01/45	ļ		2	1.G FE	2,528,51	4 125. 3080	2,662,795	2, 125,000	2,525,481		(3, 114)			3.800	2.711	MS	26,917	4,750	09/24/2020	03/01/2045
539830-BK-4	Lockheed Martin Corp LMT 4 1/2 05/15/36	ļ		2	1.G FE	2,808,38	131.7590	3,278,156	2,488,000	2,767,168		(14,082)			4.500	3.524	MN	14,306	111,960	12/14/2017	05/15/2036
539830-BN-8	Lockheed Martin Corp LMT 4.09 09/15/52	. .		2	1.G FE	224,27	1 132.3680	297,827	225,000	224,314		10		l	4.090	4.107	MS	2,710	9,203	10/30/2017	09/15/2052
539830-BQ-1	Lockheed Martin Corp LMT 2.8 06/15/50			2	1.G FE	28,291,75		27,602,561	25,530,000	28,274,024		(17,727)			2.800	2.289	JD	31,771	327,339	12/16/2020	06/15/2050
541056-AA-5	LogMeIn Inc LOGM 5 1/2 09/01/27	ļ		2	4.C FE	235,33		239,878	229,000	235,203		(134)			5.500	4.841	MS	4,233		11/18/2020	09/01/2027
548661-DN-4	Lowe's Cos Inc LOW 3.7 04/15/46	ļ		2	2.A FE	385,89		468,370	395,000	386,500		197			3.700	3.834	AO	3,085	14,615	10/18/2017	04/15/2046
552081-AK-7	LyondellBasell Industries NV LYB 5 3/4 04/15/24	ļ			2.C FE	16,204,49		18,176,709	15,800,000	16,062,265		(72,994)			5.750	5. 188	AO	191,794	908,500	02/18/2019	04/15/2024
552676-AT-5	MDC Holdings Inc MDC 3.85 01/15/30	ļ		2	3.A FE	275,08		298,005	268,000	274,929		(151)			3.850	3.491	JJ	4,758	3,421	10/09/2020	01/15/2030
552697-AQ-7	MDC Partners Inc MDZACN 6 1/2 05/01/24	·}		2	4.C FE		2101.3750	358,868	354,000	332,034		3,349			6.500	8.468		3,835	14,560	12/23/2020	05/01/2024
552848-AG-8	MGIC Investment Corp MTG 5 1/4 08/15/28	ł		2	3.A FE	218,08		227,910	213,000	217,735		(353)			5.250	4.708		4,318	40.0	08/06/2020	08/15/2028
55303X-AB-1	MGM Growth Properties Operatin 4 1/2 09/01/26	ł		2	3.C FE		4 107 . 5900	306,632	285,000	299,316		(2,318)			4.500	3.475		4,275	12,825	01/07/2020	09/01/2026
55303X-AC-9	MGM Growth Properties Operatin 5 5/8 05/01/24	†		۵	3.C FE		108.6150	174,870	161,000	162, 172		(343)			5.625	5.365		1,509	9,056	09/17/2018	05/01/2024
55305B-AS-0 55336V-AA-8	M/I Homes Inc MHO 4.95 02/01/28	†		2	3.C FE		0105.8550	71,981	68,000			(70,004)			4.950	4.950	FA	1,403	1,767	05/28/2020	02/01/2028
DDJJJbV-AA-8	MPLX LP MPLX 4 02/15/25	.1		4	2.B FE	L	3111.7550	9,045,445	8,094,000	8,422,520	L	(78,991)	1	L	4.000	2.885	FA	122,309	323,760	09/19/2019	02/15/2025

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57/89-78-9 Mars Inc MRS 3.4 22	571676-AN-5	Mars Inc MARS 2 3/8 07/16/40		2			102.4170	15,362,562	15,000,000	14,995,287		87			2.375		JJ	163,281		07/13/2020	
57/88-8-10- Mars Inc MBS C 4 07 37		Mars Inc MARS 3.34 22		. 1			104.9610		7,500,000					ļ	3.340	3.340	AO	55,667	250,500	09/21/2012	10/11/2022
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571788-B-G Marriol International Inc/IND MRR 4 5/8 06/15/29 2 2.4 FE 19.993,000 121.7530 24.595,510 20,000,000 19.985,682 413 4.375 4.378 IND 257(930-BE-2 Marriol International Inc/IND MRR 4 5/8 06/15/30 2 2 2.6 FE 74,534 117,340 88,011 75,000 74,557 2.2 3 4.465 4.703 IND 15/566 1.300,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,855 1.0,000,000 117,330,850,44 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,340 117,3				2													JJ				
57:793-BE-2 Martin Marietta Materials Inc //ID MAR 4 5/8 06/15/20 2 .2 .C FE .74,534 .17,3480 .88,011 .75,000 .74,557 .23 .4 .625 .4 .703 .0 .15.46 .1,869 .05/28/2020 .06/15/2020 .75,2384-AR-3 .0 Martin Marietta Materials Inc //ID MAR 4 1/4 1/2 15/47 .2 .2 .B FE .10,15,700 .113,309 .11,330,855 .10,000,000 .4,746,061 .4,707 .4 .250 .4,580 .0 .9,444 .212,500 .07/02/2019 .12/15/2027 .27,57384-AR-4 .0 Martin Marietta Materials Inc //ID MAR 2 1/4 1/4 1/4 1/4 1/4 1/4 1/4 1/4 1/4 1/4				. 2													JJ				
573284-AP-3 Martin Marietta Materials Inc MLM 3 1/2 12/15/27 2 2.8 FE 10,015,700 113,3090 11,330,855 10,000,000 10,013,348 (1,691) 3.500 3.478 JD 15,556 350,000 07/02/2019 12/15/2027 573284-AP-0 Martin Marietta Materials Inc MLM 4 1/4 12/15/47 2 2.8 FE 4,739,000 119,5080 5,975,391 5,000,000 4,746,061 4,707 4.2 50 4.580 JD 9,444 215,500 573284-AP-8 Martin Marietta Materials Inc MLM 4 1/4 12/15/47 2 2.2 FE 12,852,320 106,5470 13,851,046 13,000,000 12,862,717 10,397 2.2 5.0 FE 12,852,320 106,5470 13,851,046 13,000,000 12,862,717 10,397 2.2 C.8 FE 12,852,320 106,5470 13,851,046 13,000,000 12,862,717 10,397 2.2 C.8 FE 12,852,320 106,5470 13,851,046 13,000,000 12,862,717 10,397 2.2 C.8 FE 12,852,320 106,5470 13,851,046 13,000,000 12,862,717 10,397 2.2 C.8 FE 12,852,320 106,5470 13,851,046 13,000,000 12,862,717 10,397 2.2 C.8 FE 12,852,320 106,5470 13,851,046 13,000,000 12,862,717 10,397 2.2 C.8 FE 12,852,320 106,5470 13,000,000 12,862,717 10,397 2.2 C.8 FE 12,852,320 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,717 11,851,046 12,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,852,147 11,				2													MS				
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579780-AP-2 McCormick & Co Inc/MD MKC 4.2 08/15/47 2 2.B FE 8,306,813 126.9810 10,723,543 8,445,000 8,313,087 2,562 4.200 4.298 FA 133,994 354,690 0.9/11/2018 0.08/15/2047 58013M-EK-6 McDonald's Corp McD 4 7/8 07/15/40 1 2.A FE 12,716,902 132.5460 16,833,404 12,700,000 12,719,195 (638) 4.875 4.862 JJ 285,485 619,125 0.6/16/2015 0.7/15/2040 58013M-EN-0 McDonald's Corp McD 3.7 02/15/42 1 2.A FE 120,240 117.2750 146,594 125,000 120,645 130 3.700 3.945 FA 1,747 4.625 10/18/2017 0.02/15/2042			1	1								(11,001)					MN				
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SCHEDULE D - PART 1

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		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
58013M-FJ-8	McDonald's Corp MCD 2 5/8 09/01/29	ļ		2	2.A FE	19,852,800	109.4520	21,890,412	20,000,000	19,871,046		13, 189			2.625		MS	175,000	552,708	08/07/2019	09/01/2029
581557-BC-8	McKesson Corp MCK 4.883 03/15/44	ļ			2.B FE	1,907,264	126.0890	2, 143, 519	1,700,000	1,901,045		(5, 104)			4.883	4.089		24,442	83,011	10/08/2019	03/15/2044
581557-BN-4	McKesson Corp MCK 4 3/4 05/30/29	L		2	2.B FE	19,224,093	123.0420	22,827,964	18,553,000	19, 142, 713		(61,406)			4.750	4.276		75,887		12/19/2019	05/30/2029
582839-AF-3	Mead Johnson Nutrition Co RBLN 5.9 11/01/39	ļ		1	1.G FE	20,270,400			16,973,000	19,861,523		(95,538)			5.900	4.545		166,901	1,001,407	12/09/2016	11/01/2039
582839-AG-1	Mead Johnson Nutrition Co RBLN 4.6 06/01/44	ļ		2	1.G FE	3,973,024	132.9550	4,919,336	3,700,000	3,952,121	ļ .	(6,525)			4.600	4.136		14, 183	170,200	10/26/2017	06/01/2044
58502B-AA-4	MEDNAX Inc MD 5 1/4 12/01/23	ļ		2	4.A FE		101.2300	311,788	308,000	308,333	ļ .	(347)			5.250	5. 128		1,348	16,170	10/01/2018	12/01/2023
58502B-AC-0	MEDNAX Inc MD 6 1/4 01/15/27	ļ		2	4.A FE		107.2460	293,854	274,000	273,693		41			6.250	6.273	JJ	7,897	17, 125	02/19/2019	01/15/2027
585055-BT-2	Medtronic Inc MDT 4 3/8 03/15/35	L		1	1.G FE	7,422,297	134.6600	9,428,864	7,002,000	7,378,321		(20,680)			4.375	3.865	MS	90, 199	306,338	10/29/2019	03/15/2035
585055-BU-9	Medtronic Inc MDT 4 5/8 03/15/45	1		1	1.G FE		141.8770	1,018,680	718,000			(1,031)			4.625	4.219	MS	9,778	33,208	10/18/2017	03/15/2045
58933Y-AT-2	Merck & Co Inc MRK 3.7 02/10/45	1		2	1.E FE	10, 108, 897	124.6210	12,667,694	10,165,000	10,115,686		1,243			3.700	3.731	FA	147,308	376, 105	10/18/2017	02/10/2045
589433-AC-5	Meredith Corp MDP 6 1/2 07/01/25	1		2	3.C FE	250,790	106.0000	262,880	248,000	250,561		(229)			6.500	6. 165	JJ	8, 150		08/21/2020	07/01/2025
59001K-AG-5	Meritor Inc MTOR 6 1/4 06/01/25	1		2	3.C FE	165,311	108.0000	174,960	162,000	164,924		(388)			6.250	5.661	JD	844	4,866	07/08/2020	06/01/2025
59001K-AH-3	Meritor Inc MTOR 4 1/2 12/15/28	L		2	3.C FE	103,225	102.5000	104,550	102,000	103, 191		(34)			4.500	4.075	JD	383		11/18/2020	12/15/2028
59156R-AJ-7	MetLife Inc MET 6 3/8 06/15/34			1	1.G FE	2,482,780	152. 1130	3,042,256	2,000,000	2,401,248		(21,501)			6.375	4.385	JD	5,667	127,500	12/12/2016	06/15/2034
59156R-BD-9	MetLife Inc MET 4 1/8 08/13/42			1	1.G FE	7,445,420	125. 2780	9,972,097	7,960,000	7,472,878		12,848			4. 125	4.572	FA	125,868	328,350	10/30/2018	08/13/2042
59156R-BG-2	MetLife Inc MET 4 7/8 11/13/43	L		1	1.G FE		142.2650	135, 152	95,000			(364)			4.875	3.919	MN	618	4,631	10/18/2017	11/13/2043
59156R-BH-0	MetLife Inc MET 3.6 04/10/24	L		1	1.G FE	892,449	109.9080	989, 171	900,000			1,257			3.600	3.762	AO		32,400	06/26/2018	04/10/2024
59156R-BQ-0	MetLife Inc MET 3.6 11/13/25	L		2	1.G FE	6.749.460			6,750,000	6.749.713		53			3.600		MN	32,400	243,000	11/09/2015	11/13/2025
591894-CC-2	Metropolitan Edison Co FE 4.3 01/15/29			2	3.A FE	8,589,508		9,733,151	8,600,000	8.591.286		890			4.300	4.315	JJ	170,519	369,800	01/07/2019	01/15/2029
59217G-AQ-2	Metropolitan Life Global Fundi MET 3 7/8 04/11/22 .				1.D FE	14,983,950	104.5150		15,000,000	14,997,599		1.806			3.875	3.888	AO	129, 167	581,250	04/04/2012	04/11/2022
59217G-AX-7	Metropolitan Life Global Fundi MET 3 01/10/23				1.D FE	2,550,400		2,635,578	2,500,000	2,520,337		(9,663)			3.000	2.585		35,625	75,000	10/11/2017	01/10/2023
59217G-DC-0	Metropolitan Life Global Fundi MET 3.05 06/17/29	I			1.D FE	11,989,680		13,504,748	12,000,000	11,991,074		912			3.050	3.060		14,233	366,000	06/11/2019	06/17/2029
594087-AV-0	Michaels Stores Inc MIK 4 3/4 10/01/27			2	4.A FE		102. 5000	177,325	173,000	172,318		22			4.750	4.819	AO	2,054		09/29/2020	10/01/2027
59447#-AK-9	Michigan Electric Transmission 82753Z 3.02 55	I		1	1.E Z	2,000,000		2, 168, 680	2,000,000	2,000,000					3.020	3.020		12,919		06/25/2020	10/15/2055
594918-AR-5	Microsoft Corp MSFT 3 1/2 11/15/42	I		1	1.A FE	14,829,300			15,000,000	14,859,572		4, 187			3.500	3.562	MN	67,083	525,000	11/02/2012	11/15/2042
594918-BK-9	Microsoft Corp MSFT 4.2 11/03/35	L		2	1.A FE	19,943,600	131. 2960	26,259,246	20,000,000	19,953,998		2,194			4.200	4.221	MN	135,333	840,000	10/29/2015	11/03/2035
594918-BS-2	Microsoft Corp MSFT 3.45 08/08/36	L		2	1.A FE		123.3130	184,969	150,000	151,277		(64)			3.450	3.378	FA	2.056	5, 175	10/18/2017	08/08/2036
594918-BT-0	Microsoft Corp MSFT 3.7 08/08/46			2	1.A FE	2,624,598		3,379,179	2,665,000			839			3.700	3.785	FA	39, 168	98,605	10/18/2017	08/08/2046
594918-CC-6	Microsoft Corp MSFT 2.525 06/01/50	1		2	1.A FE	30,115,454	105.4540	31,509,787	29,880,000	30, 112, 256		(3, 198)			2.525	2.487	JD	62,873	377,235	06/01/2020	06/01/2050
594918-CD-4	Microsoft Corp MSFT 2.675 06/01/60	L		2	1.A FE		108.3700	195,066	180,000	182,791		(24)			2.675	2.611	JD	401	2,408	06/01/2020	06/01/2060
595017-AS-3	Microchip Technology Inc MCHP 4 1/4 09/01/25	L		2	3.B FE	158,030	105. 7940	166,097	157,000	157,894		(136)			4.250	4.081	MS	2,224	1,705	06/01/2020	09/01/2025
595620-AK-1	MidAmerican Energy Co BRKHEC 3.7 09/15/23			2	1.E FE	1,060,060		1,079,814	1,000,000	1,027,374		(10,697)			3.700	2.542		10,894	37,000	11/06/2017	09/15/2023
595620-AU-9	MidAmerican Energy Co BRKHEC 4 1/4 07/15/49	ļ		2	1.E FE	1,192,680		1,611,156	1,200,000	1, 192, 931		125			4.250	4.286	JJ	23,517	51,000	01/07/2019	07/15/2049
59562V-AM-9	Berkshire Hathaway Energy Co 6 1/8 04/01/36	ļ	ļ	1	1.G FE	4,988,490		5,983,971	4,043,000	4,850,079	[[(36,803)			6. 125	4.323		61,908	247,634	10/18/2017	04/01/2036
59833C-AB-8	Midwest Connector Capital Co 3 5/8 04/01/22	ļ	ļ	2	2.B FE	1,005,000		1,017,518	1,000,000	1,003,703	[(1,297)			3.625	3.300	A0	9,063	18,125	07/23/2020	04/01/2022
60040#-AA-0	Millennium Pipeline Company MILLPI 5.370 27	ļ		1	1.G PL	1,992,657		2,348,286	1,992,657	1,992,657					5.330	5.366		295	106,209	07/20/2010	06/30/2027
603158-AA-4	Minerals Technologies Inc MTX 5 07/01/28	ļ		2	3.C FE	1,070,000	104.6400	1,119,648	1,070,000	1,070,000					5.000	5.000	JJ	26,899		06/24/2020	07/01/2028
605417-BY-9	Mississippi Power Co SO 4 3/4 10/15/41	ļ	ļ	1	2.A FE	9,031,804		10,934,364	9,000,000	9, 026, 135	[(733)			4.750	4.728	A0	90,250	427,500	10/11/2011	10/15/2041
605417-BZ-6	Mississippi Power Co SO 4 1/4 03/15/42	ļ		1	2.A FE	3,783,360		4,820,471	4,000,000	3,820,056		4,948			4.250	4.584		50,056	170,000	03/20/2012	03/15/2042
608190-AJ-3	Mohawk Industries Inc MHK 3.85 02/01/23	ļ		2	2.A FE	9,996,700	106.2180	10,621,765	10,000,000	9,999,208		359			3.850	3.854	FA	160,417	385,000	01/28/2013	02/01/2023
61237W-AC-0	Montefiore Medical Center MONMED 2.895 04/20/32	ļ		2	1.A	13,895,000		15,405,139	13,895,000	13,895,000					2.895	2.895	AO	79,335	402,260	05/04/2016	04/20/2032
615369-AE-5	Moody's Corp MCO 5 1/4 07/15/44	ļ		1	2.A FE	9,835,895		13,377,219	9,675,000	9,821,977		(3, 160)			5.250	5. 138		234,216	507,938	11/12/2015	07/15/2044
615394-AM-5	Moog Inc MOGA 4 1/4 12/15/27	ļ		2	3.C FE	262,758		268,713	259,000	262, 167	ļ l	(569)			4.250	3.975	JD	489	11,069	12/16/2019	12/15/2027
617446-7X-1	Morgan Stanley MS 5 11/24/25	ļ			2.A FE	1,973,458		2,091,826	1,750,000	1,933,551		(34,650)			5.000	2.698	MN	8,993	87,500	11/04/2019	11/24/2025
617446-7Y-9	Morgan Stanley MS 4.35 09/08/26	ļ			2.A FE	283,307	117.8990	318,327	270,000	279,004		(1,402)			4.350		MS	3,687	11,745	10/18/2017	09/08/2026
617446-HD-4	Morgan Stanley MS 7 1/4 04/01/32	ļ		1	2.A FE		154.3250	674,401	437,000	566,238		(8,976)			7.250	3.965		7,921	31,683	10/14/2016	04/01/2032
61744Y-AL-2	Morgan Stanley MS 3.971 07/22/38	.		2	2.A FE	9,207,638	123.2480	11, 209, 394	9,095,000	9, 195, 124	ļ ļ	(4,244)			3.971	3.880		159,513	361,162	11/03/2017	07/22/2038
61744Y-AP-3	Morgan Stanley MS 3.772 01/24/29			2	2.A FE	10,000,000		11,592,866	10,000,000	10,000,000					3.772	3.772		164,501	377,200	01/18/2018	01/24/2029
61746B-DJ-2	Morgan Stanley MS 3 3/4 02/25/23	ļ		1	2.A FE	5,467,310		5,896,942	5,500,000	5,485,833		6,200			3.750	3.876		72, 188	206,250	11/28/2018	02/25/2023
61746B-DZ-6	Morgan Stanley MS 3 7/8 01/27/26	ļ		1	2.A FE	2,132,740		2,294,148	2,000,000	2, 104, 349		(18,920)			3.875	2.765		33, 153	77,500	06/25/2019	01/27/2026
61746B-EG-7	Morgan Stanley MS 4 3/8 01/22/47			1	2.A FE	90,637	136 . 1340	115,714	85,000	90,292	ļ l	(114)			4.375	3.989	JJ	1,642	3,719	10/18/2017	01/22/2047
61747W-AF-6	Morgan Stanley MS 5 3/4 01/25/21			1	2.A FE	7,244,445		7,296,709	7,275,000	7,274,742		3,886			5.750		JJ	181,269	418,313	01/20/2011	01/25/2021
61747W-AL-3	Morgan Stanley MS 5 1/2 07/28/21	1	l	11	2.A FE		102.9400		1,400,000	1,404,218	[[(7,213)	L	L	5.500	4.960	JJ	32,725	77,000	10/24/2016	07/28/2021

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Decei	mber 31 of (Current Ye	ar								
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- 11	Cital						5,424,123	(Decrease)		Recognized	value	4.875		raiu			06/24/2019	
617482-4M-3	Morgan Stanley MS 4 7/8 11/01/22	+			2.A FE	5,569,635			5,250,000			(91,390)				2.998	MIV	42,656	255,938		11/01/2022
61761J-3R-8	Morgan Stanley MS 3 1/8 07/27/26	+		<u> </u>	2.A FE		111.7770		650,000	647,368		425			3. 125	3.205	JJ	8,689	20,313	07/20/2016	07/27/2026
61761J-VL-0	Morgan Stanley MS 3.7 10/23/24			l]	2.A FE	1,969,700		2,225,596	2,000,000	1,980,187		4,735			3.700	3.983		13,978	74,000	09/26/2018	10/23/2024
617700-A*-0	Morningstar Inc MORN 2.32 30				2.B	3,000,000		3,136,770	3,000,000	3,000,000		(8.184)			2.320	2.320		12,567	040.405	09/23/2020	10/26/2030
61945C-AD-5	Mosaic Co/The MOS 5.45 11/15/33				2.C FE	11,434,835		13,986,647	11,250,000	11,398,962					5.450	5.304		78,344	613,125	05/12/2016	11/15/2033
61945C-AG-8	Mosaic Co/The MOS 4.05 11/15/27			4	2.C FE	7,285,692			7,300,000	7,289,585		1,291			4.050	4.074		37,778	295,650	11/08/2017	11/15/2027
620076-BE-8	Motorola Solutions Inc MSI 5 1/2 09/01/44				2.C FE		127 . 3460	636,732	500,000	466,890		622			5.500	6.029			27,500	02/07/2019	09/01/2044
620076-BL-2 620076-BN-8	Motorola Solutions Inc MSI 4.6 02/23/28			٠٠٠٠٠٠٠٠	2.C FE 2.C FE	13,976,620 5,997,600	120.6430		14,000,000	13,982,249 5,997,916		2,054			4.600 4.600	4.621 4.605	ra	228,978 29,133	644,000 276,000	02/21/2018	02/23/2028 05/23/2029
62480@-AA-5	Motorola Solutions Inc MSI 4.6 05/23/29			4	2.0 FE 5.B GI			1,800,000	1.800.000			199			12.000		MIN	29, 133	91.800		
624800-AA-5 626717-AG-7	Mrs. Gerry's Kitchen LLC Mrs Gerrys Kitchen			1		1,800,000				1,800,000		612			6.375	12.183		2,072		07/24/2020	07/27/2026
628530-AV-9	Murphy Oil Corp MUR 5 1/8 12/01/42			2	3.C FE 2.C FE	310,012 4,039,520		343,688	390,000 4,000,000	310,625 4,025,431		(11,945)				8.425			12,431	09/08/2020	12/01/2042
62854A-AM-6	Mylan Inc VTRS 3 1/8 01/15/23	+			2.0 FE 2.0 FE	3,406,133		3,398,538	3,366,000	3,369,350		(11,945)			3. 125 3. 150	2.802		4.712	125,000	10/21/2019	01/15/2023
62886E-AU-2	Utah Acquisition Sub Inc VTRS 3.15 06/15/21			2	4.0 FE							(9,720)				5.750				02/03/2017	06/15/2021
62886E-AU-2	NCR Corp NCR 5 3/4 09/01/27			2	4.0 FE		106.2500	161,500	152,000						5.750	8.125		2,913	8,983	08/07/2019	09/01/2027
62912X-AE-4	NCR Corp NCR 8 1/8 04/15/25	+		2	4.0 FE 2.0 FE	2,849,999	111.3640	32,296	29,000 2,850,000	29,000 2,850,019		(11)			8. 125 4. 375	4.375		497 47.104	1, 191 124, 688	04/07/2020	04/15/2025 08/15/2022
62913T-AJ-1				2	5.A FE			214,562				(11)			7.500	7.500	TA	3,788	22,725		
62927#-AD-8	NGL Energy Partners LP / NGL E NGL 7 1/2 11/01/23 . NFL Ventures NFLVENT 2.83 24			2		2,918,900	70.8130		303,000 2.892.377	2.912.569		(5,602)			2.830	2.430	MIV		81,854	08/16/2017	11/01/2023
62927#-AD-8 62927#-AG-1	NFL Ventures NFLVENT 3.57 32			1	1.E FE			8,771,030				(5,602)			3.570		AO	58.118		08/22/2019	
62927#-AG-1 62927#-AM-8	NFL Ventures NFLVENT 3.95 34			1	1.E FE	9,242,844			7,711,338						3.570	3.570				08/31/2015	04/15/2032
62927#-AN-6	NFL Ventures NFLVENT 3.95 34 NFL Ventures NFLVENT 4.01 35				1.E FE			17,365,866	9,242,844 14,630,541	9, 242, 844 14, 630, 541					4.010	4.010		123,856	365,092 586,685	07/24/2018	04/15/2034 04/15/2035
62927@-AE-8	NHL US Funding LP NHLUS 4.22 30			ļ	2.B PL	14,630,541 15,422,651			14,630,541	14,630,541					4.010	4.010		34.350		07/24/2018	04/15/2035
629280-AC-1	NHL Canada Funding LP 1632204D CN 4.22 30			1	2.B PL				5,886,349	5,886,349					4.220	4.242			248,404	06/27/2018	07/12/2030
62943W-AE-9	Clearway Energy Operating LLC CWENA 5 09/15/26			2	2.B FL		103. 5000			129, 135		418			5.000	5.448		1,943	6,600	06/27/2018	09/15/2026
62952E-AA-5	NYU Langone Hospitals NYUHOS 4.428 07/01/42			1	1.G FE	27,362,935		27,750,692	24,688,000	27,288,172		(56,285)			4,428	3.704		546,592	851,194	09/24/2020	07/01/2042
631103-AF-5	Nasdag Inc NDAQ 4 1/4 06/01/24			2	2.B FE	17,439,275		19,411,959	17,500,000	17,476,341		6,308			4.250	4.293		61,979	743,750	05/19/2014	06/01/2024
63486*-AA-9	NBA 1035176Z 2.41 23			1	1.G FE	5,500,000		5.500.110	5.500.000	5,500,000					2.410	2.410		5.523	140,730	11/24/2020	12/16/2023
63486*-AB-7	NBA 1035176Z 2.51 24			1	1.G FE	5,000,000		5,000,110	5,000,000	5,000,000					2.510	2.510		5,229		11/24/2020	12/16/2024
636180-BK-6	National Fuel Gas Co NFG 4.9 12/01/21			2	2.0 FE	14,980,050		15,413,541	15,000,000	14,997,748		2,353			4.900	4.917		61,250	735,000	11/28/2011	12/01/2021
636180-BM-2	National Fuel Gas Co NFG 5.2 07/15/25			2	2.0 FE	7,455,423		8,209,954		7,430,723		(24,350)			5.200	4.784		175,445	380,484	09/17/2019	07/15/2025
636180-BP-5	National Fuel Gas Co NFG 4 3/4 09/01/28			2	2.0 FE	16.876.410		18,249,656	17.000.000	16,900,874		10.478			4.750	4.842		269, 167	807.500	08/08/2018	09/01/2028
637417-AH-9	National Retail Properties Inc NNN 4 11/15/25	1		2	2.A FE	3,482,683		3,822,440	3,390,000	3.460.687		(13,845)			4.000	3.508		17,327	135,600	05/21/2019	11/15/2025
637417-AL-0	National Retail Properties Inc NNN 4.3 10/15/28	I		2	2.A FE	6,553,008		7,651,028	6,600,000	6,562,023		4,018			4.300	4.388		59,913	283,800	09/18/2018	10/15/2028
637417-AM-8	National Retail Properties Inc NNN 4.8 10/15/48			2	2.A FE	6,654,623		8,234,384	6,750,000	6,658,199		1,533			4.800	4.890	ΑΟ	68,400	324,000	09/18/2018	10/15/2048
637432-MQ-5	National Rural Utilities Coope NRUC 3.05 02/15/22	[2	1.E FE	4,584,176		4,704,664	4,600,000	4,597,986		1,738			3.050	3.090	FA	53,002	140,300	01/26/2012	02/15/2022
637432-NN-1	National Rural Utilities Coope NRUC 3.05 04/25/27	I	l	2	1.E FE	11,226,938		12.513.104	11,250,000	11,234,636		2.176			3.050		AO	62,906	343, 125	04/18/2017	04/25/2027
637432-NP-6	National Rural Utilities Coope NRUC 3.4 02/07/28	T		2	1.E FE	16,451,490		18.956.505	16,500,000			4.419			3.400	3.435	FA	224,400	561,000	01/31/2018	02/07/2028
638612-AK-7	Nationwide Financial Services 5 3/8 03/25/21	L	l	1	2.A FE	14,742,760		14,960,792	14,800,000	14,798,326		7, 128			5.375	5.426		212, 133	795,500	03/22/2011	03/25/2021
638612-AL-5	Nationwide Financial Services NATMUT 5.3 11/18/44.			1	2.A FE		120.7980					21			5.300	5.324		2,057	17,225	11/17/2014	11/18/2044
63938C-AB-4	Navient Corp NAVI 5 7/8 10/25/24			1	3.C FE		.106.2500	379.313	357,000			2.612			5.875	6.871		3,845	20,974	11/13/2018	10/25/2024
641062-AE-4	Nestle Holdings Inc NESNVX 3 1/2 09/24/25			2	1.D FE	8,112,522	.112.3050		7,200,000			(30,605)			3.500	0.762	MS	67,900	, ,	11/02/2020	09/24/2025
641062-AF-1	Nestle Holdings Inc NESNVX 3 5/8 09/24/28			2	1.D FE	2,346,600		2,346,224	2,000,000	2,343,073		(3,527)			3.625	1.218		19,535		12/01/2020	09/24/2028
641062-AN-4	Nestle Holdings Inc NESNVX 4 09/24/48	ļ		2	1.D FE		. 133.0580	44,907,031	33,750,000						4.000	4.083	MS	363,750	1,350,000	09/18/2018	09/24/2048
64110L-AJ-5	Netflix Inc NFLX 5 1/2 02/15/22			1	3.C FE		. 104 . 6250		500,000	499,017		707			5.500	5.692	AO	5,806	27,500	03/18/2020	02/15/2022
64110L-AS-5	Netflix Inc NFLX 4 7/8 04/15/28	ļ		1	3.C FE		.112.7700		186,000						4.875	4.875	AO	1,914	9,068	11/13/2018	04/15/2028
64110L-AU-0	Netflix Inc NFLX 5 3/8 11/15/29	ļ		1	3.C FE		.117.8750	386,630	328,000	331,056		(265)			5.375	5.242		784	17,630	06/03/2019	11/15/2029
64128X-AG-5	Neuberger Berman Group LLC 4 1/2 03/15/27	ļ	l	2	2.B FE	8,632,496		9,832,233	8,706,000			7,404			4.500	4.617		115,355	391,770	10/16/2018	03/15/2027
641423-BU-1	Nevada Power Co BRKHEC 6 3/4 07/01/37	ļ		1	1.F FE	299,919	151 . 7650	455,294	300,000	299,940		2			6.750	6.752	JJ	10,125	20,250	06/25/2007	07/01/2037
641423-BZ-0	Nevada Power Co BRKHEC 5 3/8 09/15/40	ļ		2	1.F FE	1,223,660	132.5810	1,325,807	1,000,000	1,202,439		(7,011)			5.375	3.871	MS	15,826	53,750	10/31/2017	09/15/2040
641423-CA-4	Nevada Power Co BRKHEC 5.45 05/15/41			2	1.F FE	4,998,500		6,743,194	5,000,000	4,998,779		32			5.450	5.452		34,819	272,500	05/09/2011	05/15/2041
641423-CE-6	Nevada Power Co BRKHEC 3 1/8 08/01/50	ļ		2	1.F FE	14,994,150	110.7380	16,610,733	15,000,000	14,994,267		117			3. 125	3. 127	FA	195,313	235,677	01/28/2020	08/01/2050
644274-AF-9	New Enterprise Stone & Lime Co 6 1/4 03/15/26	ļ		2	4.A FE		102.5000	228,575	223,000	223,423		(175)			6.250	6.156	MS	4, 104	13,938	03/01/2018	03/15/2026
647551-A@-9	New Mountain Finance Corp NMFC 4.76 22	1	l		2.C FE	10,000,000	104 . 4970	10 . 449 . 700	10.000.000	10.000.000	l		L	L	4.760	4.760	JJ	219,489	476,000	06/22/2017	07/15/2022

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrying	g Value			I	nterest		Da	tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Dand	strative	Actual	Fair	Fair	Par		Increase/	tization)			Doto		When	Due and	Received		
	5		_	Bond						Carrying			Impairment	Carrying	Rate	Rate					Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
647551-B#-6	New Mountain Finance Corp NMFC 5.494 24			[]	2.C FE		0110.7460	9,967,140	9,000,000	9,000,000					5.494	5.495	AU	104,386	494,460	04/18/2019	04/30/2024
647551-B*-0 649322-AH-7	New Mountain Finance Corp NMFC 4.87 23	+		1	2.C PL 1.C FE		0106.1780	10,617,800	10,000,000	10,000,000		360			4.870	4.870		183,978	487,000	01/23/2018	01/30/2023
649322-AH-7 649322-AJ-3	New York and Presbyterian Hosp 2.256 08/01/40 New York and Presbyterian Hosp 2.606 08/01/60			2	1.0 FE		697.8140 098.7070	2,980,407	1,125,000	2,973,286 1,125,000		360			2.256	2.411		25,205		11/16/2020	08/01/2040
65336Y-AN-3	Nexstar Broadcasting Inc NXST 4 3/4 11/01/28			2	4.0 FE		4 104.6250	170,539	1, 125,000	1, 125,000		(39)			4.750	4.638		2,065		08/12/2020	11/01/2028
65343H-AA-9	Nexstar Broadcasting Inc NXST 5 5/8 07/15/27			2	4.0 FE		01071250	74,988	70,000	70,000		(39)			5.625	5.625	MIN	1,816	4.069	06/19/2019	07/15/2027
65364U-AE-6	Niagara Mohawk Power Corp NGGLN 4.119 11/28/42			1	11.G FE	9,542,45		11,641,900	9,500,000	9,535,470		(991)			4. 119	4.093	MN	35,870	391,305	11/20/2012	11/28/2042
65473Q-BD-4	NiSource Inc NI 5.65 02/01/45			'	2.B FE	7,947,28		11,507,491	8,000,000	7,952,112		912			5.650	5.696	FA	188,333	452,000	10/03/2013	02/01/2045
65473Q-BF-9	NiSource Inc NI 4 3/8 05/15/47			2	2.B FE	9,509,76		12,369,926	9,750,000	9,520,258		4,460			4.375	4.529	MN	54,505	426,563	09/12/2018	05/15/2047
655044-AE-5	Noble Energy Inc NBL 6 03/01/41	-			2.0 FE	8,745,90		13,325,775	8.760.000	8.748.455		284			6.000	6.011	MS	175,200	525,600	02/23/2011	03/01/2041
655044-AG-0	Noble Energy Inc NBL 5 1/4 11/15/43	1		2	2.0 FE		0143.6450	5,745,798	4,000,000	4, 183, 398		(4,435)			5.250	4.910	MN	26,833	210,000	04/25/2019	11/15/2043
655044-AH-8	Noble Energy Inc NBL 3.9 11/15/24			2	2.C FE	3,484,33		3,570,963	3,200,000	3,455,157		(29,769)			3.900	1.607	MN	15,947	72, 150	07/22/2020	11/15/2024
655044-AJ-4	Noble Energy Inc NBL 5.05 11/15/44				2.C FE	9,666,90	0140.7250	13,368,874	9,500,000	9,666,126		(3,932)			5.050	4.921	MN	61,301	479,750	09/12/2019	11/15/2044
655044-AQ-8	Noble Energy Inc NBL 3 1/4 10/15/29			2	2.C FE		0114.8850	8,041,925	7,000,000	6,998,944		148			3.250	3.252	AO	48,028	236,347	09/24/2019	10/15/2029
655844-BN-7	Norfolk Southern Corp NSC 4.8 08/15/43			2	2.A FE		4123.8330	7, 103, 053	5,736,000	5,547,923		4,356			4.800	5.044		104,013	275,328	08/15/2013	08/15/2043
655844-BQ-0	Norfolk Southern Corp NSC 4.45 06/15/45			2	2.A FE		7129.3640	2,522,594	1,950,000	2, 134, 374		(4,627)			4.450	3.843	JD	3,857	86,775	10/12/2016	06/15/2045
655844-BR-8	Norfolk Southern Corp NSC 4.65 01/15/46			2	2.A FE	13,657,46		18,219,964	13,750,000	13,667,495		1,705			4.650	4.691	JJ	294,823	639,375	10/29/2015	01/15/2046
655844-BX-5	Norfolk Southern Corp NSC 3.942 11/01/47			2	2.A FE		4121.9290	12,021,024	9,859,000	9,880,836		(467)			3.942	3.928		64,774	388,642	05/23/2018	11/01/2047
655844-CC-0	Norfolk Southern Corp NSC 4.1 05/15/49			2	2.A FE		0125.7670	13,834,388	11,000,000	10,921,467		1,435			4.100	4. 143		57,628	451,000	04/29/2019	05/15/2049
655844-CD-8	Norfolk Southern Corp NSC 3.4 11/01/49	+		2	2.A FE		0114.0720	19,392,320	17,000,000	16,848,598		3,005			3.400	3.449		96,333	573, 183	10/24/2019	11/01/2049
655844-CH-9	Norfolk Southern Corp NSC 3.155 05/15/55			2	2.A FE		9 109. 0410	336,936	309,000	307,057		18			3. 155	3.185		1,246	4,874	09/17/2020	05/15/2055
665228-E@-7 665228-G@-5	Northern Illinois Gas Co NICOR 4.00 57 Nicor Inc NICOR 3.30 49]	1.D		0122.7220	9,817,760	8,000,000	8,000,000					4.000	4.000		125,333	320,000	07/21/2017	08/10/2057
665501-AK-8	Northern Natural Gas Co BRKHEC 4.1 09/15/42			1	1.D 1.F FE		0107.9860	7,559,020	7,000,000 450,000	7,000,000 464,745		(443)			3.300	3.300 3.872		87,267 5,433	221,375	08/14/2019	08/30/2049
665501-AL-6	Northern Natural Gas Co BRKHEC 4.3 01/15/49			2	1.F FE	4,608,67		5, 164, 721	4,250,000	4,598,230		(7,084)			4. 100	3.816		84,268	182,750	06/28/2019	01/15/2049
665772-CJ-6	Northern States Power Co/MN XEL 3.4 08/15/42			2	1.F FE	3, 191, 79		3, 166, 404	2,724,000	3, 187, 142		(4,657)			3.400	2.372		34,988	102,730	09/17/2020	08/15/2042
665772-CQ-0	Northern States Power Co/MN XEL 3.6 09/15/47			2	1.E FE			61,609	50,000	50, 173		(4)			3.600	3.579	MS	530	1,800	10/18/2017	09/15/2047
665789-AX-1	Northern States Power Co/WI XEL 3.7 10/01/42			2	1.F FE	247,94		288, 158	250.000	248,301		50			3.700	3.746	AO	2,313	9,250	10/02/2012	10/01/2042
665789-AZ-6	Northern States Power Co/WI XEL 3 3/4 12/01/47			2	1.E FE		2 121 . 2970	11,644,553	9,600,000	9,575,765		513			3.750	3.765	JD	30,000	360,000	11/27/2017	12/01/2047
665789-BA-0	Northern States Power Co/WI XEL 4.2 09/01/48			2	1.E FE		8 126 . 5750	11,075,355	8,750,000	8,718,749		589			4.200	4.222	MS	122,500	367,500	09/05/2018	09/01/2048
665876-D@-4	Unitil Corp UTL 3.78 40			1	2.A Z		0107.8490	4,313,960	4,000,000	4,000,000					3.780	3.780	MS	44,520		06/16/2020	09/15/2040
66621#-AA-4	Northfield Mountain LLC 47114Z 4.50 2034			1	2.B PL	8,000,00	0112.5490	9,003,920	8,000,000	8,000,000					4.500	4.525	MJSD	1,000	358,000	04/18/2019	07/18/2034
666807-BH-4	Northrop Grumman Corp NOC 4 3/4 06/01/43			1	2.B FE	112,58		133,361	100,000	111,616		(317)			4.750	3.963	JD	396	4,750	10/18/2017	06/01/2043
666807-BS-0	Northrop Grumman Corp NOC 4.4 05/01/30	. ‡		2	2.B FE	14,939,85		18,618,723	15,000,000	14,944,430		4,580			4.400	4.449	MN	110,000	399,667	03/19/2020	05/01/2030
668444-AC-6	Northwestern University NWUNI 4.643 12/01/2044			[1	1.B FE		0132.2740	132,274	100,000	100,000					4.643	4.643	JD	387	4,643	10/22/2013	12/01/2044
668444-AM-4	Northwestern University NWUNI 3.688 12/01/38			1	1.B FE		5114.0670	627,367	550,000	551,374		(63)			3.688	3.667	JD	1,690	20,284	03/08/2018	12/01/2038
66989H-AS-7	Novartis Capital Corp NOVNVX 2 3/4 08/14/50	+		2	1.D FE		0109.5870	27,396,675	25,000,000	27,756,527		(23,523)			2.750	2.232			206,250	10/29/2020	08/14/2050
670001-AC-0	Novelis Corp HNDLIN 5 7/8 09/30/26			2	4.B FE		6104.5000	249,755	239,000	238,644		35			5.875	5.899		1,794	14,041	04/17/2018	09/30/2026
67021C-AP-2 67059T-AE-5	NSTAR Electric Co ES 3.95 04/01/30	-+		2	1.F FE 3.C FE		0121.2810	14,553,702	12,000,000	11,938,470		4,230			3.950	4.017 5.708		118,500	243,583	03/23/2020	04/01/2030
67059T-AF-2	NuStar Logistics LP NSUS 5 5/8 04/28/27			2	3.0 FE		0106.5000 0108.1510		11,276,000	11,226,392		0,321			6.000	6.000			634,275	05/16/2019	
67080L-AA-3	NuStar Logistics LP NSUS 6 06/01/26 Nuveen LLC TIAAGL 4 11/01/28	+		2	3.0 FE	6,162,98		7,406,896	6,200,000	6, 169, 914		3,206			4.000	4.073		41,333	10,560 248,000	10/17/2018	06/01/2026
674003-A*-9	Oaktree Capital Management LP 20750Z 3.91 24			1	1.6 FE	5,000,00		5,507,700	5,000,000	5,000,000					3.910	3.910		64.081	195,500	06/04/2014	09/03/2024
674003-A^-9 674003-B@-6	Oaktree Capital Management LP 207502 3.91 24	·†····		l;	1.G FE				25,000,000	25.000,000					3.780	3.910	.ID		945,000	11/09/2017	12/18/2032
674599-CE-3	Occidental Petroleum Corp OXY 2.7 02/15/23	·†		2	3.0 FE			478.545	479,000	25,000,000		4,663			2.700	3.784	FA	4.886	12,933	11/09/2017	02/15/2023
674599-CF-0	Occidental Petroleum Corp OXY 4 5/8 06/15/45	1		2	3.0 FE	220, 14		174,326	200,000	218,743		(459)			4.625	4.012		411	9,250	10/18/2017	06/15/2045
674599-CL-7	Occidental Petroleum Corp OXY 4.1 02/15/47	1		2	3.0 FE	25.06		25.341	31,000	25, 103		40			4. 100	5.478		480	636	08/07/2020	02/15/2047
674599-CN-3	Occidental Petroleum Corp OXY 4.2 03/15/48			2	3.0 FE		781.5000	255,910	314,000	223,601		674			4.200	6.444		3.883	6,594	08/04/2020	03/15/2048
674599-DZ-5	Occidental Petroleum Corp OXY 8 1/2 07/15/27			2	3.B FE		0115.4050	282,742	245,000	245,000					8.500	8.500		9,718	3,501	06/26/2020	07/15/2027
674599-EC-5	Occidental Petroleum Corp OXY 6 3/8 09/01/28			2	3.B FE		4 105.5000		253,000	246,447		94			6.375	6.813		5,600		11/17/2020	09/01/2028
674599-ED-3	Occidental Petroleum Corp OXY 6 5/8 09/01/30			2	3.B FE		0108.5750	339,840	313,000	313,000					6.625	6.625		7,200		08/12/2020	09/01/2030
674599-EF-8	Occidental Petroleum Corp OXY 6 1/8 01/01/31			2	3.B FE		01070200	174,443	163,000	163,000					6. 125	6. 125	JJ	250		12/08/2020	01/01/2031
677050-AG-1	Oglethorpe Power Corp OGLETH 5.95 11/01/39	.1		11	2.A FE	2,076,08	0 132. 1410	2, 180, 327	1,650,000	2,025,900		(12,917)			5.950	4. 189	MN	16,363	98, 175	11/09/2016	11/01/2039

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

						;	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ır								
1	2		Cod	les	6		air Value	10	11		e in Book/Adiu		a Value			I	nterest		Da	ites
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					Desig-															
					nation,															
													Total							
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	е		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/		Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e e	l n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	,		Value	of	of	Paid	Accrued		Assuired	Date
	Description	е	п	Char						(Decrease)		Recognized	value			Palu		During Year	Acquired	
677050-AL-0 677052-AA-0	Oglethorpe Power Corp OGLETH 4 1/4 04/01/46 Oglethorpe Power Corp OGLETH 5 3/8 11/01/40	 		4	2.A FE 2.A FE	3,710,875106.2320 1,181,820123.9170	3,983,712	3,750,000	3,714,136 1,161,646					4.250 5.375	4.312 4.169	AU	39,844	159,375	05/05/2016	04/01/2046
677347-CE-4	Ohio Edison Co FE 6 7/8 07/15/36	·····		1	2.A FE	1,245,380135.5820	1,239,166	990.000	1,210,216		(9,342)			6.875	4. 109		31.384	53,750	12/09/2016	07/15/2036
677415-CP-4	Ohio Power Co AEP 5 3/8 10/01/21			1	1.G FE	4,979,350103.6270	5,181,345	5,000,000	4,998,303		2, 175			5.375	5.422		67, 188		09/21/2009	10/01/2021
677415-CR-0	Ohio Power Co AEP 4 06/01/49	·		2	1.G FE	6,982,920 126.1190		7,000,000	6,983,481		308			4.000	4.014		23,333	280,000	05/20/2019	06/01/2049
678858-BQ-3	Oklahoma Gas and Electric Co OGE 4 12/15/44			2	1.G FE			350,000	344,482		133			4.000	4.104		622	14,000	12/08/2014	12/15/2044
678858-BR-1	Oklahoma Gas and Electric Co OGE 4.15 04/01/47	I	1	Ī	1.G FE	10,992,520123.2580	13,558,422	11,000,000	10,993,045		144			4. 150	4. 154	AO	114, 125	456,500	03/28/2017	04/01/2047
678858-BU-4	Oklahoma Gas and Electric Co OGE 3.3 03/15/30			2	1.G FE	4,062,560 114.3410	4.573.634	4,000,000	4,054,501		(5.383)			3.300	3. 120	MS	38.867	132.000	06/28/2019	03/15/2030
680033-AC-1	Old National Bancorp/IN ONB 4 1/8 08/15/24	I]		1.G FE		8,687,870	8,000,000	8,000,000					4. 125	4. 125	FA	124,667	330,000	08/12/2014	08/15/2024
680223-AJ-3	Old Republic International Cor ORI 4 7/8 10/01/24 .			2	2.B FE	17,057,740114.0120	19,382,098	17,000,000	17,042,059		(10,764)			4.875	4.798	AO	207, 188	828,750	09/25/2018	10/01/2024
680223-AK-0	Old Republic International Cor ORI 3 7/8 08/26/26.			2	2.B FE	5,441,965114.8650	6,317,566	5,500,000	5,463,539		5,585			3.875	4.006	FA	74,002	213, 125	12/08/2016	08/26/2026
680665-AJ-5	Olin Corp OLN 5 1/8 09/15/27			2	3.C FE	166,870104.6140	170,521	163,000	166,080		(648)			5. 125	4.625	MS	2,460	8,354	10/09/2019	09/15/2027
681936-BH-2	Omega Healthcare Investors Inc OHI 5 1/4 01/15/26 .			2	2.C FE	8,974,530114.3190	10,288,732	9,000,000	8,985,554		2,443			5.250	5.287	JJ	217,875	472,500	01/08/2016	01/15/2026
68233J-A@-3	Oncor Electric Delivery Co LLC ONC 3.86 26	ļ		1	1.F	3,000,000111.5660	3,346,980	3,000,000	3,000,000					3.860	3.860		53,718	115,800	05/16/2019	01/14/2026
68233J-BH-6	Oncor Electric Delivery Co LLC 3.7 11/15/28			2	1.F FE	5, 190, 837 117.5290	5,876,463	5,000,000	5, 169, 375		(19,318)			3.700	3.196		23,639	185,000	11/21/2019	11/15/2028
68233J-BP-8	Oncor Electric Delivery Co LLC 3.8 06/01/49			2	1.F FE	5,293,164124.2190	6,614,673	5,325,000	5,293,883		597			3.800	3.834		16,863	202,350	11/21/2019	06/01/2049
682680-AS-2	ONEOK Inc OKE 4 07/13/27	ļ		2	2.C FE	6,240,313111.5040	6,969,022	6,250,000	6,243,245					4.000	4.019	JJ	116,667	250,000	07/10/2017	07/13/2027
682680-AW-3	ONEOK Inc OKE 4.35 03/15/29	ł		2	2.C FE	12,460,875113.4100	14, 176, 239	12,500,000	12,466,766		3,307			4.350	4.389	MS	160 , 104	543,750	03/11/2019	03/15/2029
68268N-AD-5 68268N-AL-7	ONEOK Partners LP OKE 6.85 10/15/37			1	2.B FE 2.B FE	4, 129, 680 128. 8870	4,575,479	3,550,000	4,059,440		(18,078)			6.850	5.527 5.005		51,337	243, 175	09/29/2016	10/15/2037
682691-AA-8	ONEOK Partners LP OKE 5 09/15/23	+		2	2.B FE	5,497,800109.9240 130,000103.7610	6,045,845	5,500,000 5,500,000	5,499,305		235			5.000	4.000		80,972 202	275,000	09/09/2013	09/15/2023
68389X-AM-7	OneMain Finance Corp OMF 4 09/15/30 Oracle Corp ORCL 5 3/8 07/15/40	 		4	1.G FE	1.066.715143.5260	1.34,889	926.000	1,051,386		(4,011)			5.375	4.000		202	49.773	12/08/2020	09/15/2030
68389X-AU-9	Oracle Corp ORCL 3.4 07/08/24			2	1.G FE	16,717,028109.4550	18,333,681	16,750,000	16,742,936		1,541			3.400	3.411		22,951		03/01/2019	07/08/2024
68389X-AV-7	Oracle Corp ORCL 4.3 07/08/34			2	1.G FE	10,307,699 126.5620	11,612,026	9,175,000	10,742,550		(61,311)			4.300	3.411		189,591	394,525	06/27/2019	07/08/2024
68389X-BH-7	Oracle Corp ORCL 3.85 07/15/36			2	1.G FE	1,609,831120.7560	2,021,462	1,674,000	1,619,275		2,469			3.850	4, 137	.l.l	29,718	64,449	12/12/2016	07/15/2036
68389X-BJ-3	Oracle Corp ORCL 4 07/15/46			2	1.G FE	7,073,360 122.7460	8,592,222	7,000,000	7,067,588		(1,562)			4.000	3.939	JJ	129,111	280,000	10/14/2016	07/15/2046
68389X-BM-6	Oracle Corp ORCL 2.65 07/15/26	1	1	2	1.G FE		5,494,688	5,000,000	4,948,366		6.766			2.650	2.853	JJ	61.097		03/18/2020	07/15/2026
68389X-BN-4	Oracle Corp ORCL 3 1/4 11/15/27			2	1.G FE		8,558,189	7,500,000	7,494,030		764			3.250	3.263	MN	31,146	243,750	11/07/2017	11/15/2027
68389X-BP-9	Oracle Corp ORCL 3.8 11/15/37	ļ		2	1.G FE	21,815,098120.7850	26,693,434	22,100,000	21,836,335		10,316			3.800	3.895	MN	107,308	839,800	09/14/2018	11/15/2037
68389X-BQ-7	Oracle Corp ORCL 4 11/15/47	ļ		2	1.G FE	248,775123.4890	308,722	250,000	248,817		24			4.000	4.029	MN	1,278	10,000	05/29/2019	11/15/2047
68389X-BS-3	Oracle Corp ORCL 2.95 11/15/24	ļ		2	1.G FE	3,098,370108.7960	3,263,875	3,000,000	3,074,263		(19,022)			2.950	2.250		11,308	88,500	09/19/2019	11/15/2024
684181-AA-8	Orange Cogen Funding Corp ORANGE 8.175 03/15/22	ļ		1	1.G FE	755,600103.5210		755,600	755,600					8. 175	8.259	MJSD	2,745	61,770	03/21/1997	03/15/2022
68964*-AF-8	Otter Tail Corporation OTTR 4.63 21	ł		1	2.A FE	8,200,516103.4910	8,175,789	7,900,000	8,014,647		(121,916)			4.630	3.009	JD	30,481	365,770	05/30/2019	12/01/2021
69007T-AD-6	Outfront Media Capital LLC / 0 OUT 6 1/4 06/15/25 .	ļ		2	4.B FE		330,215	313,000	314,075		(95)			6.250	6. 137		869	11,411	08/19/2020	06/15/2025
69073T-AR-4	Owens-Brockway Glass Container 01 5 7/8 08/15/23	·····			4.C FE	237,951107.1250	239,960	224,000	232,915		(3, 158)			5.875	4.252	FA	4,972	13, 160	09/10/2019	08/15/2023
69073T-AT-0 690742-AG-6	Owens-Brockway Glass Container 01 6 5/8 05/13/27	·····		2	4.C FE	227,594108.2500 346.724120.1980	245,728 420.693	227,000	227,529		(65)			6.625	6.563	MN	1,922	7,603	05/07/2020	05/13/2027
690742-AG-6 691205-AC-2	Owens Corning OC 4.3 07/15/47 Owl Rock Technology Finance Co 4 3/4 12/15/25	t		2	2.0 FE 2.0 FE			350,000	346,935 298,081		73			4.300 4.750	4.356 4.897	JJ	6,940 633	15,050 3,246	06/21/2017	12/15/2047
691205-AC-2	Owl Rock Technology Finance Co 3 3/4 06/17/26			2	2.0 FE	248,330100.5430	251.357	250.000	248,341		11			3.750	3.886	JD			12/10/2020	06/17/2026
69121D-AA-8	Owl Rock Capital Corp II OWLRII 4 5/8 11/26/24	·····		2	2.0 FE	9,951,100102.4230		10,000,000	9,960,902		8,933			4.625	4.736		44,965		11/21/2019	11/26/2024
69121K-AA-2	Owl Rock Capital Corp ORCC 5 1/4 04/15/24			2	2.0 FE	8,065,440108.2270		8.000.000	8,052,326		(15.502)			5.250	5.017				10/29/2019	04/15/2024
69327R-AG-6	PDC Energy Inc PDCE 6 1/8 09/15/24	t	1	2	3.0 FE		327,808	319,000	321,341		(1,284)			6. 125	5.665		5,753	19,539	01/08/2018	09/15/2024
69327R-AJ-0	PDC Energy Inc PDCE 5 3/4 05/15/26	T	1		3.0 FE	130,000103.2500	134,225	130,000	130,000		(1,204)			5.750	5.750	MN	955	7,475	07/26/2018	05/15/2026
693304-AW-7	PECO Energy Co EXC 3.9 03/01/48	1	1	2	1.E FE	19,269,400126.1150		20.000.000	19,300,651		13,821			3.900	4.115	MS	260,000		09/04/2018	03/01/2048
69331C-AH-1	PG&E Corp PCG 5 07/01/28	I]	2	3.0 FE		350.385	329,000			(142)			5.000	4.869	JJ	8,591		07/07/2020	07/01/2028
69331C-AJ-7	PG&E Corp PCG 5 1/4 07/01/30	L	1	2	3.0 FE		67,100	61,000	61,000					5.250	5.250	JJ	1,672		06/18/2020	07/01/2030
693475-AT-2	PNC Financial Services Group I PNC 3.15 05/19/27	1	1	2	1.G FE		20, 123, 534	18,000,000	17,975,257		3,449			3. 150	3. 174	MN	66 , 150	567,000	05/16/2017	05/19/2027
69349L-AG-3	PNC Bank NA PNC 2.7 11/01/22	ļ			1.G FE	7,988,720104.1740	8,333,958	8,000,000	7,994,285		3,004			2.700	2.740		36,000	216,000	03/25/2019	11/01/2022
69349L-AM-0	PNC Bank NA PNC 3.8 07/25/23	ļ		2	1.G FE	5,983,200108.4050	6,504,316	6,000,000	5,995,066		1,797			3.800	3.834	JJ	98,800	228,000	07/22/2013	07/25/2023
69349L-AR-9	PNC Bank NA PNC 4.05 07/26/28	ļ			1.G FE	22,248,778118.4940	26,424,267	22,300,000	22,259,589		4,475			4.050	4.078		388,856	903, 150	09/11/2018	07/26/2028
693506-BP-1	PPG Industries Inc PPG 3 3/4 03/15/28			2	1.G FE	10,833,290120.0430	12, 179, 598	10,146,000	10,722,329		(74,070)			3.750	2.844		112,029	380,475	06/25/2019	03/15/2028
693506-BR-7	PPG Industries Inc PPG 2.8 08/15/29	ļ		2	1.G FE	19,946,400109.6800	21,935,920	20,000,000	19,952,924		4,758			2.800	2.831		211,556	560,000	08/06/2019	08/15/2029
69351U-AN-3	PPL Electric Utilities Corp PPL 5.2 07/15/41			2	1.F FE	1,491,420134.8110	2,022,161	1,500,000	1,492,877		190			5.200	5.238	JJ	35,967	78,000	07/12/2011	07/15/2041

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adiu	usted Carryine	g Value			- 1	nterest		Da	tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
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OLIOID		0	'		Admini-		Obtain	F :		Adjusted	Valuation	(Amor-	Temporary	Adjusted	Б.	Effective	14/1	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
69351U-AW-3	PPL Electric Utilities Corp PPL 3 10/01/49			2	1.F FE		0109.1810		4,000,000	3,934,747		1,459			3.000	3.086	AO	30,000	128,333	09/03/2019	10/01/2049
69352P-AH-6	PPL Capital Funding Inc PPL 4.7 06/01/43			2	2.A FE		8125.0000	17,267,434	13,814,000	13,913,985		(2,586)			4.700	4.647	JD	54, 105	649,258	09/11/2018	06/01/2043
69352P-AL-7	PPL Capital Funding Inc PPL 3.1 05/15/26			2	2.B FE		0110.3520	11,035,202	10,000,000	9,509,452					3.100	4.128		39,611	310,000	09/11/2018	05/15/2026
69352P-AM-5	PPL Capital Funding Inc PPL 4 09/15/47	+		2	2.B FE		8116.4900	465,959	400,000	395,465		93			4.000	4.070		4,711	16,000	09/06/2017	09/15/2047
69353R-EW-4	PNC Bank NA PNC 2.15 04/29/21	+			1.F FE		3 100 . 4690	251, 173	250,000	249,043		2,900			2. 150	3.351		926	5,375	01/09/2019	04/29/2021
69353R-FG-8	PNC Bank NA PNC 3.1 10/25/27	· · · · · ·		2	1.F FE		0112.0300	4,481,201	4,000,000	3,992,694		949			3.100	3.130		22,733	124,000	10/31/2017	10/25/2027
69353R-FR-4	PNC Bank NA PNC Float 12/09/22	+		2	1.F FE	1,000,00		1,002,748	1,000,000	1,000,000					0.660	2.317	MJSD	422	13, 105	12/04/2019	12/09/2022
69370C-AC-4 694308-JE-8	PTC Inc PTC 4 02/15/28 Pacific Gas and Electric Co PCG 1 3/4 06/16/22	·		2	3.C FE 2.C FE	96,00 1,840,09		100,620	96,000 1,840,000	96,000 1,840,029		(68)			4.000	1.743	ΓA	1,451 1,342	1,941	01/30/2020 06/17/2020	02/15/2028 06/16/2022
694308-JE-8	Pacific Gas and Electric Co PCG 1 3/4 06/16/22			2	2.0 FE			1,845,193	1,840,000	1,840,029		(520)			4.500	3.610	JD		10,832	12/01/2020	07/01/2040
694476-AE-2	Pacific Gas and Electric Co PCG 4 1/2 07/01/40 Pacific LifeCorp PACLIF 3.35 09/15/50			1	12.0 FE		0111.1100	1,844,272	1,650,000	9,923,646		(520)			3.350	3.810	JU	98,639		09/10/2020	09/15/2050
695114-CX-4	PacifiCorp BRKHEC 3.3 03/15/51			2	1.E FE	1,328,95		1,537,144	1,340,000	1,329,091		132			3.300	3.343		13,020	19,285	04/06/2020	03/15/2051
695156-AT-6	Packaging Corp of America PKG 3.4 12/15/27			2	2.B FE		0112.6690	16,900,403	15,000,000	15,504,176		(67.318)			3.400	2.846		22.667	510,000	09/05/2019	12/15/2027
695156-AV-1	Packaging Corp of America PKG 4.05 12/15/49			2	2.B FE		0124.0280	14,883,305	12,000,000	12, 186, 451		(3,225)			4.050	3.957		21,600	518,400	12/05/2019	12/15/2049
701094-AJ-3	Parker-Hannifin Corp PH 3 1/4 03/01/27	1		2	2.A FE		0111.7500	1,117,496	1,000,000	1,011,533		(1,754)			3.250	3.036		10.833	32,500	12/13/2017	03/01/2027
701094-AM-6	Parker-Hannifin Corp PH 2.7 06/14/24	1		2	2.A FE	9,995,40			10,000,000	9,996,760		884			2.700	2.710		12,750	270,000	06/05/2019	06/14/2024
70109H-AM-7	Parker-Hannifin Corp PH 4.2 11/21/34			2	2.A FE	2,447,95		2,800,514	2,266,000	2,420,968		(8,909)			4.200	3.554		10,575	95, 172	11/02/2017	11/21/2034
70339P-AA-7	Pattern Energy Operations LP 4 1/2 08/15/28			2	3.C FE		0 . 105.5000	177.240		168.000					4.500	4.500		3.213		07/14/2020	08/15/2028
70432*-AA-9	Paychex Inc PAYX 4.07 26	I		1	2.A		0116.1790	4, 182, 444	3.600.000	3.600.000					4.070	4.070		43.956	146,520	12/13/2018	03/13/2026
70432*-AB-7	Paychex Inc PAYX 4.25 29	Ι		1	2.A		0122.2670	7,580,554	6,200,000	6,200,000					4.250	4.250		79,050	263,500	12/13/2018	03/13/2029
70450Y-AH-6	PayPal Holdings Inc PYPL 2.3 06/01/30	I		2	2.A FE		0107.0820	16,062,318	15,000,000	15,953,810		(14,890)			2.300	1.553		28,750	184,958	11/04/2020	06/01/2030
708696-BV-0	Pennsylvania Electric Co FE 6.15 10/01/38	ļ		1	3.A FE	4,948,96	0 126 . 4620	5,058,496	4,000,000	4,848,247		(31,011)			6. 150	4.414	A0	61,500	246,000	07/20/2017	10/01/2038
708696-BX-6	Pennsylvania Electric Co FE 4.15 04/15/25				2.B FE	9,972,50	0 109. 5640	10,956,425	10,000,000	9,988,736		2,357			4. 150	4.179	AO	87,611	415,000	06/05/2014	04/15/2025
70932M-AA-5	PennyMac Financial Services 5 3/8 10/15/25			2	4.B FE	154,00		162,855	154,000	154,000					5.375	5.375	AO	2,115		09/24/2020	10/15/2025
709599-AN-4	Penske Truck Leasing Co Lp 4 1/4 01/17/23			1	2.B FE	5,750,12		6,231,448	5,800,000	5,787,992		5,503			4.250	4.357	JJ	112,294	246,500	01/14/2013	01/17/2023
709599-AW-4	Penske Truck Leasing Co Lp 3.4 11/15/26	ļ		2	2.B FE	3,987,80		4,447,760	4,000,000	3,992,392		1, 152			3.400	3.436	MN	17,378	136,000	10/26/2016	11/15/2026
709599-AZ-7	Penske Truck Leasing Co Lp 3.95 03/10/25			2	2.B FE		112.0070	2,240,134	2,000,000	1,971,555		6,083			3.950	4.325	MS	24,358	79,000	09/25/2018	03/10/2025
709599-BB-9	Penske Truck Leasing Co Lp 3.9 02/01/24			2	2.B FE		109. 1970	12,830,670	11,750,000	11,736,116		4, 155			3.900	3.941	FA	190,938	458,250	05/07/2018	02/01/2024
709599-BD-5	Penske Truck Leasing Co Lp 3.65 07/29/21			2	2.B FE		7 101.5430	2, 183, 183	2,150,000	2, 149, 646		597			3.650	3.679		33, 134	78,475	01/22/2019	07/29/2021
709599-BE-3	Penske Truck Leasing Co Lp 4.45 01/29/26			2	2.B FE		0115.7530	4,630,136	4,000,000	3,991,903		1,391			4.450	4.495		75, 156	178,000	01/22/2019	01/29/2026
709599-BG-8	Penske Truck Leasing Co Lp 2.7 11/01/24	+		2	2.B FE		0 107 . 1320	4,285,298	4,000,000	3,995,242		1,282			2.700	2.733		18,000	121,200	09/18/2019	11/01/2024
71270Q-EB-8	People's United Bank NA PBCT 4 07/15/24			2	2.B FE		7107.7970	30,295,134	28,104,000	28,010,430		24,083			4.000	4.102		518,363	1, 124, 160	02/28/2019	07/15/2024
713448-BW-7	PepsiCo Inc PEP 3 08/25/21	+		[¦	1.E FE	6,535,09		6,695,983	6,575,000	6,572,022		4,477			3.000	3.071		69,038	197,250	08/22/2011	08/25/2021
713448-BZ-0	PepsiCo Inc PEP 4 03/05/42	+		[······	1.E FE	11,106,86		14,881,799	11,500,000	11,204,305		7,405			4.000	4.174		148,222	460,000	09/12/2019	03/05/2042
713448-CC-0 713448-CG-1	PepsiCo Inc PEP 3.6 08/13/42	+		I	1.E FE	2,000,96		2,488,899	2,037,000	2,002,692		1,020			3.600	3.714		28,111	73,332	05/10/2019	08/13/2042
713448-CG-1 713448-CM-8	PepsiCo Inc PEP 2 3/4 03/01/23 PepsiCo Inc PEP 3.6 03/01/24	·			11.E FE		0105.5810	7,654,625	7,250,000	7,248,331		(8,972)			2.750	2.761 2.615		66,458	199,375	02/25/2013 04/10/2019	03/01/2023
713448-CM-8 713448-CQ-9	PepsiCo Inc PEP 4 1/4 10/22/44	†		2	1.E FE		7130.3940	6, 115, 494	4,690,000	4,697,713		(8,972)			4.250	4.238				10/18/2017	10/22/2044
713448-DD-7	PepsiCo Inc PEP 4 1/4 10/22/44	·		2	1 . E FE		0139.5170	9,766,161				(216)			4.450	4.238		66,626		09/17/2018	04/14/2046
713448-DN-5	Pepsico Inc PEP 4.45 04/14/46	†		2	11.E FE		8109.0160	9,766,161		8,480,526		(9,416)			2.375	2.349		47.491		09/17/2018	10/06/2026
713448-DP-0	PepsiCo Inc PEP 3.45 10/06/46			2	1.E FE		1 120.9140		1.700.000	1,477,236		4,667			3.450	4.296	40	13.848	58,650	11/14/2018	10/06/2046
713448-DV-7	PepsiCo Inc PEP 4 05/02/47	1		2	1.E FE	1,488,06		1,984,171	1,500,000	1,488,881		234			4.000	4.046	MN	9,833	60,000	05/05/2017	05/02/2047
713448-DY-1	PepsiCo Inc PEP 3 10/15/27	1		2	11.E FE	5,750,28		6,063,200	5.375.000	5,708,932		(41,350)			3.000	1.982	AO	34.042	161,250	02/13/2020	10/15/2027
713448-EM-6	PepsiCo Inc PEP 3 3/8 07/29/49	I		2	1.E FE	4.963.55	0121.3430	6.067.138	5,000,000	4,964,573		723			3.375	3.414	JJ	71,250	168,750	07/25/2019	07/29/2049
713448-ER-5	PepsiCo Inc PEP 2 5/8 03/19/27	[2	1.E FE		8110.0240	21,729,746	19,750,000	19,445,139		34,492			2.625	2.898	MS	146,891	259,219	03/19/2020	03/19/2027
71376L-AB-6	Performance Food Group Inc PFGC 5 1/2 06/01/24	1		2	4.B FE		5100.5000		463,000	449, 176		2,551			5.500	6.484	JD	2,122	25,465	05/07/2020	06/01/2024
71376L-AD-2	Performance Food Group Inc PFGC 6 7/8 05/01/25	.[2	4.B FE		0107.0000	42,800	40,000	40,085		(15)			6.875	6.803		458	1,428	04/21/2020	05/01/2025
717081-EC-3	Pfizer Inc PFE 4 12/15/36			1	1.F FE		0126.6170	1,899,250	1,500,000	1,717,198		(10,611)			4.000	2.863		2,667	60,000	10/08/2019	12/15/2036
717081-ED-1	Pfizer Inc PFE 4 1/8 12/15/46	.1		1	1.F FE	33,220,54	5 131 . 0420	43,243,926	33,000,000	33,207,891		(4,740)			4. 125	4.085	JD	60,500	1,361,250	10/24/2017	12/15/2046
717081-EK-5	Pfizer Inc PFE 4.2 09/15/48	. [2	1.F FE		0134.5630	26,912,550	20,000,000	19,954,529		855			4.200	4.214		247,333	840,000	09/04/2018	09/15/2048
717081-ER-0	Pfizer Inc PFE 2.8 03/11/22	.		1	1.F FE	249,98		257,507	250,000	249,994		5			2.800	2.802		2, 139	7,000	03/04/2019	03/11/2022
717081-EV-1	Pfizer Inc PFE 4 03/15/49			2	1.F FE		9131.4330	2,431,513	1,850,000	1,988,528		(2,896)			4.000	3.572		21,789	74,000	06/18/2019	03/15/2049
717081-EZ-2	Pfizer Inc PFE 2.55 05/28/40	1		2	1.F FE	15,831,90	0106.8080	16,021,236	15,000,000	15,822,697	L	(9,203)	L		2.550	2.194	MN	35,063	191,250	09/23/2020	05/28/2040

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (Current Ye	ar								
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			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l ī		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	Б : ::		g																		,
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
717081-FA-6	Pfizer Inc PFE 2.7 05/28/50			2	1.F FE	10,624,500			10,000,000	10,622,792		(1,708)			2.700	2.400	MN	24,750	135,000	11/18/2020	05/28/2050
718546-AC-8	Phillips 66 PSX 4.3 04/01/22			. 1	2.A FE	8,790,834	104.7260	9,200,221		8,785,989		(761)			4.300	4.291		94,439	377,755	01/29/2013	04/01/2022
718546-AH-7	Phillips 66 PSX 5 7/8 05/01/42			. 1	2.A FE	3,004,452			2,350,000	2,953,262		(17,523)			5.875	4.064		23,010	138,063	12/07/2017	05/01/2042
	Phillips 66 PSX 4.65 11/15/34			. 2	2.A FE	19,767,650			19,634,000	19,754,293		(7, 130)			4.650	4.585		116,659	912,981	09/19/2018	11/15/2034
	Phillips 66 PSX 4 7/8 11/15/44			. 2	2.A FE	16,086,370			14,444,000	16,070,354		(11,245)			4.875	4.116		89,974	460,395	10/20/2020	11/15/2044
718549-AC-2	Phillips 66 Partners LP PSXP 4.68 02/15/45	ł		2	2.C FE	3,945,882			3,800,000	3,941,122		(3,335)			4.680	4.425		67, 184	177,840	06/28/2019	02/15/2045
718549-AE-8	Phillips 66 Partners LP PSXP 4.9 10/01/46			2	2.C FE	5,958,180			6,000,000	5,960,951		741			4.900	4.945		73,500	294,000	10/11/2016	10/01/2046
718549-AG-3	Phillips 66 Partners LP PSXP 2.45 12/15/24			. 2	2.C FE	9,976,300	104. 7690		10,000,000	9,981,809		4,327			2.450	2.499		10,889	245,000	09/03/2019	12/15/2024
718549-AH-1	Phillips 66 Partners LP PSXP 3.15 12/15/29	ļ		. 2	2.C FE	9,978,100	104. 0340	10,403,407	10,000,000	9,980,266		1,879			3. 150	3. 175		14,000	315,000	09/03/2019	12/15/2029
719245-AD-4	Photo Holdings Merger Sub Inc SFLY 8 1/2 10/01/26 .			2	4.B FE		105. 9060		486,000	466,205		2,529			8.500	9.432		10,328	41,999	02/20/2020	10/01/2026
71951Q-AA-0	Physicians Realty LP DOC 4.3 03/15/27			. 2	2.C FE	9,967,700			10,000,000	9,978,482		2,970			4.300		MS	126,611	430,000	03/02/2017	03/15/2027
720186-AH-8	Piedmont Natural Gas Co Inc DUK 4.1 09/18/34			. 2	1.G FE	1,811,001			1,668,000	1,799,477		(7,807)			4.100		MS	22,796	68,388	06/27/2019	09/18/2034
720186-AM-7	Piedmont Natural Gas Co Inc DUK 3.35 06/01/50			2	1.G FE	1,921,203			1,935,000	1,921,384		180			3.350	3.388		5,402	34,212	05/18/2020	06/01/2050
720198-AC-4	Piedmont Operating Partnership PDM 3.4 06/01/23			. 2	2.B FE	10,677,896			11,000,000	10,863,602		52,251			3.400	3.939		31, 167	374,000	12/27/2018	06/01/2023
72147K-AE-8	Pilgrim's Pride Corp PPC 5 7/8 09/30/27			. 2	3.A FE		108.4610	22,777	21,000	21,268		(48)			5.875	5.565		312	1,234	05/31/2019	09/30/2027
722844-AA-5	Pine Street Trust I EQH 4.572 02/15/29			. 2	2.B FE	11,049,760			11,000,000	11,043,219		(4,597)			4.572	4.511		189,992	502,920	07/22/2019	02/15/2029
72346Q-AC-8	Pinnacle Financial Partners 4 1/8 09/15/29			2	2.B PL	15,000,000			15,000,000	15,000,000					4. 125	4.125		182, 187	625,625	09/06/2019	09/15/2029
724479-AL-4 72650R-AR-3	Pitney Bowes Inc PBI 3 7/8 05/15/22				4.A FE 3.A FE		102.7500	96,585	94,000	94,900 551.391		(628)			5.375		MN		4,700	01/15/2020	05/15/2022
72650R-BF-8	Plains All American Pipeline L PAA 6.65 01/15/37						122.0700					(1,926) 881			3.600	3.618	JJ		33,250	10/07/2016	01/15/2037
727610-AN-7	Plains All American Pipeline L PAA 3.6 11/01/24			. 2	3.A FE 4.C FE	5,740,915	106.5750		5,750,000 5,750,000	5,746,319		1,666			6.250	7.660		34,500	207,000	09/02/2014	11/01/2024
730481-AJ-7	Plastipak Holdings Inc PLASPK 6 1/4 10/15/25 JB Poindexter & Co Inc JBPOIN 7 1/8 04/15/26				4.6 FE		103.0000		221.000			(669)			7. 125	6.527			11,250	10/21/2020	04/15/2026
736508-S*-4	Portland General Electric Co POR 2.32 32			1	4.B FE	3,300,000			3,300,000	3,300,000		(009)			2.320	2.320			13,338	11/18/2020	12/10/2032
737446-AK-0	Post Holdings Inc POST 5 08/15/26			2	4.B FE	284,000			284,000	284,000					5.000	5.000		5,364	14,200	07/25/2016	08/15/2026
737446-AQ-7	Post Holdings Inc POST 4 5/8 04/15/30			2	4.B FE				250,000	254,581		(204)			4.625	4.322	40	2,441	7,355	08/11/2020	04/15/2030
74005P-BD-5	Linde Inc CT LIN 3.55 11/07/42			2	1.F FE	9,786,921	121. 0500		9,850,000	9,797,829		1,553			3.550	3.585	MN	52,451	349,675	10/18/2017	11/07/2042
74005P-BS-2	Linde Inc CT LIN 2 08/10/50			2	1.F FE	14,922,750	93.6560	14.048.436	15,000,000	14,923,488		738			2.000	2.023	FΔ	117,500		08/03/2020	08/10/2050
740189-AH-8	Precision Castparts Corp PCP 3.9 01/15/43			2	1.F FE	11, 126, 476			10,506,000	11,121,765		(7,526)			3.900		JJ	188,933	290.979	09/28/2020	01/15/2043
740189-AP-0	Precision Castparts Corp PCP 4 3/8 06/15/45			2	1.F FE	5, 105, 520			4,500,000	5,083,841		(15,230)			4.375	3.565		8,750	196,875	07/18/2019	06/15/2045
740816-AL-7	President and Fellows of Harvard 3.619 10/01/37			1	1.A FE		120.1170		300,000	300,000		10,200)			3.619	3.619		2,714	10,857	04/29/2013	10/01/2037
741503-AZ-9	Booking Holdings Inc BKNG 3.6 06/01/26			2	1.G FE	2.099.400			2,000,000	2.079.035		(14.042)			3.600	2.774		6.000	72,000	07/11/2019	06/01/2026
74151#-AM-0	Pricewaterhousecopers LLC PWC 3.200 27	[1	1	1.E Z	8,700,000			8,700,000	8,700,000	[(17,042)			3.200	3.200		86.613		06/09/2020	09/15/2027
74151#-AN-8	Pricewaterhousecoopers LLC PWC 3.43 30	I	l	1	1.E Z	9,300,000			9,300,000	9,300,000					3.430	3.430		99,241		06/09/2020	09/13/2030
74151#-AP-3	Pricewaterhousecoopers LLC PWC 3.58 32	1	l	1	1.E Z	2,200,000			2,200,000	2,200,000					3.580	3.580	MS	24,503		06/09/2020	09/15/2032
74153W-CL-1	Pricoa Global Funding PRU 2.4 09/23/24	L	l		1.D FE	1,971,723			1,950,000	1,966,793		(4,284)			2.400		MS	12.740	46,800	11/04/2019	09/23/2024
74164M-AA-6	Primerica Inc PRI 4 3/4 07/15/22	1		1	1.G FE	9,018,850		9,316,871				(49,356)			4.750	4. 135		191,649	415,625	12/15/2016	07/15/2022
74166M-AC-0	Prime Security Services Borrow 5 3/4 04/15/26			1	3.C FE		109.5000		409,000	415,811		(1,083)			5.750	5.385	MS	6,925	23,518	09/13/2019	04/15/2026
74166M-AE-6	Prime Security Services Borrow 6 1/4 01/15/28	L		2	4.C FE		107.3590		177,000	177,000					6.250	6.250	JJ	5, 101	5, 132	01/16/2020	01/15/2028
74166M-AF-3	Prime Security Services Borrow 3 3/8 08/31/27	ļ		2	3.C FE		99.2500		108,000	108,000	ļ ļ				3.375	3.376	JD	162	1, 164	08/06/2020	08/31/2027
74170*-AS-8	Prime Property Fund LLC PRIMPR 3.58 29	ļ		. 1	1.F	9,800,000			9,800,000	9,800,000					3.580	3.580		77,964	350,840	09/19/2017	10/11/2029
74170*-AU-3	Prime Property Fund LLC PRIMP 4.48 30	ļ		. 1	1.F	5,500,000			5,500,000	5,500,000					4.480	4.480		36,276	246,400	10/15/2018	11/08/2030
74170*-AW-9	Prime Property Fund LLC 19498Z 3.60 29	ļ		. 1	1.F	3,000,000			3,000,000	3,000,000					3.600	3.600	MN	11,400	108,000	03/22/2019	05/23/2029
74170*-AX-7	Prime Property Fund LLC 19498Z 3.68 31	ļ		. 1	1.F	5,000,000	115. 5690		5,000,000	5,000,000					3.680	3.680	MN	19,422	184,000	03/22/2019	05/23/2031
74170*-AZ-2	Prime Property Fund LLC 19498Z 3.06 2029			. 1	1.F		110.9610	10,208,412	9,200,000	9,200,000					3.060	3.060	JD	14,858	281,520	09/13/2019	12/12/2029
74251V-AJ-1	Principal Financial Group Inc PFG 4.35 05/15/43			. 1	1.G FE	1, 109, 750			1,000,000	1, 106,233		(3,031)			4.350	3.651	MN	5,558	43,500	10/29/2019	05/15/2043
74251V-AK-8	Principal Financial Group Inc PFG 3.4 05/15/25				1.G FE	4,827,886		5, 135, 015	4,639,000	4,787,431		(31,683)			3.400		MN	20 , 154	157,726	09/16/2019	05/15/2025
74251V-AM-4	Principal Financial Group Inc PFG 3.1 11/15/26	ļ		2	1.G FE	3,050,108			2,750,000	3,033,784		(16,323)			3.100	1.196		10,893	42,625	08/27/2020	11/15/2026
74251V-AN-2	Principal Financial Group Inc PFG 4.3 11/15/46			. 2	1.G FE	6,040,510		7,394,411	5,800,000	6,032,577		(5,511)			4.300	4.040		31,868	249,400	12/18/2019	11/15/2046
74264*-AG-1	Prisa LHC LLC 0811537D 2.72 30			. [1	1.G Z	20,750,000			20,750,000	20,750,000					2.720	2.719		119, 151		07/15/2020	10/15/2030
74264*-AH-9	Prisa LHC LLC 0811537D 2.82 32			. [1	1.G Z	5,000,000		5,306,500	5,000,000	5,000,000					2.820	2.819		29,767		07/15/2020	10/15/2032
742718-EB-1	Procter & Gamble Co/The PG 3.1 08/15/23	ļ		. [1	1.D FE	2,000,440			2,000,000	2,000,150		(54)			3.100	3.097	FA	23,422	62,000	10/30/2013	08/15/2023
742718-FH-7	Procter & Gamble Co/The PG 3 03/25/30	ļ		. 2	1.D FE	19,952,000			20,000,000	19,955,212		3,212			3.000	3.028	MS	160,000	300,000	03/23/2020	03/25/2030
743315-AN-3	Progressive Corp/The PGR 3 3/4 08/23/21			. [1]	1.F FE	12,845,980	102.1/70	13,027,584	12,750,000	12,757,270	L	(10,976)	L		3.750	3.659	FA	170,000	478 , 125	08/22/2011	08/23/2021

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7	Fair Value	10	11		e in Book/Adiu		g Value			I I	nterest		Da	tes
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			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rat	е				Current	Other-	in							
		С	е		SVO	Used	to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obta	in		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fai		Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost Valu		Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
743315-AW-3	Progressive Corp/The PGR 3.2 03/26/30	_	+ ''	2	1.F FE	5,000,000 115.16		5.000.000	5,000,000	(Decircuse)	71001011011	recognized	Value	3.200	3.200	MS	42,222	80.000	03/17/2020	03/26/2030
74338*-AA-6	Amazon.com Inc AMZN 4.034 39	1		1	1.C	23,397,525120.13		23,397,525	23,397,525					4.034	4.068	MON	41,949	943,856	12/17/2018	11/15/2039
74340X-BL-4	Prologis LP PLD 4 3/8 02/01/29			2	1.G FE	4.988.231 122.69		5,000,000	4.989.257		1.026			4.375	4.407	FA	91,146	109,375	02/10/2020	02/01/2029
74340X-BM-2	Prologis LP PLD 2 1/4 04/15/30			2	1.G FE		80 30,004,285	28,000,000	27,827,805		15 , 125			2.250	2.324	AO	133,000	414,750	02/03/2020	04/15/2030
74352*-AA-7	Amazon.com Inc AMZN 3.327 41	ļ			1.F	4,203,266109.88	804,618,885	4,203,266	4,203,266				ļ	3.327	3.350	MON	8,157	99, 156	11/22/2019	11/10/2040
743815-AE-2	ModivCare Inc PRSC 5 7/8 11/15/25	ļ		2	4.B FE	295,385105.75		289,000	295, 151		(234)			5.875	5.258	MN	2,688		10/22/2020	11/15/2025
744320-AY-8	Prudential Financial Inc PRU 3.905 12/07/47	ļ		2	1.G FE	3,796,598120.35		3,699,000	3,795,124		(2,267)			3.905	3.745	JD	9,630	144,446	12/11/2019	12/07/2047
744320-BA-9	Prudential Financial Inc PRU 3.935 12/07/49			2	1.G FE	1,751,168121.50		1,600,000	1,747,522		(3,030)			3.935	3.425	JD	4, 197	62,960	10/08/2019	12/07/2049
74432Q-BS-3	Prudential Financial Inc PRU 5 5/8 05/12/41	ł		1	1.G FE	3,580,650132.54		3,250,000	3,561,511		(8,805)			5.625	4.877	MN	24,883	182,813	10/16/2018	05/12/2041
744448-CE-9 744448-CS-8	Public Service Co of Colorado XEL 4 3/4 08/15/41	+			1.F FE 1.E FE	3,785,484130.25		3,800,000	3,788,108		333			4.750	4.774	FA	68, 189	180,500	08/02/2011	08/15/2041
74456Q-CC-8	Public Service Co of Colorado XEL 3.2 03/01/50 Public Service Electric and Ga PEG 3.15 01/01/50			2	1.F FE	9,894,760115.94 		10,000,000			(4, 145)			3.200	3.255	N9		336,000	08/06/2019 11/18/2020	03/01/2050
745310-AD-4	Puget Energy Inc PSD 6 09/01/21			1	2.0 FE	8,000,000 103.49		8,000,000	8,000,000		(4, 143)			6.000	6.000		160.000	480.000	08/17/2011	09/01/2021
747262-AY-9	QVC Inc QVCN 4 3/4 02/15/27			2	3.A FE	278 , 150 107 . 25		277,000	278,017		(133)			4.750	4.678		4,971	6,981	01/29/2020	02/15/2027
747262-AZ-6	QVC Inc QVCN 4 3/8 09/01/28	1		2	3.A FE	232,000103.6		232,000	232,000					4.375	4.375		3,693		08/13/2020	09/01/2028
747301-AC-3	Quad/Graphics Inc QUAD 7 05/01/22	[1	5.A FE	240,78890.00		246,000			1,202			7.000	7.570		2,870	17,220	01/17/2019	05/01/2022
747525-AJ-2	QUALCOMM Inc QCOM 4.65 05/20/35			2	1.G FE	14,285,253133.77		13,659,000	14, 182, 824		(27, 159)			4.650	4.281	MN	72,336	635, 144	12/15/2016	05/20/2035
747525-AK-9	QUALCOMM Inc QCOM 4.8 05/20/45			2	1.G FE	2,093,780142.27		2,000,000	2,086,373		(1,985)			4.800	4.503	MN	10,933	96,000	12/16/2016	05/20/2045
747525-AU-7	QUALCOMM Inc QCOM 3 1/4 05/20/27	ļ		2	1.G FE	3,989,520113.50		4,000,000	3,992,902		985			3.250	3.281	MN	14,806	130,000	05/19/2017	05/20/2027
74759B-AF-0	Qualitytech LP / QTS Finance C QTS 3 7/8 10/01/28 .			2	3.C FE			178,000	181,513		(15)			3.875	3.420		1,609		12/22/2020	10/01/2028
74837H-C#-1	Questar Gas Company QUESGAS 3.97 47	ł		1	1.G			48,000,000	48,000,000					3.970	3.970		243,493	1,905,600	09/21/2017	11/15/2047
74840L-AB-8 74841C-AB-7	Quicken Loans LLC QUICKN 5 1/4 01/15/28	+		2	3.B FE 3.B FE			163,000	161,819		135			5.250	5.375		3,946	8,558	12/05/2017	01/15/2028
749685-AW-3	Quicken Loans LLC / Quicken 3 7/8 03/01/31 RPM International Inc RPM 4 1/4 01/15/48	+		2	3.B FE			185,000	185,000		(2)			3.875	4.250	N9	2, 131		09/09/2020 12/06/2017	03/01/2031
749860-BB-6	RREEF America REIT II Inc 0800512D	†····		1	1.G Z			8,650,000	8,650,000		(2)			2.250	2.250	.ID	11,894	030,000	09/11/2020	12/09/2027
74986@-BD-2	RREEF America REIT II Inc 0800512D	1		1	1.G Z	4, 175, 000 105. 65		4,175,000	4,175,000					2.670	2.670	JD	6,812		09/11/2020	12/09/2032
750236-AU-5	Radian Group Inc RDN 4 1/2 10/01/24	I		2	3.A FE	145.000 105.50		145,000	145,000					4.500	4.500	AO	1,631	6.525	09/12/2017	10/01/2024
75144*-AB-5	RPT Realty RPT 4.12 23	I		1	3.A	15,000,000100.68	1015, 102, 150	15,000,000	15,000,000					4. 120	4.120	JD	6,867	618,000	05/09/2013	06/27/2023
75281A-BG-3	Range Resources Corp RRC 9 1/4 02/01/26			2	4.C FE	124,000104.50		124,000	124,000					9.250	9.250	FA	4,779		12/16/2020	02/01/2026
75419T-AA-1	Rattler Midstream LP RTLR 5 5/8 07/15/25	ļ		2	3.A FE	2,500,000105.62		2,500,000	2,500,000					5.625	5.625	JJ	65,234		07/09/2020	07/15/2025
754730-AE-9	Raymond James Financial Inc RJF 3 5/8 09/15/26	ļ		[1	2.A FE	7,987,280114.71		8,000,000	7,992,671		1, 139			3.625	3.643		85,389	290,000	07/07/2016	09/15/2026
754730-AF-6	Raymond James Financial Inc RJF 4.95 07/15/46	·		1	2.A FE			2,000,000	1,998,842		22			4.950	4.954		45,650	99,000	07/07/2016	07/15/2046
75513E-AD-3 756109-AU-8	Raytheon Technologies Corp RTX 2 1/4 07/01/30 Realty Income Corp 0 3.65 01/15/28	·		2	2.A FE 1.G FE	21,145,950106.2		20,000,000	21,134,219		(11,731)			2.250	1.588 2.920		278,750 33,661	73,000	11/24/2020 07/08/2019	07/01/2030
75884R-AW-3	Regency Centers LP REG 4.4 02/01/47	†		2	1.G FE	2,106,560114.08 9,787,113115.93			2,089,366 9,793,213		(11,733)			4.400	4.454			434,500	01/18/2019	01/15/2028
7591EP-AP-5	Regions Financial Corp RF 3.8 08/14/23	t	1	2	2.A FE						729			3.800	3.813		95,443	250,800	01/17/2017	08/14/2023
759351-AL-3	Reinsurance Group of America I RGA 4.7 09/15/23			1	2.A FE	2.176.860 110.47		2.000.000	2, 128, 095		(45.560)			4.700	2.243		27.678	94.000	12/04/2019	09/15/2023
759351-AM-1	Reinsurance Group of America I RGA 3.95 09/15/26	Ι		2	2.A FE	21,582,244114.81		21,465,000	21,622,165		(21, 168)			3.950	3.775		249,650	847,868	02/21/2020	09/15/2026
759351-AN-9	Reinsurance Group of America I RGA 3.9 05/15/29	1		2	2.A FE	13,719,620114.66		13,000,000	13,636,697		(68,351)			3.900	3.206		64,783	507,000	10/09/2019	05/15/2029
760759-AN-0	Republic Services Inc RSG 5.7 05/15/41				2.B FE	197,065143.05	60228,890	160,000	193,880		(1,043)			5.700	4.150		1, 165	9, 120	10/18/2017	05/15/2041
760759-AR-1	Republic Services Inc RSG 2.9 07/01/26			2	2.B FE	5,394,164110.49		5,113,000	5,357,756		(36,408)			2.900	1.937		74, 139	74, 139	02/27/2020	07/01/2026
760759-AS-9	Republic Services Inc RSG 3 3/8 11/15/27	ļ		2	2.B FE	3,996,212113.40		4,203,000	4,040,925		20 , 125			3.375	4.023	MN	18,125	141,851	09/20/2018	11/15/2027
760759-AT-7	Republic Services Inc RSG 3.95 05/15/28	·		2	2.B FE	1,972,040117.26		2,000,000	1,978,335		2,471		ļ	3.950	4.122	MN	10,094	79,000	05/03/2018	05/15/2028
76131V-A@-2	Retail Properties of America RPAI 4.58 24	ł		1	2.C	7,000,000105.65		7,000,000	7,000,000		0.400			4.580	4.580	JD	891	320,600	06/30/2014	06/30/2024
76131V-AA-1 76131V-B0-1	Retail Properties of America RPAI 4 03/15/25			۱ ^۲	2.C FE 2.C			7,300,000	7,283,782		3,480			4.000	4.058 4.820	ID	85,978 4,418		03/05/2015	03/15/2025
76131V-B9-1 76169#-AG-8	Retail Properties of America RPAI 4.82 29 Reyes Holdings LLC REYES 5.13 22	t	1	ļ: ·····	2.0 2.A PL	3,400,000106.36		3.400.000	3,400,000					4.820	5. 130	∪ ∪	4,418		03/22/2019	06/28/2029
76169#-AJ-2	Reyes Holdings LLC 24549Z 3.71 28	†	1	1	2.A PL			12,600,000	12,600,000		·			3.710	3.710	ΔO	96,089	467.460	08/18/2017	10/17/2028
76169#-AL-7	Reyes Holdings LLC 240492 3.71 25	I		1	2.A PL			20,000,000	20,000,000					4.410	4.410	JD	44, 100		11/15/2018	12/13/2025
76169#-AM-5	Reyes Holdings LLC REYES 4.60 28	I		1	2.A PL	4,000,000 117.23		4,000,000	4,000,000					4.600	4.600	JD	9,200	184,000	11/15/2018	12/13/2028
76174L-AA-1	Reynolds Group Issuer Inc / Re REYNOL 4 10/15/27			2	4.A FE	123,000 102.50		123,000	123,000					4.000	4.000	AO	1,230		09/17/2020	10/15/2027
771367-CD-9	Rochester Gas and Electric Cor AGR 3.1 06/01/27	ļ		2	1.F FE	10,405,000110.55	4011,055,413	10,000,000	10,338,084		(50, 105)			3.100	2.505		25,833	310,000	08/20/2019	06/01/2027
77340R-AS-6	Rockies Express Pipeline LLC ROCKIE 3.6 05/15/25			2	3.A FE	9,988,000103.02	2010,302,200	10,000,000	9,989,604		1,604			3.600	3.626	MN	46,000	285,000	01/16/2020	05/15/2025

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
77340R-AT-4	Rockies Express Pipeline LLC ROCKIE 4.8 05/15/30	·		2	3.A FE	4,996,70		5,090,825	5,000,000	4,996,706		6			4.800	4.809	MN	30,667	190,000	01/16/2020	05/15/2030
773903-AJ-8	Rockwell Automation Inc ROK 4.2 03/01/49	+		2	1.G FE	8,669,3		8,564,447	6,340,000	8,643,510		(25,806)			4.200	2.396	MS	88,760	133, 140	07/21/2020	03/01/2049
776696-AE-6	Roper Technologies Inc ROP 3 1/8 11/15/22			2	2.A FE		00104.5520	5,227,577	5,000,000	4,999,192		414			3. 125	3. 134		19,965	156,250	11/15/2012	11/15/2022
776743-AF-3 776743-AG-1	Roper Technologies Inc ROP 4.2 09/15/28	·}		۵	2.A FE		119.2730	17,890,898	15,000,000	14,871,584		13,801			4.200	4.332		185,500	630,000	01/18/2019	09/15/2028
776743-AG-1	Roper Technologies Inc ROP 2.95 09/15/29	†····		2	2.A FE 2.B FE		00109.8640 10101.2690	8,789,141	8,000,000 5,210,000	8,102,715 5,267,081		(10,518)			2.950	2.779		69,489	248,456	10/10/2019	09/15/2029
7/6/43-AN-6 781172-AB-7	Roper Technologies Inc ROP 1.4 09/15/27	·}		1	2.B FE	5,267,3		5,276,111		5,267,081		(229)			7.750	1.225		24,313		12/18/2020	09/15/2027
78147#-AB-2	Rumpke Consolidated Companies RUM 2.44 30	†		1	2.0 Z	4,200,00		4,357,416	4,200,000	4,200,000		81			2.440	2.440		27,613		09/03/2020	09/24/2030
78147#-AC-0	Rumpke Consolidated Companies RUM 2.59 32	†		1	2.C Z	3,200,00		3,333,184	3,200,000	3,200,000					2.590	2.590	MS	22,332		09/03/2020	09/24/2030
78355H-KL-2	Ryder System Inc R 3.65 03/18/24	†		2	2.B FE	1.598.49		1.748.363	1,600,000	1,599,036		278			3.650	3.670	MS	16.709	58.400	02/25/2019	03/18/2024
78355H-KN-8	Ryder System Inc R 2 1/2 09/01/24	1		2	2.B FE		60 106.2390	2,124,787	2,000,000	2,007,243		(1,887)			2.500	2.394	MS	16,667	53, 194	10/21/2019	09/01/2024
78397K-AA-0	SEG Holding LLC / SEG Finance 5 5/8 10/15/28			2	4.B FE	393,86		407,230	386,000	393,540		(323)			5.625	5. 158		4.946		10/07/2020	10/15/2028
78403D-AF-7	SBA Tower Trust SBATOW 3.722 04/11/23				1.F FE		00 . 102.6120	12,313,421	12.000.000	12,000,000		(020)			3.722	3.751		19.851	445.399	04/04/2013	04/11/2023
78408L-AA-5	SC Johnson & Son Inc SCJOHN 4 05/15/43	I		2	1.G FE	5, 199, 08		6,366,064	5,300,000	5,214,473		2.298			4.000	4, 111	MN	27,089	212,000	05/07/2013	05/15/2043
78408L-AC-1	SC Johnson & Son Inc SCJOHN 4.35 09/30/44	I		2	1.G FE	5, 144, 86		6,086,221	4,915,000	5, 139, 680		(6,203)			4.350	4.035	MS	54,045	213,803	12/10/2019	09/30/2044
78409V-AR-5	S&P Global Inc SPGI 2.3 08/15/60	ļ		2	1.G FE	14,764,05	5095.1740	14,276,033	15,000,000	14,765,427		1,377			2.300	2.361	FA	132,250		08/10/2020	08/15/2060
78409V-AS-3	S&P Global Inc SPGI 1 1/4 08/15/30	ļ		2	1.G FE	9,951,40	0098.5840	9,858,350	10,000,000	9,953,150		1,750			1.250	1.302	FA	47,917		08/10/2020	08/15/2030
78410G-AC-8	SBA COMMUNICATIONS CORP SBAC 3 7/8 02/15/27			2	4.A FE		15 105. 0300	95,577	91,000	90,586		41			3.875	3.960	FA	1,332	1,871	05/19/2020	02/15/2027
78442F-EQ-7	Navient Corp NAVI 5 1/2 01/25/23	ļ		1	3.C FE	117,00		122,265	117,000	117,000					5.500	5.500	JJ	2,789	6,435	03/15/2019	01/25/2023
78444F-AF-3	SL Green Operating Partnership SLG 3 1/4 10/15/22 .			2	2.C FE	9,456,59		9,809,377	9,500,000	9,479,852		10,685			3.250	3.373		65, 181	308,750	12/27/2018	10/15/2022
78466C-AC-0	SS&C Technologies Inc SSNC 5 1/2 09/30/27			2	4.B FE		00106.8020	369,535	346,000	346,000					5.500	5.500		4,810	19,030	03/14/2019	09/30/2027
78488@-AE-5	American Core Realty Fund LP AMERCO 3.89 28	.		1	2.A		112.8480	3,385,440	3,000,000	3,150,772		(17,888)			3.890	3.110		29, 175	116,700	12/12/2019	04/01/2028
78488@-AF-2	American Core Realty Fund LP AMERCO 3.89 28B	+		1	2.A		00112.8610	5,643,050	5,000,000	5,251,286		(29,814)			3.890	3.110		48,625	194,500	12/12/2019	04/01/2028
784880-AH-8	American Core Realty Fund LP AMERCO 4.24 28	+		1	2.A	8,380,00		9,682,922		8,380,000					4.240	4.240	FA	134,229	355,312	08/01/2018	08/15/2028
784880-AJ-4 785592-AD-8	American Core Realty Fund LP AMERCO 4.34 30	+		1	2.A	7,460,00		8,783,479	7,460,000	7,460,000		(56,712)			4.340	4.340	FA	122,311	323,764	11/01/2018	08/15/2030
785592-AU-8 785592-AM-8	Sabine Pass Liquefaction LLC 5 5/8 04/15/23	· · · · · ·		2	2.C FE 2.C FE	4,935,14		5, 163, 558	4,700,000	4,823,249		(65,861)			5.625	4.269	AU	55,813	264,375	12/20/2018	04/15/2023
785592-AU-0	Sabine Pass Liquefaction LLC 5 5/8 03/01/25 Sabine Pass Liquefaction LLC SPLLLC 4.2 03/15/28			2	2.0 FE	3,361,35			10.000.000	3,277,796		(64,430)			5.625	3.373	MO	56,250	168,750	09/19/2019 10/10/2019	03/01/2025
785592-AU-6	Sabine Pass Liquefaction LLC 4 1/2 05/15/30	+		2	2.0 FE		22118.5280	6,420,648	5,417,000	6, 187, 841		(3,781)			4.200	2.671		31,148	17,531	12/10/2020	05/15/2030
78573A-AC-4	Anheuser-Busch North American SABLN 4.95 01/15/42			1	2.B FE		10 131.3730	3,941,193	3,000,000	3,435,276		(13, 107)			4.950	3.930		68,475	148,500	10/05/2016	01/15/2042
79588T-AC-4	Sammons Financial Group Inc SAMMON 4.45 05/12/27	·		2	2.A FE		14 105.6220	13,308,318	12,600,000	12,704,878		(14,842)			4.450	4.293		76,318		12/08/2017	05/12/2027
806851-AE-1	Schlumberger Holdings Corp SLB 3 5/8 12/21/22	Ţ	1	2	2.A FE		7104.9340	377.763	360,000	365,522		(2,943)			3.625	2.749		363	13,050	10/18/2017	12/21/2022
806851-AG-6	Schlumberger Holdings Corp SLB 4 12/21/25	Ι	1	2	2.A FE		13113.6310	2,761,242	2,430,000	2,535,679		(20,681)			4.000	3.001		2,700	97,200	11/04/2019	12/21/2025
806851-AK-7	Schlumberger Holdings Corp SLB 3.9 05/17/28	Ι		2	2.A FE		001130120	5,650,608	5,000,000	5,360,502		(38,898)			3.900	2.778		23,833	195,000	02/19/2020	05/17/2028
808513-AL-9	Charles Schwab Corp/The SCHW 3 03/10/25	.[2	1.F FE		73109.3270	2,077,212	1,900,000	1,949,254		(11,818)			3.000	2.308		17,575	57,000	09/26/2019	03/10/2025
808513-AU-9	Charles Schwab Corp/The SCHW 3.2 01/25/28	1		2	1.F FE		00113.2440	5,662,194	5,000,000	5, 193, 355		(25,596)			3.200	2.578		69,333	160,000	10/17/2019	01/25/2028
808513-BA-2	Charles Schwab Corp/The SCHW 3 1/4 05/22/29	1		2	1.F FE	4,982,65	50114.8130	5,740,633	5,000,000	4,985,077		1,522			3.250	3.291	MN	17,604	162,500	05/20/2019	05/22/2029
808626-AG-0	Leidos Inc LDOS 5 1/2 07/01/33			1	2.C FE	10,946,9	10122.5560	12,945,590	10,563,000	10,928,596		(17,863)			5.500	5.119	JJ	290,483	550,000	07/29/2020	07/01/2033
811054-AG-0	EW Scripps Co/The SSP 5 1/8 05/15/25				4.C FE	33,60	00102.0740	35,726	35,000	33,952		205			5. 125	5.913	MN	229	1,794	04/01/2019	05/15/2025
81105D-AA-3	Scripps Escrow II Inc SSP 3 7/8 01/15/29			2	3.C FE		00 103. 9270	71,709	69,000	69,000					3.875	3.875	JJ	7		12/15/2020	01/15/2029
81211K-AY-6	Sealed Air Corp SEE 4 12/01/27			2	3.C FE		00106.7500	16,176,895	15, 154,000	15, 186, 961		(4,098)			4.000	3.963		50,513	614,579	11/12/2019	12/01/2027
81618T-AC-4	Office Properties Income Trust OPI 4 1/2 02/01/25 .	. .		2	2.C FE	16,413,32		17,746,905	16,750,000	16,593,130		34,042			4.500	4.755	FA	314,063	753,750	01/29/2015	02/01/2025
816196-AT-6	Select Medical Corp SEM 6 1/4 08/15/26			2	4.C FE	337,02		360,768				(292)			6.250	6.128	FA	7,910	21,752	07/30/2019	08/15/2026
816851-AP-4	Sempra Energy SRE 6 10/15/39			1	2.B FE	3,367,29		4,110,629	2,866,000	3,312,783		(14,514)			6.000	4.738	A0	36,303	171,960	12/12/2016	10/15/2039
816851-BH-1	Sempra Energy SRE 3.8 02/01/38	·		2	2.A FE	3,415,68		3,474,904	3,000,000	3,410,772		(4,908)			3.800	2.765	FA	47,500		09/24/2020	02/01/2038
81721M-AG-4	Diversified Healthcare Trust DHC 6 3/4 12/15/21	ļ		2	3.B FE		00101.5000	10,150,000	10,000,000	9,977,347		22,242			6.750	7.000	JD	30,000	675,000	12/05/2011	12/15/2021
81721M-AK-5	Diversified Healthcare Trust DHC 4 3/4 05/01/24				3.B FE		35102.7090	50,327	49,000	47,285					4.750	5.870		388	1, 164	10/28/2020	05/01/2024
81721M-AM-1	Diversified Healthcare Trust DHC 4 3/4 02/15/28	ł		2	3.B FE		7299.5000	31,840	32,000	29, 128		56			4.750	6.335		574		10/28/2020	02/15/2028
824348-BB-1	Sherwin-Williams Co/The SHW 4.2 01/15/22	t		2	2.C FE		19 102. 9360		8,575,000	8,680,054		(129,915)			4.200	2.623		166,069	360 , 150	08/09/2017	01/15/2022
824348-BH-8	Sherwin-Williams Co/The SHW 4.4 02/01/45	t		4	2.C FE		30121.2010	16,119,700	13,300,000	12,673,604		13,736			4.400	4.730		243,833	585,200	08/09/2017	02/01/2045
824360-AA-8 827048-AW-9	Sherwin-Williams Co/The SHW 4.50 38	t		1	2.B 3.B		36117.5040 35103.8750	16,720,215 12,568,875	14,229,486 12,100,000	14,229,486 12,123,157		(2, 178)			4.500	4.542	MUIN	28,459	640,327 249,563	06/05/2018	06/15/2038
827048-AW-9 828807-CL-9	Silgan Holdings Inc SLGN 4 1/8 02/01/28 Simon Property Group LP SPG 4 3/4 03/15/42	†		2	1.G FE		99122.3540		12, 100,000			(2, 1/8)			4. 125	4.069	MQ		249,563	12/14/2016	02/01/2028
020001 "UL"J	O		1	I	. p		JU 144.0040		, , , , , , , , , , , , , , , , ,	, 101, 101	h	(0,032)	h		+4.7JU		mu			14/ 17/ 40 10	00/ 10/ 2042

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	Interest		Da	tes
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
828807-CV-7	Simon Property Group LP SPG 3 1/2 09/01/25	·}		2	1.G FE		6111.0510	5,552,562	5,000,000	4,956,605		8,394			3.500	3.704	MS	58,333	175,000	01/24/2019	09/01/2025
828807-CZ-8	Simon Property Group LP SPG 4 1/4 11/30/46			2	1.G FE		4116.1270	21,251,331	18,300,000	18, 194, 749		2, 185			4.250	4.287	MN	66,973	777,750	11/15/2016	11/30/2046
828807-DF-1	Simon Property Group LP SPG 2.45 09/13/29	+		2	1.G FE		0105.0420	5,252,123	5,000,000	5,030,887		(2,763)			2.450	2.369		36,750	122,500	02/20/2020	09/13/2029
82894*-AX-5 82894*-BB-2	Simplet (JR) Company Senior No JRSIMP 4.06 28	·		[······	2.C		0114.4710	22,894,200	20,000,000	20,000,000 5,000,000					4.060 4.880	4.060	TA	297,733	812,000	02/19/2016	02/19/2028
82894^-BB-2 82922T-AA-7	Simplot (JR) Company Senior No JRSIMP 4.88 34	·}			2.C 1.B FE		0124.0310	6,201,550 8,491,603	5,000,000 8,190,000						4.880	4.880	MIN	40,667	244,000	02/01/2019	05/01/2034
829221-AA-7 829259-AW-0	Sinai Health System SINAI 3.034 01/20/36 Sinclair Television Group Inc SBGI 5 1/8 02/15/27 .	†		2	4.B FE			8,491,603				839			5. 125	8.839		111,128	248,485	05/12/2020	01/20/2036
829259-AW-U 829259-BA-7	Sinclair Television Group Inc SBGI 5 1/8 U2/15/27 . Sinclair Television Group Inc SBGI 4 1/8 12/01/30 .	†		5	4.B FE							839			5. 125	4.099	n	1,220	1,014	12/18/2020	12/01/2030
82967N-BA-5	Sirius XM Radio Inc SIRI 5 08/01/27	+		2	3.0 FE	95,66		96,688	91,000	94,883		(781)			5.000	3.747	JD	1,896	2,275	03/06/2020	08/01/2027
82967N-BC-1	Sirius XM Radio Inc SIRI 5 1/2 07/01/29			2	3.0 FE	136,00		149.643	136,000	136,000					5.500	5.500	II	3.740	7,979	06/05/2019	07/01/2029
830867-AA-5	Delta Air Lines Inc / SkyMiles DAL 4 1/2 10/20/25	†		1	2.B FE	5,000,00		5.344.296	5,000,000	5,000,000					4.500		JAJ0	61,250		09/16/2020	10/20/2025
830867-AB-3	Delta Air Lines Inc / SkyMiles DAL 4 1/2 10/20/28	1		1	2.B FE	5,121,35		5,588,543	5,120,000	5, 121, 304		(48)			4.750		JAJ0			09/16/2020	10/20/2028
832696-AP-3	J M Smucker Co/The SJM 4 3/8 03/15/45	1		1	2.B FE		0123.9930	1.239.925	1,000,000	977,648		501			4.375	4.528		12.882	43.750	12/09/2016	03/15/2045
833034-AH-4	Snap-on Inc SNA 6 1/8 09/01/21	1		1	11.G FE		5 103. 6490	7,773,641	7.500.000			(2.557)			6. 125	6.088		153, 125	459,375	08/12/2009	09/01/2021
83413U-A#-7	Solar Capital Limited SLRC 4.6 2022	1		1	2.0 FE		0103.8030	18.684.540	18,000,000	18,000,000					4.600	4.600		121,900		11/23/2016	05/08/2022
83413U-B*-0	Solar Capital Limited SLRC 4.5 22	I		1	2.C FE	10,000,00			10,000,000	10,000,000					4.500	4.500		3,750	450,000	10/19/2017	12/28/2022
83413U-B@-8	Solar Capital Limited SLRC 4.20 2024			1	2.C FE	10,000,00		10,720,400	10,000,000	10,000,000					4.200	4.200	JD	18,667	414,400	10/04/2019	12/15/2024
83416M-A*-6	Solar Senior Capital LTD SUNS 3.90 25			1	2.B FE		0 106.2330	22,606,382	21,280,000	21,280,000					3.900	3.900	MS	209,785	414,960	03/02/2020	03/31/2025
83545G-BC-5	Sonic Automotive Inc SAH 6 1/8 03/15/27	ļ		2	4.B FE	239,49	4 105. 3750	245,524	233,000	239, 173		(271)			6. 125	5.409	MS	4,202	3,614	10/20/2020	03/15/2027
838518-E#-1	South Jersey Industries Inc SJI 4.17 30	ļ		1	2.C	3,000,00	0113.7700	3,413,100	3,000,000	3,000,000					4.170	3.920		4, 170	125, 100	01/23/2018	06/19/2030
838518-E@-3	South Jersey Industries Inc SJI 4.07 28	ļ		1	2.C		0112.1780	5,608,900	5,000,000	5,000,000					4.070	3.820		6,783	203,500	01/23/2018	06/19/2028
84055*-AA-6	South Texas Electric STEC 5.410 28			1	1.F		4113.7680	4, 175, 961	3,670,594	3,670,594					5.410	5.411		99,290	210,990	11/19/2009	01/01/2028
842434-CS-9	Southern California Gas Co SRE 4.3 01/15/49	ļ		2	1.D FE		0131.3450	28,633,275	21,800,000	21,790,190					4.300	4.303		432,246	937,400	09/19/2018	01/15/2049
8426EP-AC-2	Southern Co Gas Capital Corp SO 4.4 05/30/47			2	2.A FE	947,76		1, 192, 958	950,000	947,937		41			4.400	4.414	MN	3,599	41,800	05/04/2017	05/30/2047
84346L-AA-8	Southern Natural Gas Co LLC SONGAS 4.8 03/15/47			2	2.A FE	36,888,15		40, 197, 349	34,565,000	36,746,068		(46,096)			4.800	4.386	MS	488,519	1,659,120	10/27/2017	03/15/2047
843646-AH-3	Southern Power Co SO 5.15 09/15/41			1	2.A FE	6,087,90		7,391,852	6,000,000	6,073,399		(1,977)			5. 150	5.054	MS	90,983	309,000	11/10/2011	09/15/2041
843646-AJ-9	Southern Power Co SO 5 1/4 07/15/43	+		1	2.A FE		3122.9410	1,533,080	1,247,000	1,331,042		(2,069)			5.250	4.758	JJ	30,188	65,468	10/18/2017	07/15/2043
843646-AU-4	Southern Power Co SO 4.95 12/15/46				2.A FE	15,737,73		19,229,302	16,000,000	15,755,765		4,478			4.950	5.056	JD	35,200	792,000	11/18/2016	12/15/2046
845011-AA-3 845011-AB-1	Southwest Gas Corp SWX 3.7 04/01/28			2	1.G FE 1.G FE		0114.6180	9,255,389 9,531,824	8,075,000	8,636,313		(70,637)			3.700	2.607	AU	74,694	298,775	01/07/2020	04/01/2028
845437-BL-5	Southwest Gas Corp SWX 4.15 06/01/49	+		Z	2.A FE	8,759,58	2 122.7850 5 146.3110	9,531,824	7,763,000 250.000	8,739,801 249.918		(19,4/1)			4. 150	3.444			322, 165	02/03/2020	06/01/2049
845437-BL-5 845437-BM-3	Southwestern Electric Power Co AEP 6.2 03/15/40 Southwestern Electric Power Co AEP 3.55 02/15/22	†····		1	2.A FE 2.A FE		0102.6800	365,778	250,000	249,918		4.587			3.550	6.203 3.599		4,564		03/03/2010	03/15/2040
845467-AP-4	Southwestern Energy Co SWN 8 3/8 09/15/28	†		2	2.A FE 3.C FE			75,950	70,000	9,994,657		4,587			8.375	8.350	MS	2,019	,000,000	01/31/2012	09/15/2028
845743-BL-6	Southwestern Public Service Co XEL 6 10/01/36	· · · · · ·		1	2.B FE	3,046,54		3,452,819	2,530,000	2,978,227		(19,695)			6.000	4,416	MOAO	37,950	151,800	06/16/2020	10/01/2036
845743-BR-3	Southwestern Public Service Co XEL 3.7 08/15/47	†		2	11.G FE			59.049	50,000	49,996					3.700	3.700		699	1,850	10/18/2017	08/15/2047
84611#-AF-8	Life Storage Inc SSS 3.67 28	1	1	1	2.B		0111.4680	9.474.780	8.500.000	8,500,000					3.670	3.670	JJ	138.644	311,950	07/21/2016	07/21/2028
84756N-AD-1	Spectra Energy Partners LP ENBCN 4 3/4 03/15/24	[2.A FE		01116390	16.745.916	15.000.000	15,053,626		(15,351)			4.750	4.628	MS	209.792	712,500	11/01/2018	03/15/2024
84756N-AE-9	Spectra Energy Partners LP ENBCN 5.95 09/25/43	Ι			2.A FE		0129.2940	4,072,771	3,150,000	3,509,595		(8,432)			5.950	5.092		49,980	187,425	12/08/2016	09/25/2043
84756N-AG-4	Spectra Energy Partners LP ENBCN 4 1/2 03/15/45	[2	2.A FE		0116.8570	1,168,567	1,000,000	1,006,105		(143)			4.500	4.458		13,250	45,000	10/05/2016	03/15/2045
84779M-AA-2	Speedway Motorsports LLC / Spe TRK 4 7/8 11/01/27 .	1		2	4.B FE	272,00		269,280	272,000	272,000					4.875	4.875		2,210	13,555	10/16/2019	11/01/2027
84857@-AD-8	Spire Inc SPM 2.84 29	1		1	1.F		0110.5960	35,390,720	32,000,000	32,000,000					2.840	2.840	MN	116,124	916,373	10/29/2019	11/15/2029
84858@-AA-3	Spirit Airlines Inc SAVE 4.93 23	ļ		1	3.A PL	7,518,51	998.9370	7,438,597	7,518,519	7,518,519					4.930	4.931	AO	92,666	370,663	05/03/2018	04/01/2023
85172F-AN-9	OneMain Finance Corp OMF 7 1/8 03/15/26	ļ		1	3.C FE	49,00	0118.2500	57,943	49,000	49,000		ļ		ļ	7. 125	7.125	MS	1,028	3,491	05/09/2018	03/15/2026
85172F-AQ-2	OneMain Finance Corp OMF 6 5/8 01/15/28	.ļ		2	3.C FE	178,40		229, 188	193,000	179,329		924			6.625	7.943	JJ	5,896	8,838	05/06/2020	01/15/2028
85172F-AS-8	OneMain Finance Corp OMF 8 7/8 06/01/25	ļ		2	3.C FE	237,21		269,238	238,000	237,309		91			8.875	8.956	JD	1,760	11,559	05/15/2020	06/01/2025
85205T-AL-4	Spirit AeroSystems Inc SPR 7 1/2 04/15/25			2	4.B FE		3 107 . 2500	139,425	130,000	139, 139		(124)			7.500	4.661	AO	2,058		12/16/2020	04/15/2025
852060-AD-4	Sprint Capital Corp S 6 7/8 11/15/28			1	3.B FE		6131.8480	679,017	515,000	549,041		(3,416)			6.875	5.802	MN	4,524	35,406	07/29/2019	11/15/2028
85207U-AK-1	Sprint Corp S 7 5/8 03/01/26	·}		2	3.B FE		0 124. 1200	114, 190	92,000	92,000					7.625	7.625	MS	2,338	7,015	02/20/2018	03/01/2026
85253#-AA-9	STAG Industrial Inc STAG 4.98 24	·		[1	2.C		0111.7250	12,289,750	11,000,000	11,000,000					4.980	4.980	AO	136,950	547,800	10/01/2014	10/01/2024
85253#-AG-6	STAG Industrial Inc STAG 4.10 25	· 		1	2.C		0110.2120	9,698,656	8,800,000	8,850,854		(10,403)			4.100	3.956	JD	18,040	360,800	07/18/2019	06/13/2025
853496-AC-1	Standard Industries Inc/NJ BMCAUS 5 02/15/27	·		2	3.B FE		0104.5000	64,790	62,000	61,719		29			5.000	5.087	FA	1,171	1,550	05/18/2020	02/15/2027
853496-AH-0	Standard Industries Inc/NJ BMCAUS 3 3/8 01/15/31	ł		2	3.B FE		0100.5000	217,080	216,000	216,000					3.375	3.375	JJ	2,633	40.004	08/07/2020	01/15/2031
85440K-AB-0	Leland Stanford Junior Univers 3.089 05/01/29	.1		2	1.A FE	J450,00	0 112.8430	507,794	450,000	450,000	L				3.089	3.089	MIN	2,317	13,901	03/21/2019	05/01/2029

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carrying	y Value			I	nterest		Da	tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
854502-AH-4	Stanley Black & Decker Inc SWK 4 1/4 11/15/28	е	- 11	Ollai	1.G FE	2.997.78		3.654.805	3,000,000	2.998.210	(Decrease)	188	Recognized	value	4.250	4.259	raiu	16,292	127.500	10/30/2018	11/15/2028
854502-AH-4	Stanley Black & Decker Inc SWK 4 1/4 11/15/28	+		2	1.G FE	5,993,28			6,000,000	5,993,594		107			4. 250	4.259	MIN	37, 183	291,000		11/15/2048
855030-AN-2	Staples Inc SPLS 7 1/2 04/15/26	†		5	4.B FE		0140.9450			5,993,594		107			7.500	7.500	ΔΩ	5,463	291,000	10/30/2018 04/09/2019	04/15/2026
858119-BJ-8	Steel Dynamics Inc STLD 2.8 12/15/24	1		2	2.0 FE		0104.4270		10.000.000	9.994.015		1,446			2.800	7.300		12.444	23,675	12/09/2019	12/15/2024
858119-BK-5	Steel Dynamics Inc STLD 3.45 04/15/30	1		2	2.0 FE		0113.1990	11,319,872	10,000,000	9,975,604		1,933			3.450	3.481		72,833	291,333	12/09/2019	04/15/2030
858912-AG-3	Stericycle Inc SRCL 3 7/8 01/15/29	1		2	3.C FE	51,00			51,000	51,000					3.875	3.874		203	20.,000	11/09/2020	01/15/2029
860630-AD-4	Stifel Financial Corp SF 4 1/4 07/18/24	[1	2.0 FE	18,463,75		20,475,968				(35,750)			4.250	4.019		350,705	774,563	09/18/2019	07/18/2024
860630-AG-7	Stifel Financial Corp SF 4 05/15/30	1		2	2.C FE	2,455,88		2,542,592	2,225,000	2,452,240		(3,644)			4.000	2.728	MN	11,372	43,264	11/04/2020	05/15/2030
862121-A#-7	STORE Capital Corp STOR 4.73 26			1	2.B FE	5,500,00		6,185,300	5,500,000	5,500,000					4.730	4.731	MN	28,906	260, 150	04/13/2016	04/28/2026
862121-A*-1	STORE Capital Corp STOR 4.95 22			1	2.B FE	12,000,00		12,688,320	12,000,000	12,000,000					4.950	4.950	MN	66,000	594,000	11/19/2015	11/21/2022
862121-A@-9	STORE Capital Corp STOR 5.24 24			1	2.B FE		111.4260	1,337,112	1,200,000	1,264,098		(15,061)			5.240	3.750		6,987	62,880	05/31/2019	11/21/2024
863667-AH-4	Stryker Corp SYK 3 3/8 11/01/25			2	2.A FE		0111.5570	7,808,990	7,000,000	6,999,675		61			3.375	3.376		39,375	236,250	10/26/2015	11/01/2025
864486-AH-8	Suburban Propane Partners LP/S SPH 5 1/2 06/01/24 .	+			4.A FE		001021250	12,255,000	12,000,000	12,016,826		(4,382)			5.500	5.454		55,000	660,000	07/22/2014	06/01/2024
86614R-AN-7	Summit Materials LLC / Summit 5 1/4 01/15/29	+		2	4.B FE	/2,42	251050000	74,550	71,000	72,322		(103)			5.250	4.788		1,450		07/27/2020	01/15/2029
86765B-AH-2 86765B-AK-5	Sunoco Logistics Partners Oper ETP 6.85 02/15/40]	2.C FE	3,532,42	271177220 391157100	4,086,125	3,471,000 3,350,000	3,526,891		(1,641)			6.850	6.693		89,822	237,764	09/29/2016	02/15/2040
86765B-AN-9	Sunoco Logistics Partners Oper ETP 6.1 02/15/42 Sunoco Logistics Partners Oper ETP 4 1/4 04/01/24			1	2.C FE 2.C FE	4,340,16		3,876,281	4,350,000	4,346,337		(7,421)			4.250	4.278		77, 199 46, 219	204,350 184,875	09/30/2016	02/15/2042
86765B-AP-4	Sunoco Logistics Partners Oper ETP 4 1/4 04/01/24			2	2.0 FE		20 108 . 0630	4,710,087	185.000	4, 346, 337		34			5.300	5.364		2.451	9.805	10/18/2017	04/01/2024
86765B-AQ-2	Sunoco Logistics Partners Oper ETP 5.3 04/01/44	+		2	2.0 FE		391101610	391.072	355.000			(35)			5.350	5.314		2,427	18.993	10/18/2017	05/15/2045
86765B-AS-8	Sunoco Logistics Partners Oper ETP 5.95 12/01/25			2	2.0 FE		51179680	7,667,904	6,500,000	6,490,432		1.631			5.950	5.985		32,229	386,750	11/12/2015	12/01/2025
86765L-AQ-0	Sunoco LP / Sunoco Finance Cor SUN 6 04/15/27			2	3.0 FE		0106.3020	285,952	269,000	269,000					6.000	6.000		3,407	16,140	07/17/2019	04/15/2027
86765L-AR-8	Sunoco LP / Sunoco Finance Cor SUN 4 1/2 05/15/29 .			2	3.0 FE		00104.0000	132.080		127,000					4.500	4.500		587		11/09/2020	05/15/2029
86787E-BD-8	Truist Bank TFC Float 05/17/22	I		2	1.F FE		00.100.6080	2,640,956	2,625,000	2,625,000					0.812	3.115		2,664	44,015	05/14/2019	05/17/2022
86787G-AJ-1	Truist Bank TFC 3.3 05/15/26			2	1.G FE		0111.8170	3,354,502	3,000,000	2,991,221		1,470			3.300	3.360	MN	12,650	99,000	05/11/2016	05/15/2026
867914-BS-1	Truist Financial Corp TFC 4 05/01/25			2	1.G FE	4,989,24		5,095,640	4,500,000	4,910,881		(78,359)			4.000	1.719	MN	30,000	180,000	02/28/2020	05/01/2025
86801F-A*-7	Sunstone Hotel Investors Inc SHO 4.69 26			1	3.A	11,500,00		12,959,580	11,500,000	11,500,000					4.690	4.690	JJ	256, 191	539,350	10/17/2016	01/10/2026
86801F-A@-5	Sunstone Hotel Investors Inc SHO 4.79 28			1	3.A		00115.5350	1,733,025	1,500,000	1,500,000					4.790	4.790	JJ	34, 129	71,850	10/17/2016	01/10/2028
87151Q-AC-0	Symetra Financial Corp SYA 4 1/4 07/15/24			1	2.A FE	22, 157, 66		24,589,138	22,250,000	22,212,416		9,637			4.250	4.302	JJ	436,038	945,625	07/30/2014	07/15/2024
87161C-AL-9	Synovus Financial Corp SNV 3 1/8 11/01/22			2	2.C FE	1,954,68		2,035,109	1,960,000	1,957,957		1,068			3. 125	3.184		10,208	61,250	10/25/2017	11/01/2022
87165B-AD-5	Synchrony Financial SYF 4 1/4 08/15/24			2	2.C FE		110 . 4920	11,049,168	10,000,000	10,098,336		(27,337)			4.250	3.932		160,556	425,000	07/30/2019	08/15/2024
87165B-AG-8 87165B-AM-5	Synchrony Financial SYF 4 1/2 07/23/25 Synchrony Financial SYF 3.95 12/01/27	·}		2	2.C FE 2.C FE		0112.4970 0112.1630	6, 187, 318	5,500,000 13,000,000	5,489,697 12,972,772		1,991			4.500	4.546 3.985		108,625	247,500 513,500	07/20/2015	07/23/2025
87166F-AA-1	Synchrony Bank SYF 3 06/15/22	†		2	2.0 FE		13 103. 2630	3,872,364		3,745,078		3,360			3.950	3.985		5,000	112,500	06/07/2017	06/15/2022
871829-AY-3	Sysco Corp SYY 4.85 10/01/45	1		2	2.0 FE			215,393	170,000	189,424		(462)			4.850	4, 102		2,061	8,245	10/18/2017	10/01/2045
871829-BD-8	Sysco Corp SYY 4 1/2 04/01/46	1		2	2.0 FE		10 121 . 5010	2,430,027	2,000,000	2,104,764		(402)			4.500	4. 159	AO	22,500	90,000	10/10/2017	04/01/2046
872280-A@-1	TCG BDC Inc CGBD 4.75 24	I		1	11.G FE		0109.2810	25, 134, 630	23,000,000	23,000,000					4.750		MJSD	3,035	1,092,850	12/18/2019	12/31/2024
87236Y-AD-0	TD Ameritrade Holding Corp AMTD 3 5/8 04/01/25	I		2	1.F FE		0111.2240	11, 122, 394	10,000,000	9,997,663		501			3.625	3.631	AO	90,625	362,500	10/17/2014	04/01/2025
87236Y-AH-1	TD Ameritrade Holding Corp AMTD 3 3/4 04/01/24	1		2	1.F FE		109.7870	7,685,099	7,000,000	7,050,253		(15,016)			3.750	3.506	A0	65,625	262,500	04/01/2019	04/01/2024
87246Y-AC-0	NUVEEN FINANCE LLC TIAAGL 4 1/8 11/01/24			1	1.F FE	17,890,10	0112.7040	19,723,204	17,500,000	17,807,922		(75,988)			4. 125	3.620	MN	120,313	721,875	10/29/2019	11/01/2024
87264A-AQ-8	T-Mobile USA Inc TMUS 6 04/15/24			2	3.B FE		101.2260	1,518,390	1,500,000	1,500,000					6.000	6.000		19,000	90,000	03/29/2016	04/15/2024
87264A-AU-9	T-Mobile USA Inc TMUS 4 1/2 02/01/26			2	3.B FE		102.2340	511, 168	500,000	481, 166		2,516			4.500	5.356	FA	9,375	11,250	03/16/2020	02/01/2026
87264A-AV-7	T-Mobile USA Inc TMUS 4 3/4 02/01/28	·		2	3.B FE	6,031,25		6,449,340	6,000,000	6,021,159		(3,611)			4.750	4.671	FA	118,750	285,000	01/23/2018	02/01/2028
87264A-BC-8	T-Mobile USA Inc TMUS 3 3/4 04/15/27	-}		2	2.C FE	4,997,85		5,694,000	5,000,000	4,998,076		226			3.750	3.757	AO	39,583	96,875	04/02/2020	04/15/2027
87265H-AG-4	TRI Pointe Group Inc TPH 5.7 06/15/28	+		2	3.C FE	71,84		80,159	71,000	71,796		(52)			5.700	5.503	JD	180	2,080	06/03/2020	06/15/2028
87265K-AF-9 87305Q-CH-2	Sixth Street Specialty Lending 3 7/8 11/01/24 TTX Co TTXCO 3.6 01/15/25	t		ļ	2.0 FE 1.F FE	19,958,55		20,617,124	20,000,000 13,950,000	19,971,129 14,357,743					3.875	3.912 2.829	NIN	129, 167 231,570		01/29/2020 06/06/2019	11/01/2024
87305Q-CH-2 87305Q-CJ-8	TTX Co TTXCO 3.6 01/15/25	†		2	1.F FE		13111.3270 50118.1020		13,950,000	14,357,743		(94,093)			3.600	2.829		231,570		06/06/2019	01/15/2025
87305Q-CN-9	TTX Co TTXCO 4.6 02/01/49	1		2	1.F FE		10 132 . 8820		8,000,000	7,983,732		2,965			4.600	4.613				01/26/2015	02/01/2045
87422V-AJ-7	Talen Energy Supply LLC TLN 7 5/8 06/01/28	1		2	3.0 FE		95 107 . 7500	634,648	589.000			(720)			7.625	7.056		3.743	23,578	09/14/2020	06/01/2028
87470L-AA-9	Tallgrass Energy Partners LP / TEP 5 1/2 09/15/24	1			3.0 FE		0 .101.7500	409.035	402.000	400.777		37			5.500	5.591		6,510	18,645	11/18/2020	09/15/2024
87470L-AD-3	Tallgrass Energy Partners LP / TEP 5 1/2 01/15/28	I		2	3.0 FE		0102.1250	99,061	97,000	97,000		[5.500	5.500		2,460	5,335	09/12/2017	01/15/2028
87470L-AJ-0	Tallgrass Energy Partners LP / TEP 6 12/31/30			2	3.C FE		00102.9050	167,735	163,000	163,000					6.000	5.998	JD	245		12/15/2020	12/31/2030
875127-BA-9	Tampa Electric Co TE 4.1 06/15/42	1		2	1.G FE		120.8840	10,879,517	9,000,000			10,020			4.100		JD	16,400	369,000	09/07/2018	06/15/2042

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
875127-BC-5	Tampa Electric Co TE 4.35 05/15/44	ļ			1.G FE		126.3010	6,017,001	4,764,000	5, 158, 383		(10,323)			4.350	3.812	MN	26,480	207,234	12/19/2017	05/15/2044
87612E-BA-3	Target Corp TGT 4 07/01/42	÷		1	1.G FE		134 . 4430	17,813,635	13,250,000	13,015,398		6,677			4.000	4. 125	JJ		530,000	06/21/2012	07/01/2042
87612E-BD-7	Target Corp TGT 3 1/2 07/01/24			1	1.G FE		110.7030	15,775,145	14,250,000	14,225,335		6,506			3.500	3.553		249,375	498,750	06/17/2014	07/01/2024
87612E-BF-2 877249-AD-4	Target Corp TGT 3 5/8 04/15/46	· · · · · ·		l'	1.G FE		126 . 1270	81,983	65,000	62,028 303,610		68			3.625 5.625	3.911		497	2,356	10/18/2017	04/15/2046
877249-AD-4 878055-AD-4	Taylor Morrison Communities 5 5/8 03/01/24 TCF National Bank TCB 6 1/4 06/08/22	†			3.0 FE 2.B FE	14,367,470	107.3750		308,000			1,225			6.250	6.128 6.375		5,775	17,325	07/27/2018 06/05/2012	03/01/2024
87901J-AE-5	TEGNA Inc TGNA 4 5/8 03/15/28	†		2	3.0 FE	14,367,470		15,339,295	14,500,000	14,475,544		15,813			4.625	4.625	NC	57,899		01/05/2012	06/08/2022
87901J-AE-5 87901J-AH-8	TEGNA Inc IGNA 4 5/8 03/15/28	†		2	3.0 FE	244,000			244,000	244,000					5.000	5.000	MS	3,592	,4/ర	10/07/2020	03/15/2028
88033G-CU-2	Tenet Healthcare Corp THC 5 1/8 05/01/25	†		2	4.B FE	244,000		184.528		181,000					5.125	5.125	MN		9,276	07/30/2018	05/01/2025
88033G-CX-6	Tenet Healthcare Corp THC 5 1/8 05/01/25	†	-1	2	4.B FE	84.000		89,040	84.000	84.000					6.250	6.250	FA	2.188	5,250	01/22/2019	02/01/2027
88033G-DE-7	Tenet Healthcare Corp THC 7 1/2 04/01/25	†		2	4.A FE		109. 2500		207,000	208,384		(276)			7.500	7.265	40	3,881		04/03/2020	04/01/2025
880451-AW-9	Tennessee Gas Pipeline Co LLC KMI 8 3/8 06/15/32	1		1	2.B FE		143.7520	3,511,865	2,443,000	3,066,893		(38,606)			8.375	5.362	.ID	9.093	204,601	03/14/2014	06/15/2032
88104L-AC-7	TerraForm Power Operating LLC TERP 4 1/4 01/31/23			2	3.0 FE		103.3750	95, 105	92.000	92.000		(00,000)			4.250	4.249	.I.I	1.640	3,910	11/28/2017	01/31/2023
88104L-AE-3	TerraForm Power Operating LLC TERP 5 01/31/28			2	3.0 FE		112.3650	103.376	92,000	92.000					5.000	5.000		1.929	4,600	11/28/2017	01/31/2028
88104L-AG-8	TerraForm Power Operating LLC TERP 4 3/4 01/15/30 .	1		2	3.C FE		107.0000		361,000	361,000					4.750	4.750		7,907	12,813	10/10/2019	01/15/2030
882508-BG-8	Texas Instruments Inc TXN 2 1/4 09/04/29			2	1.E FE		107 . 7540	5,387,715	5,000,000	4,986,319		1,414			2.250	2.285		36,563	112,500	08/26/2019	09/04/2029
88307*-AA-3	Texoma Wind LLC TEX 4.12 34			1	2.C PL		108.6560	4,582,429	4,217,373	4,217,373					4. 120	4.120		483	173,756	01/25/2017	06/30/2034
883203-BU-4	Textron Inc TXT 4.3 03/01/24				2.B FE		109.8270	9,335,263	8,500,000	8,494,033		1,728			4.300	4.324	MS	121,833	365,500	01/23/2014	03/01/2024
883203-BW-0	Textron Inc TXT 4 03/15/26	ļ		2	2.B FE	4,217,785	112.7450	4,791,663	4,250,000	4,231,655		3, 111			4.000	4.093	MS	50,056	170,000	03/04/2016	03/15/2026
88579Y-AR-2	3M Co MMM 3 08/07/25			1	1.E FE	11,343,250	110.9880	12,036,636	10,845,000	11,241,305		(81,069)			3.000	2.161		130 , 140	325,350	10/18/2019	08/07/2025
88579Y-AZ-4	3M Co MMM 3 5/8 10/15/47			2	1.E FE	12,089,260	119. 2370	14,308,464	12,000,000	12,083,701		(1,966)			3.625	3.583	AO	91,833	435,000	11/03/2017	10/15/2047
88579Y-BD-2	3M Co MMM 4 09/14/48			2	1.E FE	45,269,219		58,290,273	45,350,000	45,276,958		726			4.000	4.008		539, 161	1,814,000	07/18/2019	09/14/2048
88579Y-BK-6	3M Co MMM 3 1/4 08/26/49			2	1.E FE		115.6190	502,942	435,000	425,220		200			3.250	3.373		4,909	14, 138	08/19/2019	08/26/2049
88947E-AU-4	Toll Brothers Finance Corp TOL 3.8 11/01/29			2	3.A FE	221, 100		237,600	220,000	220,982		(118)			3.800	3.735	MN	1,393	6,597	06/02/2020	11/01/2029
891027-AS-3	Globe Life Inc GL 4.55 09/15/28			2	2.A FE	16,744,142		19,921,293	16,600,000	16,753,689		3,921			4.550	4.388	MS	222,394	709,800	12/16/2020	09/15/2028
89147L-E0-5	Tortoise Energy Infrastructure TYG 4.39 23	+			1.A FE	661,467			661,467	661,467					4.390	4.390	MS	7,582	29,038	09/17/2013	09/27/2023
89147L-F#-2	Tortoise Energy Infrastructure TYG 4.16 24	·			1.A FE	968,000		1,063,077	968,000	968,000					4.160	4. 160	JJ	17,785	40,269	11/05/2013	01/22/2024
89147L-K*-0	Tortoise Energy Infrastructure TYG 4.21 22	+			1.A FE	1,580,672		1,657,656	1,564,933	1,568,703		(2,061)			4.210	4.065	MS	17,203	65,884	06/23/2014	09/27/2022
891906-AC-3 89236T-FQ-3	Global Payments Inc GPN 4.8 04/01/26			2	2.0 FE 1.E FE	11,468,950		13,647,293	11,500,000	11,482,091		2,938			4.800	4.834	AU	138,000	552,000	03/14/2016	04/01/2026
893574-AF-0	Toyota Motor Credit Corp TOYOTA 3.05 01/08/21	†			1.E FE		100.0240	250,061 4.270.986	250,000 3.670.000	249,999 3,657,225		76				3.081		3,664		01/03/2019	01/08/2021
893574-AF-U 893574-AK-9	Transcontinental Gas Pipe Line WMB 4.45 08/01/42 Transcontinental Gas Pipe Line WMB 4 03/15/28	†		2	2.B FE		116.3760	4,270,986	2,000,000	3,657,225		(5,876)			4.450	4.475 2.141		68,048	163,315	12/21/2012	08/01/2042
893574-AN-5	Transcontinental Gas Pipe Line WMB 4.6 03/15/28	†		2	2.B FE	2,244,840		2,307,879		2,238,964		(5,876)			4.600	4.645		23,556	16,100	09/20/2018	03/15/2028
893647-AZ-0	TransDigm Inc TDG 6 1/2 05/15/25	†		2	4.0 FE		102.7500		54,000	55,306		(112)			6.500	4.237		449	10, 100	11/24/2020	05/15/2025
893647-BB-2	TransDigm Inc TDG 6 3/8 06/15/26	†		2	4.0 FE	156,958		156,285	151,000	156,735		(223)			6.375	4.549	.ID	428	4,813	12/01/2020	06/15/2026
893647-BE-6	TransDigm Inc TDG 6 1/4 03/15/26	1	1	2	4.A FE		106.5000	270.510	254,000	264.892		(3,336)			6.250	4.572	MS	4.674	12,875	07/08/2020	03/15/2026
893647-BK-2	TransDigm Inc TDG 8 12/15/25	I	1	2	4.A FE		110.5300	51.949	47,000	47.000		(0,000)			8.000	8.001		940	1.807	04/02/2020	12/15/2025
89417E-AL-3	Travelers Cos Inc/The TRV 3 3/4 05/15/46	[2	1.F FE	11,443,108		11,979,136	9,574,000	11, 432, 548		(9,067)			3.750	2.669		45,875	77,775	11/18/2020	05/15/2046
89417E-AM-1	Travelers Cos Inc/The TRV 4 05/30/47	[2	1.F FE		129.7630	90,834	70,000			(62)			4.000	3.761		241	2,800	10/18/2017	05/30/2047
89417E-AQ-2	Travelers Cos Inc/The TRV 2.55 04/27/50	1		2	1.F FE		105. 2690	10,526,948	10,000,000	9,995,845		45			2.550	2.552		45,333	127,500	10/19/2020	04/27/2050
89788K-AA-4	Truist Bank TFC 2 1/4 03/11/30			2	1.G FE	28,018,275		28,852,016	27,500,000	27,997,454		(20,821)			2.250	2.024		189,063	312,813	07/28/2020	03/11/2030
898813-AM-2	Tucson Electric Power Co FTSCN 5 03/15/44	.J			1.G FE	9,944,500	119.0420	11,904,247	10,000,000	9,951,067		1,096			5.000	5.036	MS	147,222	500,000	03/05/2014	03/15/2044
90171V-AA-3	Bally's Corp BALY 6 3/4 06/01/27	.ļ		2	5.A FE	166,570	107 . 2500	174,818	163,000	165,774		(536)			6.750	6.300	JD	917	11,003	06/18/2019	06/01/2027
902494-AY-9	Tyson Foods Inc TSN 5.15 08/15/44	.ļ		2	2.B FE	15, 166, 340		20,285,838	14,700,000	15, 127, 830		(10,501)			5. 150	4.932	FA	285,997	757,050	12/09/2016	08/15/2044
902494-AZ-6	Tyson Foods Inc TSN 4 7/8 08/15/34	ļ		2	2.B FE	1,999,720		2,619,549	2,000,000	1,999,800		10			4.875	4.876	FA	36,833	97,500	08/05/2014	08/15/2034
902494-BD-4	Tyson Foods Inc TSN 4.55 06/02/47			2	2.B FE		132.8010	9,296,035	7,000,000	6,961,609		736			4.550	4.586	JD	25,657	318,500	05/23/2017	06/02/2047
902494-BH-5	Tyson Foods Inc TSN 5.1 09/28/48	ļ		2	2.B FE		143.9630	503,870	350,000	348,560		23			5.100	5. 128		4,611	17,850	09/25/2018	09/28/2048
902494-BK-8	Tyson Foods Inc TSN 4.35 03/01/29	·}		2	2.B FE	1,999,640		2,426,104	2,000,000	1,999,724		28			4.350	4.352		29,000	87,000	02/13/2019	03/01/2029
90265E-AK-6	UDR Inc UDR 4 10/01/25	·			2.A FE		113 . 4850	5,674,258	5,000,000	4,994,009		1, 126			4.000	4.028		50,000	200,000	09/15/2015	10/01/2025
90265E-AP-5	UDR Inc UDR 4.4 01/26/29	†		2	2.A FE	10,899,782		12,960,252	10,900,000	10,899,782					4.400	4.401		206,494	479,600	10/17/2018	01/26/2029
90290M-AC-5	US Foods Inc USF00D 6 1/4 04/15/25	ł		2	4.C FE		106.8750	223,369	209,000	211,920		(466)			6.250	5.771		2,758	6,060	06/03/2020	04/15/2025
90327Q-D4-8	USAA Capital Corp USAACA 1 1/2 05/01/23	·}		1	1.B FE		102.5750	1,282,192	1,250,000	1,248,802		352			1.500	1.542		3, 125	9,896	04/14/2020	05/01/2023
90331H-MS-9	US Bank NA/Cincinnati OH USB 2.8 01/27/25	. L		2	1.D FE	L2,995,380	108.8340	3,265,007	3,000,000	2,997,373	L	601			2.800	2.823	JJ	35,933	84,000	07/24/2017	01/27/2025

SCHEDULE D - PART 1

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CUSIP		ď		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	B		g																		
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
90333L-AT-9	US Concrete Inc USCR 5 1/8 03/01/29	ļ		2	4.C FE		0103.0000	107, 120	104,000	104,000					5. 125		MS	1,451		09/09/2020	03/01/2029
904764-AM-9	Unilever Capital Corp UNANA 4 1/4 02/10/21			1	1.E FE		100 . 3840	13,431,318	13,380,000	13,379,476		4,749			4.250	4.287	FA	222,721	568,650	02/07/2011	02/10/2021
904764-AX-5	Unilever Capital Corp UNANA 2.6 05/05/24			2	1.E FE		106.5660	2, 131, 323	2,000,000	1,993,205		1,919			2.600	2.707		8,089	52,000	08/25/2017	05/05/2024
904764-BH-9	Unilever Capital Corp UNANA 2 1/8 09/06/29	ļ		2	1.E FE		0107.1130	26,778,205	25,000,000	24,801,785		20,530			2. 125	2.226		169,705	531,250	09/03/2019	09/06/2029
906548-CJ-9	Union Electric Co AEE 3.9 09/15/42	ļ		2	1.F FE		15 122. 0600	67, 133	55,000	56,915		(59)			3.900	3.662		632	2, 145	10/18/2017	09/15/2042
907818-DZ-8	Union Pacific Corp UNP 4.15 01/15/45	ļ		2	2.A FE		7124 . 1230	6,566,111	5,290,000	5,561,152		(7,010)			4. 150	3.818		101,230	219,535	06/21/2019	01/15/2045
907818-EB-0	Union Pacific Corp UNP 3 3/8 02/01/35	ļ		2	2.A FE	447,75		526,632	450,000	448,099		104			3.375	3.413		6,328	15, 188	07/27/2017	02/01/2035
907818-EC-8	Union Pacific Corp UNP 3 7/8 02/01/55	ļ		2	2.A FE	1,965,09		2,436,355	1,977,000	1,965,814		155			3.875	3.905	FA	31,920	76,609	10/06/2016	02/01/2055
907818-EJ-3	Union Pacific Corp UNP 4.05 03/01/46			2	2.A FE	18,866,01		23,042,786	18,855,000	18,866,810		(414)			4.050	4.045	MS	254,543	763,628	10/18/2017	03/01/2046
907818-EM-6	Union Pacific Corp UNP 3.799 10/01/51	ļ		2	2.A FE	2, 191, 50	1122.3740	2,928,412	2,393,000	2,202,793		2,958			3.799	4.265	AO	22,728	90,910	12/22/2016	10/01/2051
907818-FG-8	Union Pacific Corp UNP 3.839 03/20/60			2	2.A FE	11,300,37	0123.7840	13,754,840	11,112,000	11,299,567		(803)			3.839	3.756	MS	119,682	213,295	05/29/2020	03/20/2060
907818-FK-9	Union Pacific Corp UNP 3 1/4 02/05/50			2	2.A FE	19,992,20	0114.0000	22,799,968	20,000,000	19,992,416		216			3.250	3.252	FA	263,611	334,028	01/28/2020	02/05/2050
907818-FM-5	Union Pacific Corp UNP 2.973 09/16/62			2	2.A FE	17,033,31	3104.4490	17,615,314	16,865,000	17,032,691		(622)			2.973	2.931	MS	146,241		09/16/2020	09/16/2062
911312-AY-2	United Parcel Service Inc UPS 2.4 11/15/26	.l		2	1.G FE	5,562,42	0 109. 1550	6,549,280	6,000,000	5,608,198		45,778			2.400	3.646	MN	18,400	144,000	03/20/2020	11/15/2026
911312-BN-5	United Parcel Service Inc UPS 3 3/4 11/15/47			2	1.G FE	14,212,70	0126.7890	19,018,335	15,000,000	14,245,581		15, 147			3.750	4.058	MN	71,875	562,500	06/13/2019	11/15/2047
911312-BQ-8	United Parcel Service Inc UPS 4 1/4 03/15/49			2	1.G FE	5,317,00	0136.6310	6,831,560	5,000,000	5,307,955		(6, 117)			4.250	3.885	MS	62,569	212,500	06/13/2019	03/15/2049
911312-BS-4	United Parcel Service Inc UPS 3.4 09/01/49			2	1.G FE	8,056,98	4 122.3810	9,912,833	8,100,000	8,058,268		904			3.400	3.428	MS	91,800	286,875	10/28/2019	09/01/2049
911312-BU-9	United Parcel Service Inc UPS 2 1/2 09/01/29			2	1.G FE	4,984,55	0 108 . 9450	5,447,226	5,000,000	4,986,479		1,403			2.500	2.535	MS	41,667	130,208	08/13/2019	09/01/2029
911312-BX-3	United Parcel Service Inc UPS 3.9 04/01/25			2	1.G FE	14,984,25	0112.9790	16,946,828	15,000,000	14,986,572		2,328			3.900	3.923	AO	146,250	303,875	03/19/2020	04/01/2025
911365-BM-5	United Rentals North America URI 3 7/8 11/15/27 .			2	3.A FE	103,00	0104.7500	107,893	103,000						3.875	3.875	MN	510	4,113	10/21/2019	11/15/2027
91159H-HK-9	US Bancorp/MN USB 3.6 09/11/24			2	1.G FE	992,40	0110.5940	1, 105, 940	1,000,000	995, 114		1,215			3.600	3.743	MS	11,000	36,000	09/17/2018	09/11/2024
91159H-HM-5	US Bancorp/MN USB 3.1 04/27/26	.L		2	1.G FE	1.500.67	2 111. 2940	1.780.700	1,600,000	1,525,652		12.296			3.100	4.081	AO	8.818	49,600	12/04/2018	04/27/2026
91159H-HR-4	US Bancorp/MN USB 3.15 04/27/27			2	1.E FE	961, 18	2112.6420	1,013,775	900,000	951,776		(7,684)			3. 150	2.159	AO	5,040	28,350	10/08/2019	04/27/2027
91159H-HS-2	US Bancorp/MN USB 3.9 04/26/28	1		2	1.E FE		9118.8050	37,601,741	31,650,000	31,584,085		7,646			3.900	3.933	AO	222,869	1,234,350	04/24/2018	04/26/2028
91159H-HW-3	US Bancorp/MN USB 3 07/30/29	.L		2	1.F FE	7,174,35		8,013,785	7, 175,000	7, 174, 439		57			3.000	3.001	JJ	90,285	215,848	07/24/2019	07/30/2029
913017-BP-3	Raytheon Technologies Corp RTX 6 1/8 07/15/38	1		1	2.A FE	2,638,80	0 148 . 1850	2,963,705	2,000,000	2,566,504		(22, 195)			6. 125	3.883	JJ	56,486	122,500	07/28/2017	07/15/2038
913017-BT-5	Raytheon Technologies Corp RTX 4 1/2 06/01/42	1		1	2.A FE	134,62		163.001	125,000	133.837		(257)			4.500	4.005	JD	469	5,625	10/18/2017	06/01/2042
913017-CA-5	Raytheon Technologies Corp RTX 4.15 05/15/45	I			2.A FE	8,787,85		11,140,071	8,800,000	8,789,263		251			4. 150	4. 158	MN	46,664	365,200	04/29/2015	05/15/2045
913017-CP-2	Raytheon Technologies Corp RTX 4.05 05/04/47			2	2.A FE		3124.5740	2,802,907	2,250,000	2,283,765		(754)			4.050	3.956	MN	14,428	91,125	07/27/2017	05/04/2047
913017-CY-3	Raytheon Technologies Corp RTX 4 1/8 11/16/28	I		2	2.A FE		0119.2160	16,094,209	13,500,000	13,495,527		365			4. 125	4.130	MN	69,609	556,875	08/13/2018	11/16/2028
91324P-BU-5	UnitedHealth Group Inc UNH 4 5/8 11/15/41	T		2	1.G FE		5 . 136 . 7260	4,377,968	3,202,000	3,656,285		(14.857)			4.625	3.633		18,923	148,093	07/18/2019	11/15/2041
91324P-BZ-4	UnitedHealth Group Inc UNH 2 3/4 02/15/23	1		2	1.G FE	2,496,05		2,616,292	2,500,000	2,499,081		415			2.750	2.768		25,972	68,750	10/17/2012	02/15/2023
91324P-CP-5	UnitedHealth Group Inc UNH 3 3/4 07/15/25	1		1	1.G FE	8,975,61		10,254,023	9,000,000	8,987,741		2,433			3.750	3.783		155,625	337,500	07/20/2015	07/15/2025
91324P-CQ-3	UnitedHealth Group Inc UNH 4 5/8 07/15/35	1		1	1.G FE	9,274,71		11,725,018	8,750,000	9,236,473		(25, 195)			4.625	4. 101		186,606	404,688	06/14/2019	07/15/2035
91324P-CR-1	UnitedHealth Group Inc UNH 4 3/4 07/15/45	1		1	1.G FE	2,947,11		3,517,295	2,500,000	2,917,132		(10,282)			4.750	3.708	JJ	54,757	118,750	12/15/2017	07/15/2045
91324P-CU-4	UnitedHealth Group Inc UNH 2 1/8 03/15/21		.]	1	1.G FE		5 100 . 3730		250,000	249,383		3,018			2. 125	3.369	MS	1,564	5,313	12/10/2018	03/15/2021
91324P-CX-8	UnitedHealth Group Inc UNH 4.2 01/15/47	.[2	1.G FE	11,910,36		15,850,620	12,000,000	11,917,264		1,715			4.200	4.244	JJ	232,400	504,000	12/15/2016	01/15/2047
91324P-DF-6	UnitedHealth Group Inc UNH 3 3/4 10/15/47	1		2	1.G FE		0 124 . 1600	7,449,629	6,000,000	6,692,981		(14,299)			3.750	3.104		47,500	225,000	02/20/2020	10/15/2047
91324P-DL-3	UnitedHealth Group Inc UNH 4 1/4 06/15/48	.[2	1.G FE		7133.5340	7,104,006	5,320,000	5,365,474		(897)			4.250	4. 197		10,049		09/13/2018	06/15/2048
91324P-DQ-2	UnitedHealth Group Inc UNH 4.45 12/15/48	I	.]	2	1.G FE		8 137 . 9080		425.000			30			4.450	4.475		841	18.913	12/13/2018	12/15/2048
91324P-DT-6	UnitedHealth Group Inc UNH 3 1/2 08/15/39	Ι	.]	2	1.G FE		0118.9620	3,093,018	2,600,000	2,698,272		(3,887)			3.500	3.223		34,378	96,056	10/15/2019	08/15/2039
91324P-DZ-2	UnitedHealth Group Inc UNH 2.9 05/15/50	.[2	1.G FE	16,052,25		16,607,247	15,000,000	16,045,925		(6,325)			2.900	2.557	MN	55,583	213,875	09/23/2020	05/15/2050
913260-C*-4	Unitil Corp UTL 3.58 40	I	.]	1	2.A Z	1,500,00		1,444,065	1,500,000	1.500.000					3.580	3.580	MS	15.812		06/16/2020	09/15/2040
91412N-AH-3	University of Chicago/The UNICHI 4.683 10/01/42	T	1	2	1.0 FE	4.999.40		5,286,433	5,000,000	4,999,641		1			4.683	4.683	AO	58.538	234.150	01/24/2012	10/01/2042
91412N-AJ-9	University of Chicago/The UNICHI 4.151 10/01/45	Ι	.]	2	1.0 FE	400.00		420,608	400,000	400.000					4. 151	4. 151	AO	4, 151	16,604	05/09/2013	10/01/2045
914886-AC-0	University of Southern Califor 3.841 10/01/47	T		2	1.0 FE		0126.7170	57.023	45,000	47,116		(50)			3.841	3.560	AO	432	1,728	10/18/2017	10/01/2047
914906-AS-1	Univision Communications Inc UVN 5 1/8 02/15/25	1		2	4.B FE		8 100 . 7500	91,683	91,000			267			5. 125	5.507	FA	1.762	4,664	01/17/2017	02/15/2025
91529Y-AJ-5	Unum Group UNM 5 3/4 08/15/42	1	1	1	2.0 FE		0121.4420	13,048,945	10,745,000	11,338,270		(14,343)			5.750	5.316		233,405	617,838	01/28/2020	08/15/2042
91529Y-AL-0	Unum Group UNM 3 7/8 11/05/25	1		1	2.0 FE		1110.8040	6.919.739	6.245.000	6,465,329		(41,613)			3.730	3.085		37,643	241,994	09/18/2019	11/05/2025
91529Y-AN-6	Unum Group UNM 4 06/15/29	1		2	2.B FE		0112.4740	5.623.708	5,000,000	4,984,048		1,555			4.000	4.045		8.889	200,000	06/10/2019	06/15/2029
91533B-AC-4	Viatris Inc VTRS 2.3 06/22/27	ļ		2	2.0 FE		7106.4620	1,426,592	1,340,000	1,339,439		42			2.300	2.307			15,410	06/10/2019	06/22/2027
91533B-AE-0	Viatris Inc VTRS 3.85 06/22/40	†		2	2.0 FE		4112.8670	46,224,749	40,955,000	45,682,355		(66,409)			3.850	3.043		39,419	788,384	10/29/2020	06/22/2040
91533B-AF-7	Viatris Inc VTRS 4 06/22/50	1		2	2.0 FE		5114.5690					(00,409) Ω			4.000			39,419		06/17/2020	06/22/2050
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SCHEDULE D - PART 1

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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
91911X-AW-4	Bausch Health Americas Inc BHCCN 8 1/2 01/31/27	ļ		2	4.B FE		8111.2170	262,472	236,000	245,842		(2,338)			8.500	7.158	JJ	8,414	20,060	05/23/2019	01/31/2027
91913Y-AE-0	Valero Energy Corp VLO 7 1/2 04/15/32	ļ		1	2.B FE	8,996,24			7,000,000	8,491,348		(96,415)			7.500	5.006	AO	110,833	525,000	02/03/2015	04/15/2032
91913Y-AT-7	Valero Energy Corp VLO 4.9 03/15/45	ļ		1	2.B FE		0116.5450	19,812,674	17,000,000	17, 125, 685		(2,789)			4.900	4.847		245,272	833,000	09/17/2018	03/15/2045
91913Y-AU-4	Valero Energy Corp VLO 3.4 09/15/26	ł		2	2.B FE	3,099,03		3,420,919	3,120,000	3, 107, 073		2,020			3.400	3.481		31,235	106,080	10/18/2017	09/15/2026
91913Y-AV-2	Valero Energy Corp VLO 4.35 06/01/28	·}		2	2.B FE		0113.8210	3,414,616	3,000,000	2,997,938		231			4.350	4.361		10,875	130,500	05/17/2018	06/01/2028
91913Y-AZ-3	Valero Energy Corp VLO Float 09/15/23	ł			2.B FE	2,000,00		2,005,098	2,000,000	2,000,000		0.010			1.367	1.463	MJSD	1,291	7,464	09/08/2020	09/15/2023
91914J-AB-8 92047W-AB-7	Valero Energy Partners LP VLO 4 1/2 03/15/28	ł		2	2.B FE	9,966,00		11,487,674	10,000,000	9,973,818		3,016			4.500	4.543	MS	132,500	450,000	03/26/2018	03/15/2028
92047W-AB-7 92047W-AG-6	Valvoline Inc VVV 4 3/8 08/15/25			2	3.C FE 3.C FE	1,800,00 1,000,00		1,858,986 1,026,250	1,800,000 1,000,000	1,800,000					4.375	4.375 3.625	FA	29,750	78,750	12/22/2017	08/15/2025
92047W-AG-6 92203#-AT-5	Valvoline Inc VVV 3 5/8 06/15/31 Vanguard Group Inc 5125Z 1.94 30	·		4	1.G	7,000,00		7,026,250	7.000,000	7.000,000					1.940	دے0۔ 1.940	JJ	49.793		07/30/2020	06/15/2031
92203#-AU-2	Vanguard Group Inc 5125Z 1.94 30 Vanguard Group Inc 5125Z 2.04 32	+		1	1.G	9,000,00			9,000,000	9,000,000					2.040	2.040	FA			07/30/2020	08/22/2030
92203#-AV-0	Vanguard Group Inc 51252 2.04 32	+		1	1.G	2,000,00		1,968,880	2,000,000	2,000,000					2.040	2.040		16,793		07/30/2020	08/22/2035
92203#-AY-4	Vanguard Group Inc 51252 2.29 35			1	1.G		0105.6050	5.280.250	5.000.000	5,000,000					3. 130	3, 130		57.383		07/30/2020	08/22/2055
92277G-AN-7	Ventas Realty LP VTR 4.4 01/15/29	+		2	2.A FE		0117.2800	17,591,988	15.000.000	14,994,014		609			4.400	4.406		304,333	660.000	08/06/2018	01/15/2029
92340L-AC-3	VEREIT Operating Partnership L VER 3.95 08/15/27			2	2.C FE		0113.3840	11,338,389	10,000,000	9,952,792		6.106			3.950	4.032		149,222	395,000	08/08/2017	08/15/2027
92343E-AH-5	VeriSign Inc VRSN 5 1/4 04/01/25	1		2	3.A FE	12,041,02		13,635,000	12,000,000	12,020,557		(4,412)			5.250	5.203		157,500	630,000	08/07/2015	04/01/2025
92343V-BE-3	Verizon Communications Inc VZ 4 3/4 11/01/41	1		1	2.A FE	6,934,76		9,253,683	7,000,000	6,946,011		1,483			4.750	4.809		55,417	332,500	10/27/2011	11/01/2041
92343V-BG-8	Verizon Communications Inc VZ 3.85 11/01/42			2	2.A FE		2118.6030	12.150.889	10.245.000	8.978.978		32,453			3.850	4.767	MN	65.739	394 . 433	10/18/2017	11/01/2042
92343V-CK-8	Verizon Communications Inc VZ 4.862 08/21/46			1	2.A FE		1135. 1440					(187)			4.862	4.762	FA	11.412	31,603	10/18/2017	08/21/2046
92343V-CM-4	Verizon Communications Inc VZ 5.012 08/21/54	I		1	2.A FE		2 140 . 0550	280,110	200,000	192,673		79			5.012	5.245	FA	3,620	10,024	05/29/2018	08/21/2054
92343V-CQ-5	Verizon Communications Inc VZ 4.4 11/01/34			2	2.A FE		0124.7930		21,000,000	20,881,617		6,086			4.400	4.455		154,000	924,000	10/22/2014	11/01/2034
92343V-CV-4	Verizon Communications Inc VZ 4.272 01/15/36			1	2.A FE	2,096,44	0 124. 0280	2,480,561	2,000,000	2,081,029		(3,894)			4.272	3.913	JJ	39,397	85,440	10/03/2016	01/15/2036
92343V-DR-2	Verizon Communications Inc VZ 4.812 03/15/39			1	2.A FE	7, 125, 53	7 130 . 4620	9,343,678	7, 162,000	7, 129, 904		1,071			4.812	4.849	MS	101,476	344,635	10/18/2017	03/15/2039
92343V-EA-8	Verizon Communications Inc VZ 4 1/2 08/10/33			1	2.A FE	8, 190, 43		10,220,662	8, 100,000	8, 177, 507		(4,596)			4.500	4.399	FA	142,763	364,500	12/20/2017	08/10/2033
92343V-EP-5	Verizon Communications Inc VZ Float 05/15/25			2	2.A FE	1,225,00		1,257,892	1,225,000	1,225,000					1.321	3.443	FMAN	2, 115	26,972	05/08/2018	05/15/2025
92343V-FF-6	Verizon Communications Inc VZ 3 03/22/27			2	2.A FE	16,881,10		18,860,555	17,000,000	16,893,182		12,082			3.000	3.112	MS	140,250	257,833	03/18/2020	03/22/2027
92343V-FM-1	Verizon Communications Inc VZ 2.987 10/30/56			2	2.A FE		9100.6610	9,927,217	9,862,000	10 , 124 , 748		(1,060)			2.987	2.866	AO	69,553		10/06/2020	10/30/2056
925524-AV-2	ViacomCBS Inc VIAC 5 1/2 05/15/33			1	2.B FE		5129.3640	5,562,640	4,300,000	4,557,703		(14,917)			5.500	4.850	MN	30,219	236,500	04/28/2016	05/15/2033
92564R-AA-3	VICI Properties LP / VICI Note 4 1/4 12/01/26	·		2	3.B FE		0103.7150	176,316	170,000	170,000					4.250	4.250	JD	602	7,325	11/21/2019	12/01/2026
92564R-AD-7	VICI Properties LP / VICI Note 3 3/4 02/15/27	ļ			3.B FE		0102.2500	58,283	57,000	57,000					3.750	3.750		808	1,128	01/22/2020	02/15/2027
927804-FL-3	Virginia Electric and Power Co D 4 01/15/43	· 		2	2.A FE	7,470,00		9,426,776	7,500,000	7,474,919		697			4.000	4.023		138,333	300,000	01/03/2013	01/15/2043
927804-FP-4	Virginia Electric and Power Co D 4.65 08/15/43	·		2	2.A FE		7135.2150	135,215	100,000	112,711		(362)			4.650	3.796		1,757	4,650	10/18/2017	08/15/2043
927804-FY-5	Virginia Electric and Power Co D 3.8 09/15/47	t		2	1.F FE	105,33		129,774	105,000	105,317		(7)			3.800	3.782		1, 175	3,990	10/18/2017	09/15/2047
92826C-AE-2	Visa Inc V 4.15 12/14/35	·		۵	1.D FE	2,957,09		3,509,443	2,700,000	2,921,983		(11,704)			4. 150	3.424	JD	5,291	112,050	11/16/2017	12/14/2035
92826C-AF-9	Visa Inc V 4.3 12/14/45	†		2	1.D FE	155,49		191,763	140,000	154,391		(359)			4.300	3.660	JD	284	6,020	10/18/2017	12/14/2045
92826C-AQ-5 928380-AA-1	Visa Inc V 2 08/15/50 Vista Ridge 1475742 2.57 50	·		4	1.F PL	24,732,00	095.5050	23,876,343	25,000,000	24,734,414		2,414			2.000 2.570	2.048	M IGU	186,111	19,782	08/10/2020	08/15/2050
928380-AA-1 92840V-AG-7	Vista Hidge 14/5/42 2.5/ 50	†		2	2.0 FE		71102690		2,649,000	2,649,283		336			3.700	3.698	mJoD	41.111	69,426	02/04/2020	01/30/2027
929043-AJ-6	Vornado Realty LP VNO 3 1/2 01/15/25	†		2	2.6 FE		0105.7570			2,649,283		6.591			3.700	3.565	II	193,667		12/12/2017	01/30/2027
929043-AJ-6 929089-AB-6	Voya Financial Inc VOYA 3.65 06/15/26	· · · · · · ·		1	2.B FE		0114.3730	5,718,629	5,000,000	4,991,422		1.396			3.500	3.505				06/06/2016	01/15/2025
929160-AV-1	Vulcan Materials Co VMC 4 1/2 06/15/47	†		2	2.B FE			35,716,629	28.570.000	26,047,250		43.810			4.500	5.111		57.140	1,285,650	09/19/2018	06/15/2047
929160-AV-7	Vulcan Materials Co VMC Float 03/01/21	1			2.B FE	2,000,00			2,000,000	2,000,000					0.875	2. 131		1,508	33,973	02/20/2018	03/01/2021
929160-AY-5	Vulcan Materials Co VMC 4.7 03/01/48	Ţ		2	2.B FE	2,517,83		3.488.288	2,700,000	2,523,909		2,936			4.700	5. 149	MS	42.300	126,900	12/12/2018	03/01/2048
92966*-AA-7	Wabash Valley Power Associatio WABS 5.080 24	Ι		1	1.F		2112.1090	2.856.402	2.547.880	2.548.775		(265)			5.080	5.096	JAJ0	21.932	129,432	04/30/2004	04/30/2024
929903-AM-4	Wachovia Corp WFC 5 1/2 08/01/35	Ι			2.B FE		4134.3640		13,423,000	15,338,454		(93,708)			5.500	4. 183	FA	307,610	738,265	09/30/2016	08/01/2035
931142-EE-9	Walmart Inc WMT 3.7 06/26/28	Ι		2	1.0 FE		0117.7850	2,355,705	2,000,000	2, 150, 833		(18,754)			3.700	2.552	JD	1,028	74,000	07/11/2019	06/26/2028
93884P-DW-7	Washington Gas Light Co WGL 3.796 09/15/46	[2	1.G FE	24, 139, 36		29,218,156	24,500,000	24, 163, 179		7,547			3.796	3.881	MS	273,839	930,020	09/13/2017	09/15/2046
93884P-DY-3	Washington Gas Light Co WGL 3.65 09/15/49			2	1.G FE	2, 176, 18		2,400,844	2,000,000	2, 172, 993		(3, 187)			3.650	3.183		21,494	73,406	02/20/2020	09/15/2049
94106L-BA-6	Waste Management Inc WM 3 1/8 03/01/25			2	2.A FE	4,889,90	0 109 . 4820	5,474,083	5,000,000	4,922,445		17,042			3. 125	3.529		52,083	156,250	01/23/2019	03/01/2025
94106L-BC-2	Waste Management Inc WM 4.1 03/01/45	.ļ		2	2.A FE	15,311,42	125.4310	19, 222, 298	15,325,000	15,313,711		238			4.100	4.105		209,442	628,325	10/18/2017	03/01/2045
94106L-BK-4	Waste Management Inc WM 4.15 07/15/49	ļ		2	2.A FE	434,44	3 133. 2710	579,728	435,000	434,492		12			4. 150	4. 157		8,324	20,710	05/14/2019	07/15/2049
947890-AH-2	Webster Financial Corp WBS 4 3/8 02/15/24	.ļ			2.B FE		106 . 9830	8,772,636	8,200,000			3,616			4.375	4.427		135,528	358,750	02/05/2014	02/15/2024
948741-AL-7	Weingarten Realty Investors WRI 3.85 06/01/25	1		2	2.B FE	1,939,54	0107.3180	2,146,351	2,000,000	1,958,114		8,431			3.850	4.377	JD	6,417	77,000	09/27/2018	06/01/2025

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Yea	ar								
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
949746-SH-5	Wells Fargo & Co WFC 3 10/23/26	ļ			2.A FE		110.7970	3,379,306	3,050,000	3,045,649		676			3.000	3.027	AO	17,283		10/19/2016	10/23/2026
94974B-FP-0	Wells Fargo & Co WFC 5 3/8 11/02/43	.			2.B FE	6, 156, 908		7,225,421	5,200,000	6,090,266		(23,042)			5.375	4.199		45,807	279,500	12/19/2017	11/02/2043
94974B-GA-2	Wells Fargo & Co WFC 3.3 09/09/24				2.A FE		109. 5210	5,832,007	5,325,000	5,408,492		(21,496)			3.300	2.845		54,670		07/30/2019	09/09/2024
94974B-GL-8	Wells Fargo & Co WFC 4.3 07/22/27	·}			2.B FE		117.1780	16, 111, 917	13,750,000	13,784,684		(4,647)			4.300	4.255		261, 135		10/04/2016	07/22/2027
94974B-GP-9	Wells Fargo & Co WFC 3.55 09/29/25	·			2.A FE		112.3340	1, 123, 341	1,000,000	1,048,897		(9,629)			3.550	2.451	MS	9,072		09/09/2019	09/29/2025
94974B-GQ-7	Wells Fargo & Co WFC 4.9 11/17/45	·			2.B FE	1,842,461		2,377,450	1,785,000	1,838,653		(1,167)			4.900	4.691	MN	10,690		10/18/2017	11/17/2045
94974B-GT-1 94988J-5W-3	Wells Fargo & Co WFC 4.4 06/14/46	ł			2.B FE	529,550		644,694	515,000	528,656		(299)			4.400	4.228	JD	1,070		10/18/2017	06/14/2046
94988J-5W-3 95000U-2A-0	Wells Fargo Bank NA WFC Float 05/27/22 Wells Fargo & Co WFC 3.584 05/22/28	·}		2	1.D FE 2.A FE	500,000 9,250,000		501,030 10,485,708	500,000 9,250,000	500,000 9,250,000					0.853	3.584	MNI	415		05/20/2019 05/15/2017	05/27/2022
95000U-2A-0	Wells Fargo & Co WFC 2.393 06/02/28			2	1.F FE					4,000,000					2.393	2.393	MIN	7.711	47,860	05/15/2017	
95040Q-AG-9	Welltower Inc WELL 3 5/8 03/15/24			2	2.A FE	1,833,545		4,238,488	1,750,000	1,809,034		(18,010)			3.625	2.393	NC			08/08/2019	06/02/2028
95040Q-AG-9 95040Q-AH-7	Welltower Inc WELL 4 1/8 03/15/29			2	2.A FE		116.6570	2,333,150	2,000,000	1,992,562		748			4. 125	4. 179		24,292		02/13/2019	03/15/2029
95081Q-AP-9	WESCO Distribution Inc WCC 7 1/4 06/15/28			2	3.0 FE		113.7290	253.616	2,000,000	224,889		(177)			7.250	7.041		719		05/29/2020	06/15/2028
958102-AM-7	Western Digital Corp WDC 4 3/4 02/15/26			2	3.A FE		110.5000	26,202,865	23.713.000	23,705,368		1,256			4.750	4.757		425.517	1,126,368	05/14/2019	02/15/2026
958254-AE-4	Western Midstream Operating LP WES 3.95 06/01/25			2	3.B FE	2,036,480		2.040.000	2,000,000	2,030,093		(6,387)			3.950	3.559	.ID	6.583	79,000	01/07/2020	06/01/2025
958667-AA-5	Western Midstream Operating LP WES 5 1/4 02/01/50	1		2	3.B FE		110.0000	2,447,500	2,225,000	2,212,839		255			6.250	5.287	FA	57,943		01/09/2020	02/01/2050
958667-AB-3	Western Midstream Operating LP WES 3.1 02/01/25			2	3.B FE	3,998,480		4, 122, 280	4,000,000	3,998,821		341			4.100	3.108	FA	68,333		01/09/2020	02/01/2025
958667-AC-1	Western Midstream Operating LP WES 4.05 02/01/30	1		2	3.B FE		1111.9810	15.677.340	14,000,000	13.987.501		1.501			5.050	4.062	FA	294.583		01/09/2020	02/01/2030
960386-AM-2	Westinghouse Air Brake Technol WAB 4.7 09/15/28	Ī		2	2.C FE		118.6420		500.000	477 . 172		2.309			4.950	5.432	MS	7.288		02/12/2019	09/15/2028
960386-AQ-3	Westinghouse Air Brake Technol WAB 3.2 06/15/25	I		2	2.C FE		107.8860	323,658	300,000	299,704		28			3.200	3.224	JD	427	4,427	06/16/2020	06/15/2025
960413-AS-1	Westlake Chemical Corp WLK 5 08/15/46	I		2	2.B FE		129.7520	27,734,499	21,375,000	20,896,687		8,800			5.000	5. 158		403,750		10/18/2017	08/15/2046
960413-AT-9	Westlake Chemical Corp WLK 3.6 08/15/26	ļ		2	2.B FE		112.2300	5,611,500	5,000,000	4,803,145		30,249			3.600	4.398	FA	68,000		03/14/2019	08/15/2026
963320-AW-6	Whirlpool Corp WHR 4 3/4 02/26/29			2	2.B FE	494,050	121.9420	609,711	500,000	494,945		494			4.750	4.902	FA	8,247	23,750	02/20/2019	02/26/2029
969457-BV-1	Williams Cos Inc/The WMB 5 3/4 06/24/44	ļ		2	2.C FE	11,361,625		13,478,890	10,400,000	11,305,376		(20,387)			5.750	5. 102	JD	11,628	598,000	02/07/2018	06/24/2044
96949L-AC-9	Williams Cos Inc/The WMB 5.1 09/15/45			2	2.B FE	319,697		370,787	300,000	318,475		(406)			5.100	4.672	MS	4,505	15,300	10/18/2017	09/15/2045
96949L-AD-7	Williams Cos Inc/The WMB 3 3/4 06/15/27	↓		2	2.B FE	13,992,860		15,974,512	14,000,000	13,995,203		646			3.750	3.756	JD	23,333		05/31/2017	06/15/2027
96950F-AJ-3	Williams Cos Inc/The WMB 3.35 08/15/22			2	2.C FE	1,042,180		1,040,033	1,000,000	1,032,520		(9,660)			3.350	0.959	FA	12,656		07/30/2020	08/15/2022
96950F-AK-0	Williams Cos Inc/The WMB 5.8 11/15/43			2	2.B FE	68,951		78,295	60,000	68,331		(205)			5.800	4.782	MN	445		10/18/2017	11/15/2043
96950F-AM-6	Williams Cos Inc/The WMB 4.3 03/04/24	·			2.B FE	1,995,820		2,203,801	2,000,000	1,998,477		440			4.300	4.326	MS	27,950		02/27/2014	03/04/2024
970648-AH-4	Willis North America Inc WLTW 5.05 09/15/48	·}		2	2.B FE		140 . 6580	27,779,993	19,750,000	19,682,900		1,093			5.050	5.073	MS	293,672	997,375	09/05/2018	09/15/2048
974637-AC-4	Winnebago Industries Inc WGO 6 1/4 07/15/28	· 		2	4.B FE		107.5000	268,750	250,000	250,000					6.250	6.250	JJ	7,509		06/30/2020	07/15/2028
976656-CJ-5	Wisconsin Electric Power Co WEC 4.3 12/15/45	ł		2	1.G FE		124.5320	1,911,566	1,535,000	1,541,011		(137)			4.300	4.274		2,934	66,005	09/10/2018	12/15/2045
976826-BN-6	Wisconsin Power and Light Co LNT 3.65 04/01/50	·		2	1.G FE	18,724,912		19, 181, 159	16,185,000	18,714,058		(10,855)			3.650	2.850		147,688	470 700	10/21/2020	04/01/2050
976843-BM-3	Wisconsin Public Service Corp WEC 3.3 09/01/49	·}		4	1.F FE	5,000,660		5,753,766	5,000,000	5,000,704		10			3.300	3.299	MS	55,000		08/07/2019	09/01/2049
981811-AE-2 981811-AF-9	Worthington Industries Inc WOR 4.55 04/15/26	†		1	2.B FE 2.C FE	12,998,720		14,794,564	13,000,000	12,999,337		106			4.550	4.551	AU	124,872		04/10/2014	04/15/2026
981811-AF-9 98311A-AA-3	Worthington Industries Inc WOR 4.3 08/01/32 Wyndham Hotels & Resorts Inc WH 5 3/8 04/15/26	·		2	4.A FE		103.5000	12,172,059	10,500,000	10,518,556		(1,253)			4.300	4.280	ΓA	2.235		07/28/2017	08/01/2032
98311A-AA-3 98311A-AB-1	Wyndham Hotels & Resorts Inc WH 5 3/8 04/15/26 Wyndham Hotels & Resorts Inc WH 4 3/8 08/15/28	·		2	4.A FE		103.5000	203,895							4.375	4.375		1, 157	10,589	08/10/2020	08/15/2028
983793-AG-5	XPO Logistics Inc XPO 6 3/4 08/15/24	†		2	4.A FE		1.103.9050	255,000	240,000	240,000		····			6.750	6.750			16,200	02/19/2019	08/15/2024
983793-AH-3	XPO Logistics Inc XPO 6 1/4 05/01/25	1		2	3.0 FE		1107.6140	171,106	159.000	158.942		Ω			6.250	6.260	MN	1.656		04/23/2020	05/01/2025
98389B-AN-0	Xcel Energy Inc XEL 4.8 09/15/41	†		2	2.A FE		3 127 . 5670	9,248,558	7.250.000	7,247,775		57			4.800	4.802	MS	102.467	348,000	09/08/2011	09/15/2041
98389B-AX-8	Xcel Energy Inc XEL 3 1/2 12/01/49	1		2	2.A FE	3,036,977		3,565,523	3,050,000	3,037,332		320			3.500	3.523	.ID	8,896		11/04/2019	12/01/2049
98419M-AK-6	Xylem Inc/NY XYL 4 3/8 11/01/46	Ť		2	2.B FE	6,432,205		7,950,899	6,500,000	6,437,421		1,276			4.375	4.438	MN	47.396		10/03/2016	11/01/2046
98421M-AA-4	Xerox Holdings Corp XRX 5 08/15/25	Ι		2	3.B FE	326.388		345.888	325.000			(84)			5.000	4.901	FA	6.545		08/17/2020	08/15/2025
988498-AL-5	Yum! Brands Inc YUM 4 3/4 01/15/30	I		2	4.A FE	87,000		95,396							4.750	4.750	JJ	1,906	3,490	09/04/2019	01/15/2030
98919V-AA-3	Zayo Group Holdings Inc ZAYO 4 03/01/27	Ι		2	4.B FE	172,298		174,435	174,000	172,471		173			4.000	4. 163	MS	2,320	3,325	02/24/2020	03/01/2027
989701-BE-6	Zions Bancorp NA ZION 4 1/2 06/13/23	[2	2.A FE	8,105,250		8,692,394				(11,698)			4.500	4.333	JD	18,056	361, 125	04/21/2016	06/13/2023
98978V-AK-9	Zoetis Inc ZTS 4 1/2 11/13/25	ļ			2.B FE		116.7280	15,758,254	13,500,000	13,483,092		3,045			4.500	4.529		81,000		11/09/2015	11/13/2025
000000-00-0	APCT Holdings LLC 493691 12.5 25	1		1	5.B GI	2,000,000	98.2500	1,965,000	2,000,000	2,000,000					12.500	12.701		34,028		11/10/2020	05/31/2025
000000-00-0	MFCP 12 26	ļ		1	5.B GI	4,500,000		4,410,000	4,500,000	4,500,000					12.000	12.181		40,500		12/04/2020	10/31/2026
68245X-AP-4	1011778 BC ULC / New Red Finan 3 1/2 02/15/29	ļ	A	2	3.B FE	183,000		182,771	183,000	183,000		ļ			3.500	3.500	FA	925		10/20/2020	02/15/2029
68245X-AC-3	1011778 BC ULC / New Red Finan 4 1/4 05/15/24	4	A	2	3.B FE		102.0000	76,500	75,000	75,000					4.250	4.251	JJ	1,470		05/03/2017	05/15/2024
68245X-AM-1	1011778 BC ULC / New Red Finan BCULC 4 10/15/30	1	A	2	4.B FE	331,000	101.3430		331,000	331,000		L			4.000	4.000	AO	3, 163		10/14/2020	10/15/2030

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
68245X-AJ-8	1011778 BC ULC / New Red Finan 4 3/8 01/15/28		A	2	4.B FE		103.0000	41,200	40,000	40,000					4.375	4.375	MN	224	1,731	11/14/2019	01/15/2028
008474-E*-5	AGNICO-EAGLE MINES LTD AEM.CN 4.38 28		A	1	2.B FE		114.0070		725,000	725,000					4.380	4.380	AO	7,586	31,755	01/17/2018	04/05/2028
008474-E@-3	AGNICO-EAGLE MINES LTD AEM.CN 4.48 30		A	1	2.B FE		115.3880	2,480,842	2,150,000	2,150,000					4.480	4.480		23,010	96,320	01/17/2018	04/05/2030
008474-E#-1	AGNICO-EAGLE MINES LTD AEM.CN 4.63 33	+	A	1	2.B FE		118.1190	10,748,829	9,100,000	9,100,000					4.630	4.630		100,651	421,330	01/17/2018	04/05/2033
008474-D*-6	AGNICO-EAGLE MINES LTD AEM.CN 4.64 27	+	A	1	2.B FE		114.9490	4,597,960	4,000,000	4,000,000				ļ	4.640	4.640		1,031	185,600	03/29/2017	06/29/2027
009279-AC-4	Airbus SE AIRFP 3.95 04/10/47	+	D	2	1.F FE		116.1040	20,056,899	17,275,000	17,092,017		3,853	·		3.950	4.015	AU	153,532	682,363	10/18/2017	04/10/2047
01273P-AB-8 013822-AA-9	Albemarle Wodgina Pty Ltd ALB 3.45 11/15/29	· · · · · ·		2	2.C FE		106 . 4260	25, 113, 454	23,597,000	23,687,003		(3,010)			3.450	3.398	MIN	104,023	407,048	07/28/2020	11/15/2029
01959E-AC-2	Alcoa Nederland Holding BV AA 6 3/4 09/30/24		u	2	3.A FE 2.B FE	209,000 14,742,920		208,310 16,021,581	200,000 200,000	205,898 14,746,205		(3, 102)			6.750	4.564 4.356	MS	3,413	13,500 641,625	03/03/2020	09/30/2024
02154C-AF-0	Allied World Assurance Co Hold AWH 4.35 10/29/25 Altice Financing SA ALTICE 5 01/15/28	+		2	4.B FE		108.6210					094			5.000	5.000	AU	4.611		01/08/2020	10/29/2025
67054K-AA-7	Altice France SA/France SFRFP 7 3/8 05/01/26	+		2	4.B FE		102. 4640	210,500	200,000	200,000					7.375	7.368	JJ	6,801	4,806	04/06/2016	01/15/2028
02156L-AA-9	Altice France SA/France SFRFP 8 1/8 02/01/27			2	4.B FE		110.2510	220,502	200,000	201,142		(266)			8.125	7.308	ου Εν	6,771	14,750	04/00/2010	02/01/2027
G0369@-AK-2	Anglian Water Services Limited ANGWAT 5.180 21		n	1	2.B FE		103.4170	15.512.550	15,000,000	15,000,000		(200)			5. 180	5. 180	ID	56.117		10/20/2011	12/05/2021
034863-AX-8	Anglo American Capital PLC AALLN 2 5/8 09/10/30		n	2	2.B FE		103.4170	3, 137, 065	3,000,000	2,973,593		743			2.625	2.729	MS	24.281		09/08/2020	09/10/2030
034863-AV-2	Anglo American Capital PLC AALLN 5 3/8 04/01/25	1	D	2	2.B FE			35,059,905	30,000,000	29,976,368		3.668			5.375	5.396		403, 125	806,250	03/30/2020	04/01/2025
00185A-AK-0	Aon PLC AON 3 7/8 12/15/25	1	D	2	2.A FE		114.0060	5,700,296	5,000,000	4,999,102		162			3.875	3.879		8,611	193,750	02/23/2016	12/15/2025
00185A-AG-9	Aon PLC AON 4.6 06/14/44		D	2	2.A FE		. 133.0750	73, 191	55,000	.58,899		(99)			4.600	4. 123		119	2,530	10/18/2017	06/14/2044
Q0458*-AF-6	AguaSure AQSUR 4.32 34	1	D	1	1.G FE		114.2140	13.188.139	11.546.868	11.546.868		(00)			4.320	4.320	JJ	234 . 170	498.825	10/16/2018	01/12/2034
C0445#-AL-0	ARC Resources Ltd AETU 3.31 21		A	1	2.C		.101.3730	1,621,968	1,600,000	1,600,000					3.310	3.310	FA	18.830	52.960	08/23/2012	08/23/2021
046353-AX-6	AstraZeneca PLC AZN 2 1/8 08/06/50	Ι	D	2	2.A FE		93.5790	538,082	575,000	563,074		114			2. 125	2.221		4,921		08/03/2020	08/06/2050
046353-AM-0	AstraZeneca PLC AZN 4 3/8 11/16/45	I	D	1	2.A FE		134.2450	18,123,012	13,500,000	13,328,653		3,708			4.375	4.460		73,828	590,625	11/10/2015	11/16/2045
046353-AD-0	AstraZeneca PLC AZN 6.45 09/15/37		D	1	2.A FE		154.3370	154,337	100,000	130,581		(1,277)			6.450	3.935	MS	1,899	6,450	10/18/2017	09/15/2037
04686J-AC-5	Athene Holding Ltd ATH 3 1/2 01/15/31		D	2	2.B FE	295,605	105.6810	317,043	300,000	295,677		72			3.500	3.673	JJ	2,421		10/06/2020	01/15/2031
04965D-A*-7	Atresmedia Corporacion de Medi A3M SM 4.48 23		D	1	2.C	1,600,000	108.8180	1,741,088	1,600,000	1,600,000					4.480	4.480	JJ	33,849	71,680	05/09/2018	07/11/2023
04965D-A@-5	Atresmedia Corporacion de Medi A3M SM 4.75 25		D	1	2.C	8,000,000		9,224,160	8,000,000	8,000,000					4.750	4.750	JJ	179,444	380,000	05/09/2018	07/11/2025
Q0697#-AB-2	Ausgrid AUSGRID 3.60 29	ļ	D	1	2.A FE	35,000,000		38,637,200	35,000,000	35,000,000					3.600	3.600	AO	315,000	1,260,000	08/02/2017	10/01/2029
Q0832*-AG-1	Australia Pacific Airports Mel MELAI 3.14 31		D	1	1.G	7,000,000		7,648,690	7,000,000	7,000,000					3.340	3.140	JD	17,535	224,894	07/31/2019	12/04/2031
05401A-AL-5	Avolon Holdings Funding Ltd AVOL 4 1/4 04/15/26		D	2	2.C FE	252,937		272,574	253,000	252,937					4.250	4.256	AO	1, 135		11/16/2020	04/15/2026
N7891*-AB-8	AVR AVRAF 4.32 24		D	1	2.A PL		111.1710	11, 117, 100	10,000,000	10,000,000					4.320	4.320	JD	1,200	432,000	12/10/2014	12/10/2024
05523R-AF-4	BAE Systems PLC BALN 1.9 02/15/31		D	2	2.B FE	10,915,520		11, 120, 489	11,000,000	10,917,629		2, 109			1.900	1.982		61,539		09/08/2020	02/15/2031
05523R-AE-7	BAE Systems PLC BALN 3 09/15/50	· · · · · ·	D	2	2.B FE		104.3420	5,217,107	5,000,000	4,927,298		448			3.000	3.075		44, 167	04 000	09/08/2020	09/15/2050
064159-HB-5	Bank of Nova Scotia/The BNS 4 1/2 12/16/25	+	A	4	2.A FE		116.5940	2,098,696	1,800,000	1,939,119		(25,814)			4.500	2.818		3,375	81,000	11/04/2019	12/16/2025
06738E-AV-7 055451-AR-9	Barclays PLC BACR 4.95 01/10/47 BHP Billiton Finance USA Ltd BHP 4 1/8 02/24/42	†	n	l'	2.B FE	55, 481 11, 152, 420			50,000 50,000	55, 159 11, 246, 632		(106) 14,127			4.950	4.288 4.439		1, 176 170, 987	2,475 484,688	10/18/2017	01/10/2047
055451-AH-9	BHP Billiton Finance USA Ltd BHP 4 1/8 UZ/24/42 BHP Billiton Finance USA Ltd BHP 5 09/30/43	+	n	4	1.F FE	11, 152, 420		147.093	11,750,000	11,246,632		(446)			5.000	4.439	IN		5,000	10/18/2018	09/30/2043
05565Q-CB-2	BP Capital Markets PLC BPLN 2 1/2 11/06/22	· † · · · · ·	n	1	1.F FE	6,951,560		7,274,050	7,000,000	6,990,107		(446)			2.500	2.579	MAI	1,264		11/01/2012	11/06/2022
05565Q-BU-1	BP Capital Markets PLC BPLN 2 1/2 11/06/22 BP Capital Markets PLC BPLN 3.561 11/01/21	+		1	1.6 FE		103.9150	7,274,050							3.561	3.561		45.254		10/27/2012	11/06/2022
11102A-AE-1	British Telecommunications PLC 3 1/4 11/08/29	†		2	2.B FE		1102.0030	30,885,814	28,000,000	27,803,187		18.894			3.361	3.342		133,972	910,000	11/25/2019	11/01/2021
G1591#-AS-1	Britvic Plc BVICLN 4.09 24	†	n	1	2.DTL		108.2340	4,329,360	4,000,000	4,000,000					4.090	4.090		59,532	163,600	02/20/2014	02/20/2024
112585-AH-7	Brookfield Asset Management In BAMACN 4 01/15/25	1	Δ	2	1.G FE		111.5050		20,500,000	20.500.000					4.000	4.000		378.111	820,000	01/12/2015	01/15/2025
11271L-AC-6	Brookfield Finance Inc BAMACN 3.9 01/25/28	1	A	2	1.G FE		114.7420	5,737,110	5,000,000	4,987,154		1.549			3.900	3.942		84,500	195,000	01/11/2018	01/25/2028
11271L-AB-8	Brookfield Finance Inc BAMACN 4.7 09/20/47	1	Α	2	1.G FE			1,094,608	865,000			(315)			4.700	4.577		11,406	40,655	01/11/2018	09/20/2047
11271L-AD-4	Brookfield Finance Inc BAMACN 4.85 03/29/29	I	A	2	1.G FE	1,996,420		2,450,077	2,000,000	1.997.185		272		[4.850	4.871	MS	24,789	97,000	01/24/2019	03/29/2029
11283Y-AB-6	Brookfield Residential Propert 6 1/4 09/15/27	Ι	A	2	4.A FE	145,000		154.244	145.000	145.000		[6.250	6.250	MS	2,668	8,861	09/10/2019	09/15/2027
11283W-AC-8	Brookfield Residential Propert 6 3/8 05/15/25	1	A	2	4.A FE			79,214	77,000						6.375	6.375	MN	627	4,909	07/05/2018	05/15/2025
12674T-AB-2	C&W Senior Financing DAC CWCLN 7 1/2 10/15/26	1	D	2	4.A FE	227,695		240,435	226,000	227,022		(320)			7.500	7.317	AO	3,578	16,950	10/11/2018	10/15/2026
124765-F#-0	CAE Inc CAE 4.57 31		A	1	2.C PL		118.5270	4,089,182	3,450,000	3,450,000		<u> </u>			4.570	4.570		47,300	157,665	12/06/2018	03/13/2031
124765-G@-1	CAE Inc CAE 4.72 34	.ļ	A	1	2.C PL	6,390,000	120.2490	7,683,911	6,390,000	6,390,000					4.720	4.720		90,482	301,608	12/06/2018	03/13/2034
13323A-AB-6	Camelot Finance SA CCC 4 1/2 11/01/26	ļ	D	2	4.B FE		104. 3750	128,381	123,000	123,000					4.500	4.500		923	5,550	10/25/2019	11/01/2026
136375-BW-1	Canadian National Railway Co CNRCN 3 1/2 11/15/42 .		A	2	1.F FE		116.7970	1, 167, 968	1,000,000	965,968		994			3.500	3.729		4,472	35,000	09/29/2017	11/15/2042
136375-CV-2	Canadian National Railway Co CNRCN 4.45 01/20/49		A	2	1.F FE	1,999,720		2,780,334	2,000,000	1,999,993					4.450	4.450		39,803	89,000	10/31/2018	01/20/2049
13645R-AK-0	Canadian Pacific Railway Co CP 4.45 03/15/23	4	A		2.A FE		107.5670	7,529,717	7,000,000	6,993,473		2,766			4.450	4.495		91,719	311,500	09/20/2010	03/15/2023
13645R-AU-8	Canadian Pacific Railway Co CP 4.8 08/01/45	1	A	2	2.A FE	12,253,506	139.2560	17 , 128 , 502	12,300,000	12,257,777		882			4.800	4.824	FA	246,000	590,400	07/29/2015	08/01/2045

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
13645R-AV-6	Canadian Pacific Railway Co CP 4.8 09/15/35		. A	2	2.A FE		5 131. 5760	7,236,678	5,500,000	5,479,337		948			4.800	4.836	MS	77,733	264,000	09/08/2015	09/15/2035
13645R-AQ-7	Canadian Pacific Railway Co CP 5 3/4 01/15/42		A	1	2.A FE		3145.3010	1,816,267	1,250,000	1,474,487		(6,358)			5.750	4.429	JJ	33, 142	71,875	05/08/2017	01/15/2042
13645R-AD-6	Canadian Pacific Railway Co CP 7 1/8 10/15/31		. A	1	2.A FE		0148.1050	4,443,164	3,000,000	3,797,218		(57,958)			7 . 125	4.058		45, 125	213,750	12/15/2016	10/15/2031
14040*-AA-1	Capital Power LP CAPPOW 5.21 21	·}	. A	[1	2.C		0102.0090	10,200,900	10,000,000	10,000,000					5.210	5.210		23, 156	521,000	05/27/2011	06/15/2021
14739L-AB-8	Cascades Inc/Cascades USA Inc 5 3/8 01/15/28	 -	A	2	3.C FE		0106.2810	565,416	532,000	532,000					5.375	5.375		13, 185	18, 190	11/13/2019	01/15/2028
15135U-AS-8	Cenovus Energy Inc CVECN 5 3/8 07/15/25	·}	A	2	3.A FE		8112.7450	196, 176	174,000	174,200		(18)			5.375	5.346	JJ	3,923		07/31/2020	07/15/2025
Q9395*-AA-4	CFS Retail Property Trust FDCAU 3.86 25	ł	U	[]	1.F	5,000,00		5,659,200	5,000,000	5,000,000					3.860	3.860	JD	5,361	193,000	09/22/2015	12/21/2025
Q2312*-AA-9	Charter Hall Property Trust CQR.AU 4.61 28			1	2.A PL	16,000,00		19,035,680	16,000,000	16,000,000		400			4.610	4.610	FA	260,209	737,600	05/24/2018	08/24/2028
17186H-AC-6	Cimpress PLC CMPR 7 06/15/26	+		2	4.C FE	450,20		480,421	457,000	451,711		480			7.000	7.173	JD	1,422	31,990	02/11/2020	06/15/2026
20752T-AA-2	Connect Finco SARL / Connect 6 3/4 10/01/26	+		2	4.A FE	212,00		228,366	212,000	212,000					6.750	6.750	AU	3,578	14,072	09/23/2019	10/01/2026
Q2759@-AB-5 21627U-AA-0	Consolidated Press Holdings Li COPRES 4.54 25 Cooke Omega Investments Inc 8 1/2 12/15/22	+		2	2.C PL 4.C FE		0114.0470 5102.7500	30,792,690	27,000,000 552,000	27,000,000 554,808		(1,718)			4.540	4.540 8.064	JD	44,265	1,225,800 46,920	06/18/2015 02/27/2020	06/18/2025
225433-AC-5	Credit Suisse Group AG CS 3 3/4 03/26/25		A	۷	2.A FE		61110210	12.656.388	11.400.000	11,387,410		2.699			3.750	3.778		112.813	427,500	01/15/2016	03/26/2025
225401-AB-4	Credit Suisse Group AG CS 3.574 03/20/23	†	n	2	2.A FE		3 103. 0310	5,862,453	5.690.000	5,753,805		(60.963)			3.730	2.456		97.161	203,361	11/25/2019	01/09/2023
225401-AC-2	Credit Suisse Group AG CS 4.282 01/09/28	†	n	2	2.A FE		0115.5610	2,311,230	2,000,000	2,000,000		(00,903)			4.282	4.282		40,917	85,640	01/04/2017	01/09/2023
12656*-AR-3	CSL Limited CSL 2.65 30	·	D	1	1.G		0105.6330	8,609,090		8,150,000					2.650	2.650		20,398	107,988	05/06/2020	08/27/2030
12656*-AK-8	CSL Limited OSL 2:03 00		D	1	1.G	4,000,00		4,287,520	4,000,000	4,000,000					2.870	2.870		24,873	114,800	09/23/2016	10/13/2026
12656*-AL-6	CSL Limited CSLAU 2.97 28		D	1	1.G		0 108 . 4540	6.507.240	6,000,000	6.000.000					2.970	2.970	40	38.610	178,200	09/23/2016	10/13/2028
12656*-AN-2	CSL Limited CSLAU 3.32 29		D	1	1.G		0111.0380	22,207,600	20,000,000	20.000.000					3.320	3.320	AO	160.467	664,000	09/12/2017	10/04/2029
235822-AA-1	Dana Financing Luxembourg Sarl DAN 6 1/2 06/01/26 .		D	2	3.0 FE		0 104 . 6250	4,812,750	4,600,000	4,601,878		(468)			6.500	6.486		13,289	299,000	05/24/2016	06/01/2026
G2616#-AF-8	DCC PLC DCCLN 4.53 24		D	1	2.B		0109.7170	5,485,850	5,000,000	5,000,000					4.530	4.530		25, 167	226,500	05/21/2014	05/21/2024
G2616#-AT-8	DCC PLC DCCLN 4.67 29	I	D	1	2.B		0114.5500	14,891,500	13,000,000	13,000,000					4.670	4.670		146,716	607, 100	10/24/2018	04/04/2029
G2616#-AU-5	DCC PLC DCCLN 4.77 31		D	1	2.B	6,500,00	0114.1570	7,420,205	6,500,000	6,500,000					4.770	4.770	AO	74,929	310,050	10/24/2018	04/04/2031
25243Y-BE-8	Diageo Capital PLC DGELN 2 1/8 04/29/32		D	2	1.G FE	15,598,35	0105.6360	15,845,474	15,000,000	15,574,881		(23,469)			2. 125	1.743	AO	54,896	159,375	06/29/2020	04/29/2032
25243Y-BB-4	Diageo Capital PLC DGELN 2 3/8 10/24/29		D	2	1.G FE	28,737,84	0107.6530	31,219,457	29,000,000	28,767,209		23,704			2.375	2.477	AO	128, 184	728,927	09/30/2019	10/24/2029
Q3300*-AB-9	DuluxGroup Pty Limited DLXAU 4.13 24	. .	. D	1	2.C	5,800,00	0107.3130	6, 224, 154	5,800,000	5,800,000					4. 130	4. 130	MS	68,535	239,540	09/18/2014	09/18/2024
268317-AU-8	Electricite de France SA EDF 4 1/2 09/21/28		D	2	1.G FE	23,215,18		28,031,529	23,500,000	23, 269, 182		24,388			4.500	4.653	MS	293,750	1,057,500	09/18/2018	09/21/2028
268317-AP-9	Electricite de France SA EDF 4 3/4 10/13/35		D		2.A FE	24,338,48		29,383,784	23,600,000	24,261,053		(33,330)			4.750	4.480	AO	242,883	1,121,000	12/19/2017	10/13/2035
W2710@-AD-2	Ellevio Senior Secured Notes 1342897D SS 3.19 26		D	1	2.B FE	20,000,00		21,419,400	20,000,000	20,000,000					3. 190	3. 189		214,439	638,000	09/06/2016	10/26/2026
29250N-AJ-4	Enbridge Inc ENBCN 4 1/2 06/10/44	.	A		2.B FE		0116.9000	7,013,998	6,000,000	5,973,299		630			4.500	4.531		15,750	270,000	05/28/2014	06/10/2044
29446M-AE-2	Equinor ASA EQNR 3 04/06/27	ļ	D	2	1.D FE		5111.3350	3,061,715	2,750,000	2,737,718		1,303			3.000	3.079		19,479	41,250	04/01/2020	04/06/2027
85771P-AC-6	Equinor ASA EQNR 5.1 08/17/40	ł	D	[]	1.D FE		0 139. 9160	419,748	300,000	299,226		22			5.100	5. 121		5,695	15,300	08/10/2010	08/17/2040
Q3629#-AM-5	Etsa Utilities ETSA 3.16 28	·	U	1	1.G	5,000,00		5,309,650	5,000,000	5,000,000					3.160	3.160	FA	61,883	158,000	05/09/2016	08/10/2028
303901-BF-8	Fairfax Financial Holdings Ltd 4 5/8 04/29/30	ł	A	2	2.C FE		0111.8900	6,042,062	5,400,000	5,400,000		/			4.625	4.625	AU	43,013	124,875	10/28/2020	04/29/2030
30575F-AA-6	Fairstone Financial Inc FSTFIN 7 7/8 07/15/24	·	A	2	4.B FE		0106.0000	159,000	150,000	152,070		(717)			7.875	7.270	JJ	5,447	12,239	06/27/2019	07/15/2024
314890-AB-0 97786#-AN-2	Ferguson Finance PLC FERGLN 3 1/4 06/02/30	†	η	4	2.B FE 2.A FE		0111.5110	18,956,848	17,000,000 5,800,000	16,927,628		3,788			3.250	3.303	JIU	44,507	276,250	05/28/2020	06/02/2030
97786#-AN-2 97786#-AP-7	Ferguson PLC FERG 3.44 24 Ferguson PLC FERG 3.51 26	·	η		2.A FE 2.A FE		0108.3700 0110.6400	6,285,460 2,655,360		5,800,000 2,400,000					3.440	3.440		17, 181	199,520 84,240	11/16/2017	11/30/2024
G8090*-AD-9	First Omega Shipping Inc FOS 3.98 35	·		ļ:	2.A FE 2.C		0118.7820		2,400,000	2,400,000					3.510	3.510				01/31/2020	03/01/2035
G3469#-AB-3	First Omega Shipping Inc FUS 3.98 35	·	n	l¦	2.0		0118.7820		28,000,000	20,000,000		ļ			4.170	4.170				01/31/2020	03/01/2035
Q3915*-AC-4	Fletcher Building Limited FBU 3.7 26	†	D	1	2.0		0104. 1040	13,740,038	12,750,000	12,750,000					3.700	3.700		210.977	471,750	07/20/2016	07/20/2026
30251G-AY-3	FMG Resources August 2006 Pty 5 1/8 03/15/23	1	D	2	3.A FE	16,000,00		16,900,000	16,000,000	16,000,000					5. 125	5.125		241,444	820,000	03/05/2018	03/15/2023
P4368#-AA-5	Fortis TCI Limited FOrtTCI 4.75 29	†	n	1	2.B	9,000,00		10,900,000		9,000,000					4.750	4.750	.ID	15,438	427,500	12/04/2014	12/18/2029
36164Q-NA-2	GE Capital International Fundi GE 4.418 11/15/35	†····	D	'	2.B FE	15.976.19		17.807.706	14.920.000	15.844.730		(45.319)			4.418	3.866	MN	84,227	659, 166	01/12/2018	11/15/2035
377373-AJ-4	GlaxoSmithKline Capital PLC GSK 2 7/8 06/01/22	1	D	2	1.F FE	999,22		1.034.033	1,000,000	999.668		227			2.875	2.899	JD	2,396	28,750	03/18/2019	06/01/2022
377373-AD-7	GlaxoSmithKline Capital PLC GSK 2.85 05/08/22	Ι	D	1	1.F FE		0103.4250	10,342,451	10,000,000	9,989,622		7,435			2.850	2.929	MN	41.958	285,000	05/02/2012	05/08/2022
377373-AH-8	GlaxoSmithKline Capital PLC GSK 3 3/8 06/01/29	I	D	2	11.F FE		0115.2510	9,220,069	8,000,000	7.928.834		7 . 162			3.375	3.498		22.500	270,000	03/18/2019	06/01/2029
380355-AD-9	goeasy Ltd GSYCN 5 3/8 12/01/24	1	. A	2	3.C FE		0104.0000	256,880	247,000	247,000					5.375	5.375		1,106	13,424	11/12/2019	12/01/2024
A3158#-AC-3	Hofer Financial Services GMBH HOFEKG 3.41 24	[. D	1	1.G PL		0108.9000	27,225,000	25,000,000	25,000,000					3.410	3.410		369,417	852,500	05/11/2017	07/25/2024
A3158#-AH-2	Hofer Financial Services GMBH HOFEKG 3.79 23		D	1	1.G PL	25,000,00		27,062,250	25,000,000	25,000,000					3.790	3.790		250,035	947,500	06/28/2018	09/26/2023
404280-BJ-7	HSBC Holdings PLC HSBC 3.262 03/13/23	.l	D	2	1.F FE	1,100,00	0103.2950	1, 136, 241	1,100,000	1,100,000		L			3.262	3.262	MS	10,765	35,882	03/06/2017	03/13/2023
404280-BB-4	HSBC Holdings PLC HSBC 3.9 05/25/26	ļ	. D		1.F FE		3 114. 1440	331,019	290,000	299,411		(1,572)			3.900	3.240		1, 131	11,310	10/18/2017	05/25/2026
404280-AU-3	HSBC Holdings PLC HSBC 4 1/4 08/18/25	1	. D	l	1.G FE	4,918,13	4113.6170	5,624,055	4,950,000	4,927,200		4,346			4.250	4.361	FA	77,722	210,375	01/22/2019	08/18/2025

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6		Fair Value	10	11			usted Carrvin	g Value			li	nterest		Da	tes
'	_	3		5	1	. 8	9			12	13	14	15	16	17	18	19	20	21	22
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					Desig-															
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													Total							
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	е		svo	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion		Value	of	of	Paid	Accrued		A a au ii ra al	Date
404280-AH-2	Description	е	11	Char						(Decrease)		Recognized	value			Palu		During Year 11.375	Acquired	
404280-AH-2 443628-AH-5	HSBC Holdings PLC HSBC 6 1/2 09/15/37 HudBay Minerals Inc HBMCN 6 1/8 04/01/29	·····	. D		1.G FE 4.B FE	230,240		175,000 27,000	224, 106		(2,007)			6.500 6.125	4.153 6.125	MS	3,349	11,3/5	09/09/2020	09/15/2037
443628-AG-7	HudBay Minerals Inc HBMCN 7 5/8 01/15/25		A	2	4.B FE		29,093	188.000	27,000		(1.064)			7.625	6.941	AU	6.610	14.335	06/17/2019	04/01/2029
45326Y-A*-8	Incited Pivot Ltd IPL 4.03 28	·····	n	1	2.B	6,000,000111.6020	6,696,120	6,000,000	6,000,000		(1,004)			4.030	4.030		40,972	241,800	07/25/2019	10/30/2028
45326Y-A@-6	Incited Pivot Ltd IPL 4.03.20	t	D	1	2.B	4,500,000 1113.7370	5, 118, 165	4,500,000	4,500,000					4. 130	4.130	AO	31,491	185,850	07/25/2019	10/30/2020
G4588#-BJ-9	Intermediate Capital Group PLC ICPLN 4.19 21	T	D	1	2.0	11,500,000102.0740	11,738,510	11,500,000	11,500,000					4. 190	4. 190	MS	123, 139	481,850	08/18/2016	09/29/2021
G4588#-BQ-3	Intermediate Capital Group PLC ICPLN 4.76 24	[. D.,	1	2.0	2,000,000109.0710	2,181,420	2,000,000	2,000,000					4.760	4.760	AO	17,718	95,200	02/26/2019	04/24/2024
G4588#-BR-1	Intermediate Capital Group PLC ICPLN 4.99 26	I	D	1	2.C	7,300,000112.9740	8,247,102	7,300,000	7,300,000					4.990	4.990	MS	96,127	364, 169	02/26/2019	03/26/2026
G4588#-BS-9	Intermediate Capital Group PLC ICPLN 5.35 29	<u> </u>	. D	1	2.C	12,000,000 118.5600	14,227,200	12,000,000	12,000,000					5.350	5.350	MS	169,417	642,000	02/26/2019	03/26/2029
46132F-AD-2	Invesco Finance PLC IVZ 3 3/4 01/15/26		. D	1	2.A FE	11,719,685112.8100	13,255,213	11,750,000	11,734,481		2,747			3.750	3.779	JJ	203, 177	440,625	10/08/2015	01/15/2026
46132F-AB-6	Invesco Finance PLC IVZ 4 01/30/24		. D	1	2.A FE	5,463,580109.7670	6,009,767	5,475,000	5,468,166		2,045			4.000	4.044		91,858	219,000	11/01/2018	01/30/2024
G4938#-AA-6	Irish Residential Properties L IRES 3.44 27		. D	1	2.C PL	18,000,000107.3360	19,320,480	18,000,000	18,000,000					3.440	3.440		190,920	309,600	02/12/2020	03/10/2027
C4862#-AB-8	. Island Timberlands Limited Par ISLATI 6.160 25	ļ	. A	1	2.A PL	3,600,000118.4480	4,264,128	3,600,000	3,600,000					6 . 160	6.160		73,920	221,760	08/30/2005	08/30/2025
50201D-AA-1	LCPR Senior Secured Financing 6 3/4 10/15/27		. D	2	4.A FE	200,000107.6250	215,250	200,000	200,000					6.750	6.750		2,850	13, 125	10/22/2019	10/15/2027
50247W-AB-3	LYB International Finance II B LYB 3 1/2 03/02/27 .		. D	2	2.C FE	6,603,800111.5090	7,805,605	7,000,000	6,705,460		41,008			3.500	4.284	MS	80,986	245,000	06/08/2018	03/02/2027
559222-AR-5	Magna International Inc MGCN 4.15 10/01/25		. A	2	1.G FE	9,666,763114.5960	10,943,908	9,550,000	9,651,370		(22,910)			4. 150	3.865	AO	99,081	396,325	11/04/2019	10/01/2025
56501R-AD-8	Manulife Financial Corp MFCCN 5 3/8 03/04/46		. A	1	1.G FE 3.C FE	22,918,350146.5050	33,696,162	23,000,000	22,924,425		1,392			5.375	5.399 5.531	MS	401,781	1,236,250	03/01/2016	03/04/2046
552704-AD-0 552704-AE-8	MEG Energy Corp MEGCN 6 1/2 01/15/25 MEG Energy Corp MEGCN 7 1/8 02/01/27	·	A	2	4.C FE			248.000	84,529		(235)			6.500 7.125	7.073			8,884	08/26/2020	01/15/2025
603051-AA-1	Mineral Resources Ltd MINAU 8 1/8 05/01/27	·	n	2	3.0 FE	143,835110.6250	142.706	246,000	246,446		(252)			8. 125	3.833		1.747		12/10/2020	05/01/2027
Q6646*-AA-7	New Terminal Financing Company 1610ZAU 3.73 25	†	D	1	2.B	1,200,000107.1000	1,285,200	1,200,000	1,200,000		(232)			3.730	3.730		13,304	44,760	09/15/2015	09/14/2025
Q6646*-AB-5	New Terminal Financing Company 1610ZAU 3.83 27	†	D	1	2.B	5,000,000108.4070	5,420,350	5,000,000	5.000.000					3.830	3.830		56,918	191.500	09/15/2015	09/14/2027
65548P-AF-3	Norbord Inc OSBCN 5 3/4 07/15/27	Ť	A	2	3.A FE		646,087	601,000	601,000					5.750	5.750		15,935	36,573	06/19/2019	07/15/2027
G6363#-AW-7	Nordic Aviation NAC 4.92 25	I	. D	1	4.B PL			49,088,800	44, 179, 920			4,908,880		4.920	4.920	FA	831,892		12/07/2020	02/27/2026
Q6518#-AD-2	NSW Ports 0849372D 3.71 26		. D	1	2.B	5,000,000110.1750	5,508,750	5,000,000	5,000,000					3.710	3.710	JJ	82,444	185,500	01/21/2016	01/21/2026
Q6518#-AG-5	NSW Ports 0849372D 4.16 33	ļ	. D	1	2.B FE	5,000,000114.3030	5,715,150	5,000,000	5,000,000					4.160	4.160	AO	46,222	208,000	03/14/2018	04/11/2033
67052N-AA-3	Nufarm Australia Ltd / Nufarm 5 3/4 04/30/26		. D	2	4.A FE	272,000102.7500	279,480	272,000	272,000					5.750	5.750	AO	2,650	15,640	04/19/2018	04/30/2026
67077M-AD-0	Nutrien Ltd NTRCN 3 04/01/25		. A		2.B FE		18,362,604	17,000,000	16,418,896		123,770			3.000	3.881	AO	127,500	510,000	04/10/2018	04/01/2025
67077M-AN-8	Nutrien Ltd NTRCN 4 1/8 03/15/35		. A	2	2.B FE	4,852,250119.0860	5,954,320	5,000,000	4,869,516		6,522			4. 125	4.374	MS	60,729	206,250	04/10/2018	03/15/2035
67077M-AS-7	Nutrien Ltd NTRCN 5 1/4 01/15/45		. A		2.B FE	16,473,695136.2010	20,607,237	15,130,000	16,400,869		(28,217)			5.250	4.665	JJ	366,272	794,325	04/10/2018	01/15/2045
683715-AC-0	Open Text Corp OTEXON 3 7/8 02/15/28		. A	2	3.B FE	291,000104.0000	302,640	291,000	291,000		(044)			3.875	3.875		4,260	5,544	02/03/2020	02/15/2028
683715-AB-2 709629-AR-0	Open Text Corp OTEXCN 5 7/8 06/01/26	·····	- A	2	3.B FE 2.C FE	172,620103.8750	174,510	168,000	170,350 17,441,769		(611) 5,448			5.875	5.421 4.547		823	9,870	12/15/2016	06/01/2026
709629-AR-0 714264-AK-4	Pernod Ricard SA RIFP 5 1/2 01/15/42	····	.l.,	1	2.0 FE 2.4 FE		4,391,053	3,106,000	3,380,516		(7,408)			4.500	4.547		78,772		06/13/2019	07/01/2029
Q5664#-AB-0	Port of Melbourne PORTME 4.27 30	ļ	In	1	2.8 FE		34,078,800	3, 100,000	30,000,000		(1,400)			4.270	4.020		320,250	1,281,000	06/27/2018	10/01/2030
740212-AK-1	Precision Drilling Corp PDCN 7 3/4 12/15/23	†	A	2	4.B FE	301,06091.8750	267,356	291,000	294,701		(3,567)			7.750	6.353	.ID	1,002		01/15/2020	12/15/2023
Q7795*-AA-4	QIC Property Fund QPF 3.67 29	İ	D	1	1.F	11.500.000 115.3540	13.265.710	11.500.000	11.500.000		(0,001)			3.670	3.670	FA	168.820	413,793	06/27/2019	08/07/2029
767201-AL-0	Rio Tinto Finance USA Ltd RIOLN 5.2 11/02/40	[D	1	1.F FE	10,892,965 146.4460	15,376,785	10,500,000	10,821,718		(9,399)			5.200	4.955	MN	89,483	546,000	09/14/2011	11/02/2040
76720A-AG-1	Rio Tinto Finance USA PLC RIOLN 4 1/8 08/21/42		D	2	1.F FE	3.682.688130.5490	4,895,588	3,750,000	3,686,706		1.757			4. 125	4.245	FA	55,859	154,688	09/13/2018	08/21/2042
76720A-AD-8	Rio Tinto Finance USA PLC RIOLN 4 3/4 03/22/42		. D	2	1.F FE		6,883,393	5,000,000	4,916,614		2,207			4.750	4.877	MS	65,313	237,500	03/20/2012	03/22/2042
77381W-AA-4	Rockpoint Gas Storage Canada L ROCGAS 7 03/31/23		. A	2	4.B FE		397,980	402,000			1,598			7.000	7.495	MS	7,113	28,140	02/13/2020	03/31/2023
775109-AY-7	Rogers Communications Inc RCICN 4.1 10/01/23		. A		2.A FE	19,214,003109.3490	21,049,667	19,250,000	19,238,602		3,849			4.100	4.123	AO	197,313	789,250	09/25/2013	10/01/2023
G73340-AL-7	Rolls Royce & Partners Finance RRPF 4.35 26	ļ	. D	1	2.C FE	2,400,000113.4200	2,722,080	2,400,000	2,400,000		ļ			4.350	4.351	FA	40,600	104,400	01/18/2019	06/13/2026
G73340-AN-3	Rolls Royce & Partners Finance RRPF 4.61 31	ļ	. D	1	2.C FE	3,000,000118.2950	3,548,850	3,000,000	3,000,000					4.610	4.610		53,783	138,300	01/18/2019	02/11/2031
G73340-AW-3	Rolls Royce & Partners Finance RRPF 4.61 31	·	- D	1	2.C FE	2,000,000119.5680	2,391,360	2,000,000	2,000,000					4.610	4.610	ͰA	35,856	92,200	01/18/2019	02/11/2031
G73340-AX-1	Rolls Royce & Partners Finance RRPF 4.70 33	ł	-[D	1	2.C FE	3,800,000119.7120	4,549,056	3,800,000	3,800,000					4.700	4.701	FA	69,456	178,600	01/18/2019	06/13/2033
780153-AZ-5	Royal Caribbean Cruises Ltd RCL 11 1/2 06/01/25	ł	- Ln	2	3.B FE	159,080116.9050	191,724	164,000	159,489		409			11.500	12.332	JJ	8,697	2,934	05/14/2020	06/01/2025
780153-AG-7 Q3629#-AP-8	Royal Caribbean Cruises Ltd RCL 7 1/2 10/15/27	·····	. In	1	4.B FE 1.G			64,000 3,000,000	63,529		l9			7.500	7.640	AU	1,013	106,800	11/13/2020	10/15/2027
Q3629#-AQ-6	SA Power Networks Gtd 1504Z AU 3.56 2029 SA Power Networks Gtd 1504Z AU 3.63 2030	t	.l.,	1	1.G	3,000,000108.9130	3,267,390	3,000,000	3,000,000					3.560	3.560	ΓA FΔ	44,500		04/04/2019	08/01/2029
Q3629#-AL-7	SA Power Networks Gtd 19042 AU 3.63 2030	t	.l	1	1.G	3,650,000 105.9320	3,866,518	3,650,000	3,650,000					3.060	3.060		43,745	111,690	04/04/2019	08/01/2030
G78150-AG-6	SAP SE SAP 3.18 22	†	D	1	1.F		28,741,900	27,500,000	27,500,000					3.180	3.180		111,742		11/02/2012	11/15/2022
806854-AJ-4	Schlumberger Investment SA SLB 2.65 06/26/30	[. D	2	1.F FE	31,164,550106.7570	32,027,121	30,000,000	31, 131, 191		(33,359)			2.650	2.196		11,042	397,500	12/10/2020	06/26/2030

SCHEDULE D - PART 1

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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
806854-AH-8	Schlumberger Investment SA SLB 3.65 12/01/23		. D	2	1.F FE		108.5640	3,256,914	3,000,000	2,985,888		4,497			3.650	3.822	JD	9, 125	109,500	11/28/2018	12/01/2023
822582-CE-0	Shell Int Finance BV RDSALN 3 1/8 11/07/49	ļ	D	2	1.D FE		110.4600	11,046,002	10,000,000	10,430,859		(1,841)			3. 125	2.901		46,875	156,250	10/19/2020	11/07/2049
822582-BF-8	Shell Int Finance BV RDSALN 4 3/8 05/11/45		D	1	1.D FE		131.7630	329,408	250,000	270,311		(496)			4.375	3.858		1,519	10,938	10/18/2017	05/11/2045
822582-AY-8	Shell Int Finance BV RDSALN 4.55 08/12/43		D	1	1.D FE		3 132.8600	3,587,225	2,700,000	2,996,685		(8, 143)			4.550	3.820		47,434	122,850	12/08/2017	08/12/2043
822582-AN-2	Shell Int Finance BV RDSALN 5 1/2 03/25/40	ļ	D	1	1.D FE		144.3170	6,494,272	4,500,000	5,554,478		(36,827)			5.500	3.775		66,000	247,500	11/02/2017	03/25/2040
822582-AD-4	Shell Int Finance BV RDSALN 6 3/8 12/15/38	ļ	D	1	1.D FE	258,66		295,535	190,000	251,489		(2,339)			6.375	3.860		538	12,113	10/18/2017	12/15/2038
82620K-AF-0	Siemens Financieringsmaatschap SIEGR 4.4 05/27/45 .		U	1	1.E FE	14,888,700		20,408,538	15,000,000	14,900,036		2,236			4.400	4.445	MN	62,333	660,000	05/18/2015	05/27/2045
83192P-AA-6	Smith & Nephew PLC SNLN 2.032 10/14/30		D	2	2.B FE	28,000,000		28,524,110	28,000,000	28,000,000					2.032	2.032	AO	121,694		10/07/2020	10/14/2030
Q8562*-AF-2	Sonic Healthcare Ltd SHL AU 3.01 2030			1	2.C	13,750,000		15,383,500	13,750,000	13,750,000					3.010	3.010	JJ	190,842	206,938	10/09/2019	01/15/2030
84859B-AA-9 86828L-AA-0	Spirit Loyalty Cayman Ltd / Sp SAVE 8 09/20/25			2	3.C FE		112.0000	280,000	250,000	247,578		138			8.000	8.335	JAJ0	5,778	47 000	09/02/2020	09/20/2025
87164K-AH-7	Superior Plus LP / Superior Ge SPBCN 7 07/15/26 Syngenta Finance NV SYNNVX 4.441 04/24/23		A	2	3.0 FE 2.0 FE		0106.8750		247,000 500,000	251,959 500,000		(1,266)			7.000 4.441	4.441	۸۸	7,973	17,290 22,205	05/09/2019 04/17/2018	07/15/2026
874060-AW-6	Takeda Pharmaceutical Co Ltd TACHEM 5 11/26/28	+		2	2.B FE		5124.2500	50.942.488	41,000,000	40,858,191		15.258			5.000	5.054	MNI	4, 133 199, 306	2,050,000	12/13/2019	11/26/2028
878742-AW-5	Teck Resources Ltd TCKBCN 6 1/4 07/15/41	† · · · · ·	ν	2	2.0 FE		1127.8480	209,670	164,000	182,863		(518)			6.250	5.310		4,726	10,250	09/28/2017	07/15/2041
87927V-AM-0	Telecom Italia Capital SA TITIM 6 09/30/34		n	1	3.B FE)121.8090	135,208	111,000	116,877		(282)			6.000	5.448		1,684		04/19/2018	09/30/2034
87927V-AF-5	Telecom Italia Capital SA TITIM 6 09/30/34	· · · · · ·	D	1	3.B FE	309,320		333,330	271,000	304,346		(1,804)			6.375	5.062		2,208		02/09/2018	11/15/2033
88167A-AE-1	Teva Pharmaceutical Finance Ne TEVA 3.15 10/01/26		D	1	3.0 FE	131, 178		131,693	137,000	131, 178		(1,004)			3. 150	3.976		1,079		12/07/2020	10/01/2026
88167A-AK-7	Teva Pharmaceutical Fin Ne TEVA 6 3/4 03/01/28		D		3.0 FE		113. 1250		500,000	500.000					6.750	6.750	MS	11.250	33,750	05/17/2018	03/01/2028
891160-MJ-9	Toronto-Dominion Bank/The TD 3 5/8 09/15/31		A	2	1.F FE	20 ,575 , 12		23,232,906	20.500.000	20,543,730		(7,741)			3.625	3.579	MS	218.809	743, 125	09/08/2016	09/15/2031
89153U-AF-8	Total Capital Canada Ltd TTL 2 3/4 07/15/23	1	A	1	1.D FE		106 . 2020	14,868,329	14,000,000	13,993,182		2.559			2.750	2.770		177,528	385,000	01/10/2013	07/15/2023
89153V-AX-7	Total Capital International SA TTL 2.986 06/29/41.	Ī	D	2	1.D FE		108.1960	21,639,128	20,000,000	20,000,000					2.986	2.986		3,318	298,600	06/24/2020	06/29/2041
89153V-AQ-2	Total Capital International SA TTL 3.455 02/19/29		D	2	1.D FE		115.7790	14, 472, 325	12,500,000	12,500,000					3.455	3.455		158.354	431,875	02/11/2019	02/19/2029
456873-AC-2	Trane Technologies Luxembourg TT 4.65 11/01/44	l	D	2	2.B FE	9,400,818	3 127 . 8590	12,018,736	9,400,000	9,400,648		(39)			4.650	4.649	MN	72,850	437 , 100	10/24/2014	11/01/2044
89352H-AX-7	TransCanada PipeLines Ltd TRPCN 4 3/4 05/15/38	ļ	. A	2	2.A FE	3,088,468	3 125 . 1020	3,878,147	3, 100,000	3,089,482		382			4.750	4.779	MN	18,815	147,250	05/03/2018	05/15/2038
89352H-AT-6	TransCanada PipeLines Ltd TRPCN 4 7/8 01/15/26		. A	2	2.A FE	7,468,57	118.8950		7,500,000	7,482,144		3,053			4.875	4.929	JJ	168,594	365,625	01/22/2016	01/15/2026
89352H-AB-5	TransCanada PipeLines Ltd TRPCN 5.85 03/15/36	ļ	A	1	2.A FE	1,730,928	3 _ 135 . 0080	2,160,120	1,600,000	1,720,398		(5, 136)			5.850	5. 131	MS	27,560	93,600	11/08/2018	03/15/2036
893526-DJ-9	TransCanada PipeLines Ltd TRPCN 6.1 06/01/40		. A	1	2.A FE	240,820		254,413	185,000	235,652		(1,691)			6.100	4.050	JD	940	11,285	10/18/2017	06/01/2040
Q6518@-AE-2	TransGrid 7533268Z 3.55 27		D	1	2.B FE	20,000,000		21,461,400	20,000,000	20,000,000					3.550	3.550	AO	147,917	710,000	07/20/2017	10/16/2027
Q6518@-AB-8	TransGrid 7533268ZAU 3.18 29	ļ	D	1	2.B FE		106.4640	15,969,600	15,000,000	15,000,000					3.180	3.180	MS	139, 125	477,000	06/30/2016	03/16/2029
89400P-AK-9	Transurban Finance Co Pty Ltd TCLAU 2.45 03/16/31 .		D	2	2.A FE		. 104.9030	11,591,832	11,050,000	11,043,104		176			2.450	2.457		78,961		09/09/2020	03/16/2031
89400P-AE-3	Transurban Fin Co Pty Ltd TCLAU 4 1/8 02/02/26		D	2	2.A FE		113.7880	6,827,255	6,000,000	5,970,899		5,028			4. 125	4.232	FA	102,438	247,500	10/27/2015	02/02/2026
Q9194*-AM-1	Transurban Queens and 1025851D 4.06 31	ļ	D	1	2.B FE		116.1950	13,013,840	11,200,000	11,200,000					4.060	4.060	MN	58, 103	454,720	03/27/2019	05/15/2031
Q9194*-AF-6	Transurban Queensland 1025851D AU 3.55 28	ł	U	1	2.B FE		111.3510		17,000,000	17,000,000		/0 /0-:			3.550	3.550		18,440	603,500	10/19/2016	12/20/2028
89641U-AC-5	Trinity Acquisition PLC WLTW 4.4 03/15/26	ļ	U	2	2.B FE	11,568,468		13,410,156	11,510,000	11,544,298		(6,493)			4.400	4.329	MS	149,118	506,440	10/07/2016	03/15/2026
G8967#-AM-5	Triton Container International 0870Z 4.28 22	·		I	2.C PL	2,142,85		2, 181, 128	2,142,857	2,142,857		·			4.280	4.278	AU	15,540	91,714	10/04/2012	10/31/2022
G8967#-AQ-6 G8967#-AJ-2	Triton Container International 0870Z 4.26 26		η	1	2.C FE		104.6470	5,232,350	5,000,000	5,000,000					4.260 5.150	4.259 5.150	JD	592	213,000	06/12/2014	06/30/2026
8967#-AJ-2 89686Q-AA-4	Triton Container International 0870Z 5.15 23 Trivium Packaging Fin BV TRIVIU 5 1/2 08/15/26		η	2	2.C FE 4.B FE		0 103.3040 0 105.7500	9,297,360	9,000,000 9,000,000	9,000,000 9,000,000		(2,443)			5. 150	5.150		1,288	463,500	06/06/2011	06/30/2023
902133-AM-9	Tyco Electronics Group SA TEL 3 1/2 02/03/22	·		<u>-</u>	4.B FE		1 102. 7410	9,554,943	9,300,000	9,295,368		(2,443)			3.500	3.851		4, 156 133, 817	7,333	02/18/2020	08/15/2026
902133-AM-9 902133-AT-4	Tyco Electronics Group SA TEL 3 1/2 02/03/22			2	12.A FE		1 102. 7410	9,554,943	9,000,000	8,987,929		4, 100			3.700	3.547		125,800		01/31/2012	02/03/2022
G9160@-AA-6	UK Power Networks Services Hol UKPNS 5.000 21	t	n	1	2.A	9,000,000		9,295,200	9,000,000	9,000,000					5.000	5.000		21,250	450,000	11/23/2010	12/14/2021
Q9326*-AA-8	University of New South Wales UNSW 3.97 47	†		1	1.B FE	5,000,000		6, 140, 100	5,000,000	5,000,000					3.970	3.970		32,532		08/03/2017	12/ 14/2021
Q9389#-AH-3	Vector Limited VCT 2.64 32		D	1	2.B	47,000,000		47 , 179 , 540	47,000,000	47,000,000					2.640	2.640	MS	375,687	620,400	03/03/2020	03/12/2032
92658T-AQ-1	Videotron Ltd QBRCN 5 07/15/22	İ	A	1	3.A FE	8.259.218		8.672.895	8.250.000	8,251,743		(1.065)			5.000	4.986	.1.1	190.208	412.500	07/16/2012	07/15/2022
92660F-AG-9	Videotron Ltd QBRCN 5 3/8 06/15/24	1	A		3.A FE	3,770,938		4,134,375	3,750,000	3,758,257		(2, 126)			5.375	5.304	JD	8.958		03/27/2014	06/15/2024
92769V-AJ-8	Virgin Media Finance PLC VMED 5 07/15/30	I	D	2	4.B FE		103.7500	215,800	208,000	208,000		(2, 120)			5.000	5.000	JJ	5,778		06/01/2020	07/15/2030
92769X-AR-6	Virgin Media Secured Fin P VMED 4 1/2 08/15/30	[D	2	3.0 FE		1.104.5000	9,405,000	9,000,000	9.000.000		[4.500	4.500	FA	204.750		06/18/2020	08/15/2030
92769X-AM-7	Virgin Media Secured Fin P VMED 5 1/2 08/15/26	L	D	2	3.C FE		103.8750	4,155,000	4,000,000	4,000,000					5.500	5.500		83,111	220,000	04/12/2016	08/15/2026
92769X-AP-0	Virgin Media Secured Fin P VMED 5 1/2 05/15/29		. D	2	3.C FE		108.3750	231,923	214,000	214,000					5.500	5.500		1,504	11,770	05/08/2019	05/15/2029
92858R-AA-8	Vmed 02 UK Financing I PLC VMDTEF 4 1/4 01/31/31	ļ	D	2	3.C FE		102.0000	204,000	200,000	200,000					4.250	4.246	JJ	2,290		09/10/2020	01/31/2031
92857W-BU-3	Vodafone Group PLC VOD 4 1/4 09/17/50	ļ	D	1	2.B FE	1,992,480		2,477,128	2,000,000	1,992,636		122			4.250	4.272		24,556	85,000	09/10/2019	09/17/2050
92857W-BJ-8	Vodafone Group PLC VOD 4 1/8 05/30/25	ļ	. D	1	2.B FE		4 114. 3500	4, 116, 583	3,600,000	3,576,782		4,689			4. 125	4.287	MN	12,788	148,500	05/23/2018	05/30/2025
92857W-AB-6	Vodafone Group PLC VOD 6 1/4 11/30/32	L	. D	1	2.B FE	2,574,394	4 136 . 9850	2,845,178	2,077,000	2,488,535		(26,296)			6.250	4. 127	MN	11, 178	129,813	07/20/2017	11/30/2032

SCHEDULE D - PART 1

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		0	'	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
92857W-AQ-3	Vodafone Group PLC VOD 6.15 02/27/37		. D	. 1	2.B FE	1,403,225			1,335,000	1,393,855		(2,416)			6 . 150	5.711		28,280	82, 103	10/05/2016	02/27/2037
C9716#-AK-5	Waste Connections Inc WCN 3.49 27		. A	. 1	2.A	7,000,000		7,891,240	7,000,000	7,000,000					3.490	3.490		48, 181	244,300	01/20/2017	04/20/2027
G9523#-AF-5	Weir Group Plc WEIRLN 4.27 22		. D	. 1	3.A	13,000,000		13,429,390	13,000,000	13,000,000					4.270	4.270		208, 163	555, 100	01/20/2012	02/16/2022
980236-AQ-6	Woodside Finance Ltd WPLAU 4 1/2 03/04/29		. D	. 2	2.A FE	1,996,340		2,232,222	2,000,000	1,996,893		309			4.500	4.523		29,250	90,000	02/25/2019	03/04/2029
98313R-AE-6	Wynn Macau Ltd WYNMAC 5 1/8 12/15/29		. D	. 2	4.A FE		102. 1250	206,293	202,000	203,002		(118)			5. 125	5.039		460	10,295	12/10/2019	12/15/2029
98420E-AB-1	XLIT Ltd XL 5 1/4 12/15/43		. D	. 1	1.F FE		141.3410	1,095,393	775,000	837,089		(1,485)			5.250	4.677		1,808	40,688	10/07/2016	12/15/2043
984851-AG-0	Yara International ASA YARNO 3.148 06/04/30		- D	. 2	2.B FE	8,000,000		8,662,264	8,000,000	8,000,000		F 470			3. 148	3.148		18,888	125,920	05/28/2020	06/04/2030
984851-AF-2 98953G-AD-7	Yara International ASA YARNO 4 3/4 06/01/28 Ziggo Bond Co BV ZIGGO 5 1/8 02/28/30		- D	. 2	2.B FE 4.C FE	23,690,150	105.5300	28,162,912 211,060	23,750,000	23,703,028 201.355		5, 170			4.750 5.125	4.782 5.011		94,010 4.726	1, 128, 125 4,385	05/24/2018 02/05/2020	06/01/2028
	00		. D			201,300	105.5300	Z11,000	200,000	∠∪1,300		(140)			3. 123	5.011	JJ	4,720	4,383	02/05/2020	02/28/2030
	btotal - Bonds - Industrial and Miscellane	ous (l	Unaffil	liated) - I	ssuer																1001
	ligations					14,253,047,331	XXX	16,201,596,067	14, 129, 108, 184	14,244,953,081		(6, 196, 024)	9,461,985		XXX	XXX	XXX	142, 120, 344	496,353,032	XXX	XXX
00841L-AW-6	Agate Bay Mortgage Trust 2014- 14-3 B2			. 4	1.A FM	1, 193, 534			1, 154, 306	1, 186,800		(6,735)			3.818	(0.444)		3,673	40,374	01/23/2020	11/25/2044
00842B-AV-9	Agate Bay Mortgage Trust 2015- 15-5 B3			. 4	1.A FM		101.7180	418,672	411,600	423,350		(1,412)			3.610	0.606		1,238	14,863	10/15/2019	07/25/2045
00842C-AU-9	Agate Bay Mortgage Trust 2015- 15-7 B3			. 4	1.A FM	3,490,203		3,647,196	3,519,347	3,493,008		2, 194			3.748	4.370		10,993	131,945	03/20/2019	10/25/2045
00842V-AU-7	Agate Bay Mortgage Trust 2016- 16-3 B3			. 4	1.A FM	2,631,247		2,720,274	2,656,044	2,634,202		2,478			3.801	4.491		8,412	101, 152	04/30/2019	08/25/2046
05949A-HA-1	Banc of America Mortgage 2004- 04-E 2A6			. 4	1.A FM	735,828		743,565	743,261			264			3.603	3.718		2,231	30,049	08/23/2004	06/25/2034
073914-C2-7	Structured Asset Mortgage Inve 98-2 B			. 4	1.D FM	565	4.6110	194	4,207	194			371		6.750	226.677		1	20	02/01/2002	05/30/2030
073914-C3-5	Structured Asset Mortgage Inve 98-2 C			4	1.D FM	1,578	3.5310	417	11,822	418		(04.744)	1, 160		6.750	104.169		3	56	05/14/2001	05/30/2030
12594X-AM-6 19685T-AA-6	CSMC 2017-HL1 Trust 17-HL1 A12			4	1.A FM		103.0480		10,500,000	10,488,806		(24,744)			3.500	3.414		30,625		06/27/2017 03/27/2019	06/25/2047
	COLT 2019-2 Mortgage Loan Trus 19-2 A1 Eagle RE 2020-1 Ltd 20-1 M1B			4	3.A FE	4,300,000			4,300,000	4,300,000		(334)			1.598	1.603		573	76,801	03/27/2019	05/25/2049
35563P-CE-7	Seasoned Credit Risk Transfer 17-3 M1			4	3.A FE	1,458,225		1,458,863	1,450,000			(5.680)			4.000	3.622		4.833	58,000	01/2//2020	01/25/2030
36228F-2Q-8	GSR Mortgage Loan Trust 2004-6 04-6F 3A3			4	1.A FM		100.0110	349, 192	323.304	324.616		201			6.500	6.398		1.751	21,015	03/29/2006	05/25/2034
36242D-BU-6	GSR Mortgage Loan Trust 2004-0 04-0 5A7			4	1.A FM	1,019,226		1,094,935	1, 105,741	1,095,491		8,684			2.941	3.769		2,710	38,287	07/29/2004	08/25/2034
466247-L2-7	JP Morgan Mortgage Trust 2006- 06-A2 5A4			4	1.A FM	109,297		214,735	217,283	109,297					2.530	28.508		458		05/17/2007	11/25/2033
46645G-BB-3	JP Morgan Trust 2015-6 15-6 B4			4	1.G FE	1,418,828		1,369,479	1,375,000	1,418,633		(195)			3.560	2.971		4.079	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	12/17/2020	10/25/2045
585525-BJ-6	MRFC Mortgage Pass-Through Tru 98-2 B1]	4	1.A FM		101.7680	3,993	3.924	3.877		5			6.750	7.137		22	265	01/04/2001	06/25/2028
69371V-AM-9	PSMC 2018-1 Trust 18-1 A12			4	1.A FM		103.0500		350,000			7,337			3.500	4.555		1,021	12,250	03/08/2018	02/25/2048
69374K-AM-0	PSMC 2018-4 Trust 18-4 A12			4	1.A FM		100.6720	182,522	181,304	179,986		2,368			4.000	5.434		604	7,252	10/09/2018	11/25/2048
74333J-AK-7	Progress Residential 2017-SFR1 17-SFR1 D			4	1.G FE		101.1690	505,845	500,000	501,471		(619)			3.565	3.301	MON	1,485	14,854	10/02/2020	08/17/2034
74434U-CQ-5	Prudential Home Mortgage Secur 94-A 5B		.	4	1.A FM	143	100.2710	154	154	151	ļ .				6.730	7.734	MON	1	11	08/24/2000	04/25/2024
74434U-CR-3	Prudential Home Mortgage Secur 94-A 6B		.	4	1.A FM	494	100 . 1340	534	534	525		1			6.730	7.697		3	36	12/05/1996	04/25/2024
78471K-BK-6	Sofi Mortgage Trust 2016-1 16-1A B3			4	1.A FM	234,743		242,976	249,851	235,223		480			3. 133	8.372		652	3,270	07/23/2020	11/25/2046
81744Y-AH-9	Sequoia Mortgage Trust 2013-4 13-4 B3		-	4	1.A FM	1,893,392		1,888,557	1,854,168	1,884,826	ļ ļ	(7,970)			3.484	1.504		5,383	59,734	10/07/2020	04/25/2043
81745A-AG-2	Sequoia Mortgage Trust 2013-5 13-5 B3		-	4	1.A FM	1,295,969		1,278,328	1,269,925	1,288,482	ļ ļ	(6,454)			3.500		MON	3,704	44,488	06/18/2019	05/25/2043
81746L-CB-6	Sequoia Mortgage Trust 2015-3 15-3 B1		-	. [4	1.A FM	386,058	103. 4160	389,613	376,743	382,691	·	(2,736)			3.711	1.430		1,165	13,953	08/08/2017	07/25/2045
81746M-CC-2	Sequoia Mortgage Trust 2015-4 15-4 B2			4	1.A FM		101.3550	831,772	820,654			1,686			3. 163		MON	2,163	26,036	09/20/2018	11/25/2030
86359A-K4-4 89175T-AA-6	Structured Asset Securities Co 03-25XS A6			4	1.A FM	2.052.782	100.7990	51,716	51,306 51,306	51,203 2.062.184	·	(5)			5.083	5.113 3.606		217 5.258	2,601	07/22/2003	08/25/2033
891/51-AA-6 94989U-AE-1	Towd Point Mortgage Trust 2018 18-4 A1			4	1.A FM					2,062,184	} 	4,521			3.000	3.606			63,092	08/21/2018	06/25/2058
97651L-CD-1	Wells Fargo Mortgage Backed Se 18-1 A5 WinWater Mortgage Loan Trust 2 15-4 B3		1	4	1.A FM	2,273,525	102.9700		350,000 2,182,311	2.263.887					3.500	6.135		1,021	12,250 82,105	10/16/2018 09/23/2019	07/25/2047
97652T-BE-2	Winwater Mortgage Loan Trust 2 15-4 B3 WinWater Mortgage Loan Trust 2 15-1 B4		1	,	1.A FM		102.0610	2,227,283	2, 182,311	2,263,887		(3,342)			3.908	0.229		3.014		09/23/2019	06/20/2045
07877T-AB-7	Bellemeade Re 2018-3 Ltd 18-3A M1B		n	,	2.B FE				925,389			(0,042)			1.998	2.006			16,255	10/11/2018	10/25/2027
75049S-AB-9	Radnor RE 2019-1 Ltd 19-1 M1B	··†	n	4	2.0 FE	1.548.431									2.098	2.107	MON	271		02/13/2019	02/25/2029
	btotal - Bonds - Industrial and Miscellane	OUC /I	Inoffi	liated)		,0,401			, 070, 401	, 070, 401					2.030	2. 101	mvit	2/1	,000	52/ 10/ 2013	
		ous (l	Undill	iiaicu) -		40 504 005	VVV	40,000 705	40 505 000	40 500 074		(04 000)	4 501		XXX		XXX	400 000	4 070 040	VVV	
	sidential Mortgage-Backed Securities	Loc	_	Ta .	1 4 4 500	42,524,665	XXX	43,390,785	42,595,290	42,563,871		(24,889)	1,531			XXX		108,339	1,370,618	XXX	XXX
05492T-AC-4	BBCMS Mortgage Trust 2020-C6 20-C6 A3	CF	·	4	1.A FM	31,308,450		33,239,642	31,000,000	31,281,607	 	(26,843)			2.390		MON	61,742	617,417	01/30/2020	02/15/2053
05524V-AA-5 05524V-AG-2	BAMLL Trust 2011-FSHN 11-FSHN A	CF		4	1.A FM	10, 199, 660			10,000,000	10,001,238	·	(24,836)			4.420	4.197		36,833	442,000	06/24/2011	07/11/2033
05524V-AG-2 05524V-AJ-6	BAMLL Trust 2011-FSHN 11-FSHN C BAMLL Trust 2011-FSHN 11-FSHN D			4	2.B FM 3.B FM	3,059,925		2,979,774 5,927,378	3,000,000	2,999,951 5,999,292		(7,710)			5.118	4.897 5.397		12,795 28,075	153,540	06/24/2011	07/11/2033
05524V-AJ-6 05525M-AA-4	BAMLL Commercial Mortgage Secu 14-520M A		1	,	3.B FM	6, 119, 628 18, 466, 432		5,927,378	6,000,000 17,900,000	5,999,292		(15,763)			4. 185	3.985		28,075		06/24/2011	07/11/2033 08/15/2046
	BB-UBS Trust 2012-SHOW 12-SHOW A		1	4	1.A FM	15,449,802			17,900,000	15, 159, 445	·	(39.812)			3.430	3.146		42.878	514.530	11/01/2012	11/05/2036
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SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Decei	mber 31 of (Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11			usted Carryin	g Value			Ir	nterest		Da	ates
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			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	B		g																		, ,
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
05538U-AC-7	BB-UBS Trust 2012-SHOW 12-SHOW B	CF		4	1.A FM	5,149,948	99.9570	4,997,840	5,000,000	5,053,905		(13,367)			3.882	3.596	MON	16, 176	194, 110	11/01/2012	11/05/2036
05538U-AE-3	BB-UBS Trust 2012-SHOW 12-SHOW C	CF		4	1.A FM	5,078,980	96.4900	4,824,525	5,000,000	5,028,013		(7, 162)			4.026		MON	16,775	204,655	11/01/2012	11/05/2036
05604F-AC-9 06035R-AR-7	BWAY 2013-1515 Mortgage Trust 13-1515 A2	CF		4	1.A FM		108.3110		15,000,000	15, 139, 544		(33,469)			3.454	3.216		43, 179	518,145	02/26/2013	03/10/2033
06539W-BA-3	BANK 2018-BNK14 18-BN14 A3	CF		4	1.A FM	25,248,885 28,277,760	116.7160	29, 178, 925 29, 757, 907	25,000,000 28,000,000	25, 191, 472 28, 252, 798		(26,003)			3.966	3.855 2.285	MON		991,500 559,767	09/18/2018	09/15/2060 01/15/2063
	BANK 2019-BNK18 19-BN18 A4			4	1.A FM	13,389,844		15,051,245	13,000,000	13,334,384		(24,902)			3.584	3.236		38,827		05/21/2019	05/15/2062
	BANK 2019-BNK17 19-BN17 A4	· · · · · ·		4	1.A FM	16,839,161		19,055,086	16,350,000	16,761,171		(45,302)			3.714	3.366		50,627		03/21/2019	04/15/2052
	BANK 2019-BNK16 19-BN16 A3	CF		4	1.A FM	33,329,439		38,279,515	33,000,000	33,266,768		(34, 187)			3.741	3.628	MON	102,878	1,234,530	02/01/2019	02/15/2052
	BANK 2019-BNK20 19-BN20 A2	CF		Δ	1.A FM	21,209,366		23,079,414	21,000,000	21, 182, 839		(21,060)			2.758	2.645	MON	48,265	579, 180	09/13/2019	09/15/2062
	BANK 2019-BNK21 19-BN21 A4	101		4	1.A FM	29,652,656		30,284,461	28,000,000	29,518,407		(134,249)			2.600	1.912		60,667	546,000	03/04/2020	10/15/2052
	BANK 2020-BNK26 20-BN26 A3	1		4	1.A FM			39,614,772	38,000,000			(30,585)			2. 155	2.042		68.242	614, 175	03/02/2020	03/15/2063
	BANK 2019-BNK22 19-BN22 A3	CF	1	4	1.A FM	29,289,739		31,082,020	29,000,000			(29,026)			2.726	2.613		65,878		10/25/2019	11/15/2062
06541F-BA-6	BANK 2017-BNK4 17-BNK4 A4	CF		4	1.A FM	13,028,741		14,455,274	12,650,000	12,895,306		(37,658)			3.625	3.276		38,214	458,562	04/05/2017	05/15/2050
06541T-BA-6	BANK 2020-BNK29 20-BN29 A3	1		4	1.A FM	17 , 168 , 995		17,271,235	17,000,000	17, 167, 044		(1,951)			1.742	1.597		24,678	24,678	11/20/2020	11/15/2053
06541U-BR-6	BANK 2020-BNK30 20-BN30 A3			4	1.A FM		100.8470	16, 135, 536	16,000,000	16, 158, 562		(430)			1.650	1.531	MON	22,000		12/11/2020	12/15/2053
06541W-AX-0	BANK 2017-BNK5 17-BNK5 A5	CF		4	1.A FM	24,718,176		27 , 178 , 534	24,000,000	24,479,609		(70,650)			3.390	3.045		67,800	813,600	06/16/2017	06/15/2060
06541X-AF-7	BANK 2017-BNK7 17-BNK7 A5			4	1.A FM		113.7850	3,527,341	3, 100,000	3, 164, 428		(9,071)			3.435		MON	8,874	106,485	09/19/2017	09/15/2060
08161N-AE-7	Benchmark 2020-B16 Mortgage Tr 20-B16 A4	CF		4	1.A FM	17 , 169 , 824		18,272,299	17,000,000	17 , 154 , 756		(15,068)			2.483	2.370		35, 176	351,758	01/24/2020	02/15/2053
08162C-AC-4	BENCHMARK 2018-B6 Mortgage Tru 18-B6 A3	CF		4	1.A FM	20 , 199 , 696		23,297,122	20,000,000	20, 155, 832		(20, 144)			3.995	3.889		66,583	799,000	09/20/2018	10/10/2051
08162M-AW-8	Benchmark 2020-B17 Mortgage Tr 20-B17 A4			4	1.A FM	8,079,931		8,366,328	8,000,000	8,073,675		(6,256)			2.042	1.928		13,615	122,532	03/03/2020	03/15/2053
08162P-AX-9	BENCHMARK 2018-B1 Mortgage Tru 18-B1 A5			4	1.A FM	2,832,298		3, 169, 170	2,750,000	2,809,745		(8,069)			3.666	3.314		8,401	100,815	01/19/2018	01/15/2051
08162Y-AD-4	Benchmark 2019-B14 Mortgage Tr 19-B14 A4	CF		4	1.A FM	21,714,877		23,482,251	21,500,000	21,686,690		(25,808)			2.795	2.664		50,070	600,839	11/05/2019	12/15/2062
08163B-BE-0	Benchmark 2020-B22 Mortgage Tr 20-B22 A4	+		4	1.A FM	28,279,573		28,357,174	28,000,000	28,280,795		1,222			1.685	1.560		39,317	44.000	12/18/2020	01/15/2054
08163L-AE-9 12508G-AT-3	Benchmark 2020-B21 Mortgage Tr 20-B21 A4	CF		4	1.A FM	10,099,970 25,607,233			10,000,000 25,354,000			(927)			1.704	1.585		14,203	14,203	11/20/2020	12/17/2053
12528Y-AE-3	CCUBS Commercial Mortgage Trus 17-C1 A3 Cantor Commercial Real Estate 19-CF2 A4	CF		4	1.A FM	25,607,233	107 5160	23,880,388	25,354,000	22,405,950		(30,345)			2.624	2.510			582,728	09/26/2019	11/15/2052
12529T-AW-3	Cantor Commercial Real Estate 19-0F3 A3	CF		4	1.A FM	24,239,962		26,299,272	24,000,000	24,214,566		(24,646)			2.752	2.636		55,044		12/09/2019	01/15/2053
12531W-BB-7	CFCRE Commercial Mortgage Trus 16-C3 A3	CF		4	11.A FM	25,749,195		28.044.670	25,000,000	25,396,354		(76,630)			3.865	3.519		80.521	966,250	01/22/2016	01/10/2048
12531Y-AM-0	CFCRE Commercial Mortgage Trus 16-C4 A3			4	1.A FM	7,069,739		7,501,747	7,000,000	7,035,899		(7,712)			3.014	2.903		17,582	210,980	05/04/2016	05/10/2058
12532B-AD-9	CFCRE Commercial Mortgage Trus 16-C7 A3			4	1.A FM	1,029,993		1, 134, 100	1,000,000	1,018,758		(2,937)			3.839	3.496		3, 199	38,385	12/09/2016	12/10/2054
12591Y-BB-0	COMM 2014-UBS3 Mortgage Trust 14-UBS3 A3		1	4	1.A FM	4,808,032		5, 172, 554	4,798,099	4,802,203		(2,456)			3.546	3.464		14, 178	170,290	12/19/2018	06/10/2047
	COMM 2015-CCRE22 Mortgage Trus 15-CR22 A5	I.CF.]	4	1.A FM	10,299,202			10,000,000	10,130,580		(31,332)			3.309	2.968		27,575	330,900	03/18/2015	03/10/2048
12595F-AE-2	CSAIL 2017-CX9 Commercial Mort 17-CX9 A5	1		4	1.A FM	5,664,962		6, 161, 535	5,500,000	5,612,807		(16,578)			3.446	3.092	MON	15,792	189,508	09/19/2017	09/15/2050
12595J-AJ-3	CSAIL 2017-CX10 Commercial Mor 17-CX10 A5			4	1.A FM	13,558,894		14,847,278	13,164,000	13,443,742		(38,521)		ļ	3.458	3.110	MON	37,932	455, 185	11/17/2017	11/15/2050
126192-AD-5	COMM 2012-LC4 Mortgage Trust 12-LC4 A4	CF		4	1.A FM	9,558,194	101.3830	9,594,977	9,464,077	9,463,640		(6,985)		L	3.288	3.160		25,932	311, 179	03/01/2012	12/10/2044
12624K-AD-8	COMM 2012-CCRE2 Mortgage Trust 12-CR2 A4	CF		4	1.A FM		103.2110	9, 185, 784	8,900,000	8,965,636		(49,580)			3. 147	2.574		23,340	280,083	08/03/2017	08/15/2045
12625C-AC-7	COMM 2013-WWP Mortgage Trust 13-WWP A2	CF		4	1.A FM	25,625,000	. 105 . 6340	26,408,385	25,000,000	25, 138, 796		(69,545)			3.424	3.142		71,342		03/25/2013	03/10/2031
12625E-AJ-8	COMM 2013-SFS Mortgage Trust 13-SFS C	ļ		4	1.A FM	6,742,841	92.5890	6,481,206	7,000,000	6,928,696		26,911			2.987	3.434		17,423	212,562	04/04/2013	04/12/2035
12625E-AL-3	COMM 2013-SFS Mortgage Trust 13-SFS D	CF		4	1.A FM	5,587,545	86.5720	5, 194, 292	6,000,000	5,887,689		44,004			2.987		MON	14,934	182, 196	04/04/2013	04/12/2035
12629N-AF-2	COMM 2015-DC1 Mortgage Trust 15-DC1 A5	CF		4	1.A FM		109.5600	14,242,769	13,000,000	13, 166, 848		(40,946)			3.350		MON	36,292	435,500	02/24/2015	02/10/2048
12630B-BA-5	Comm 2013-CCRE13 Mortgage Trus 13-CR13 A4	CF		4	1.A FM		109.6200	4,932,885	4,500,000	4,588,073		(30,375)			4. 194	3.460		15,728	188,730	12/20/2018	11/10/2046
12636L-AX-8	CSAIL 2016-C5 Commercial Mortg 16-C5 A4	CF		4	1.A FM		107 . 4590	19, 180, 560	17,849,147	17,898,816		(24,602)			3.489	3.337		51,892	622,703	01/26/2016	11/15/2048
17322M-AW-6 17323V-AZ-8	Citigroup Commercial Mortgage 14-GC21 A5	CF		4	1.A FM	2,749,887		2,950,896	2,700,000	2,730,987		(9,524)			3.855	3.478			104,085	12/20/2018	05/10/2047
1/323V-AZ-8 17323Y-AC-3	Citigroup Commercial Mortgage 15-GC29 A4	UF	1	4	1.A FM	22,658,940		24,008,274 21,768,564	22,000,000	22,295,601		(67,940)			3. 192	2.855		58,520		04/01/2015 06/24/2015	04/10/2048
23305Y-AD-1	Citigroup Commercial Mortgage 15-GC31 A3	CF	1	4	1.A FM							(19,212)			4.551	3.354				06/24/2015	08/10/2048
23306N-AC-6	DBUBS 2011-LC3 Mortgage Trust 11-LC3A A4	CF	1	7	1.A FM	9,800,495		9,724,422	10,000,000			(2,857)			3.421	3.660		28,509	347,813	06/17/2015	06/10/2034
29425A-AE-3	Citigroup Commercial Mortgage 15-GC33 AAB		1	4	1.A FM		972440	9,724,422	235,950			(2,070)			3.421	2.420			8,310	10/17/2015	09/10/2034
36192B-AY-3	GS Mortgage Securities Trust 2 12-GC6 A3	CF	1	4	1.A FM	19,464,499		19,478,039		19, 181, 182		(22,939)			3.322	3.264		55,647		01/24/2012	01/10/2045
36192H-AA-2	GS Mortgage Securities Trust 2 12-000 AS	CF	1	4	1.A FM	20,299,270		20, 192, 662	20,000,000	20,029,185		(35,448)			3.462	3.386		59, 183	710,200	05/02/2012	04/10/2034
36197Q-AC-3	GS Mortgage Securities Trust 2 13-G1 A2	CF	1	4	1.A FM			19,877,778	20,000,000	20, 125, 684		(67,514)			3.557	3.212	MON	59,283	711,400	03/02/2012	04/10/2031
	GS Mortgage Securities Corp Tr 13-PEMB A	CF]	4	1.A FM	19,733,611		19,314,008	20,000,000	19,881,438		23,542			3.550	3.719		59, 158	721,726	12/09/2013	03/05/2033
36198E-AE-5	GS Mortgage Securities Trust 2 13-GC13 A5	CF	1	4	1.A FM	11,201,007			10,875,000	10,959,451		(36,699)			4.051	3.702		36,709		07/17/2013	07/10/2046
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SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Decei	mber 31 of (Current Ye	ar								
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CUSIP		ď	'	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
36250P-AC-9	GS Mortgage Securities Trust 2 15-GC32 A3	CF		4	1.A FM	22,218,359			22,000,000	22,059,202		(27,305)			3.498		MON	64, 130	769,560	07/16/2015	07/10/2048
36252S-AU-1	GS Mortgage Securities Trust 2 19-GC38 A3	CF		4	1.A FM	15,149,250		17,468,549	15,000,000	15, 122,557		(14,691)			3.703	3.597	MON	46,288	555,450	02/13/2019	02/10/2052
36252S-AV-9	GS Mortgage Securities Trust 2 19-GC38 A4			4	1.A FM	13,508,278		15,237,672	12,870,000	13,411,070		(59,837)			3.968	3.375		42,557	510,682	07/02/2019	02/10/2052
36254K-AL-6	GS Mortgage Securities Trust 2 17-GS8 A4	CF.		4	1.A FM	13, 185, 700			12,288,590	13,033,898		(101,716)			3.469	2.491		35,524	426,291	08/20/2019	11/10/2050
36257H-BP-0	GS Mortgage Securities Trust 2 19-GC40 A4			4	1.A FM	20,673,664		22,458,977	19,852,000	20,572,697		(76,900)			3.160	2.683		52,277	627,323	10/17/2019	07/10/2052
36258Y-BF-4	GS Mortgage Securities Trust 2 20-GC45 A4	CF		4	1.A FM	16,159,904		17, 198, 461	16,000,000	16, 145, 249		(14,655)			2.658	2.546		35,445	389,899	01/10/2020	02/13/2053
43786Y-AA-3	Hometown Commercial Mortgage 07-1A A	CF		4	1.D FM	40,400,740	46.3420	91,250	196,905	40.040.044		(40.040)			6.057	0.000		994	2,035	11/08/2007	06/11/2039
46361T-AC-6	Irvine Core Office Trust 2013- 13-IRV A2	CF		4	1.A FM		.104.8770	10,487,653	10,000,000	10,042,644		(19,248)			3. 173	2.795		18,510	322,601	05/07/2013	05/15/2048
46590J-AW-7	JPMBB Commercial Mortgage Secu 15-C32 A5	CF		4	1.A FM	25,749,800	. 111.5940	27,898,508	25,000,000	25,368,136		(78,832)			3.598	3.247		74,963	899,550	10/19/2015	11/15/2048
46590M-AS-9	JP Morgan Chase Commercial Mor 16-JP2 ASB	CF		4	1.A FM		. 105. 7970	2,115,944	2,000,000	2,015,729		(6,390)			2.713		MON	4,522	54,260	10/17/2016	08/15/2049
46634S-AC-9	JP Morgan Chase Commercial Mor 12-C6 A3	UF		4	1.A FM	10,154,751		10,210,875	9,907,536	9,919,961		(19,466)			3.507	3.132		28,958	347,497	04/18/2012	05/15/2045
46635G-AE-0 46636D-AL-0	JP Morgan Chase Commercial Mor 10-C2 A3	CF		4	1.A FM	8, 196, 734		8,075,977		8,071,722		(5,683)			4.070	3.893		27,416	328,998	10/21/2010	11/15/2043
	JP Morgan Chase Commercial Mor 11-C4 ASB	CF		4			. 100 . 3830	21,284	21,203	21,216		(110)			3.734			66	792	12/22/2015	07/15/2046
46637T-AA-8 46639J-AF-7	JP Morgan Chase Commercial Mor 12-WLDN A			4	1.A FM	13,406,055			13,208,027	13,225,627		(17,023)			3.905	3.671		42,986	515,826	05/22/2012	05/05/2030
46639J-AF-7 46639N-AP-6	JP Morgan Chase Commercial Mor 13-C10 ASB	CF		4	1.A FM	1,902,202	.102.0160	164,853	161,596 1,883,379	163,085 1,884,681		(835)			2.702	1.680		364 5,278	4,366 63,330	09/09/2016	12/15/2047 07/15/2045
46639N-AQ-4	JPMBB Commercial Mortgage Secu 13-C12 A4			4	1.A FM		104 . 8060	9,581,210		9,063,608		(1,541)			3.363	3.216					
46640J-AR-8	JPMBB Commercial Mortgage Secu 13-C12 A5			4	1.A FM	9,269,964 12,439,480			9,000,000 12,316,329	9,063,608		(30,480)			3.004	3.856		40.989		06/14/2013	07/15/2045
46641B-AE-3	JP Morgan Chase Commercial Mor 13-C13 A4 JP Morgan Chase Commercial Mor 13-C16 ASB			4	1.A FM	12,439,480		1, 156, 594	1, 111, 762	1, 322, 390		(9,970)			3.994	1.758		40,989	491,865	08/26/2016	12/15/2046
46644F-AD-3	JPMBB Commercial Mortgage Secu 15-C28 A4	CF		4	1.A FM	28,839,972		30,505,964	28,000,000	28,364,930		(10,831)			3.674	2.880		75,306		04/02/2015	10/15/2048
46644U-AZ-1	JPMBB Commercial Mortgage Secu 15-020 A4			4	1.A FM	25,249,975		27,364,698	25,000,000	25,076,597		(34,402)			3.227	3.420		73,975		07/17/2015	07/15/2048
46644U-BA-5	JPMBB Commercial Mortgage Secu 15-030 A4			4	1.A FM	3,089,414		3.387.450	3,000,000	3.043.934		(9,686)			3.822	3.420		9.555	114,654	12/17/2015	07/15/2048
46645L-AY-3	JPMBB Commercial Mortgage Secu 15-030 A5	CF		4	1.A FM	15,449,895		16,882,647	15,000,000	15,238,793		(46,739)			3.576	3.402		44,701	536,415	02/23/2016	03/15/2049
46645L-AZ-0	JPMBB Commercial Mortgage Secu 16-C1 ASB			1	1.A FM		. 106 . 5280	382,365	358,934	366,995		(3,040)			3.316	2.342		992	11,902	10/25/2016	03/15/2049
46647T-AS-7	JPMCC Commercial Mortgage Secu 17-JP5 A5			Δ	1.A FM		. 114. 2310	12,565,431	11,000,000	11,308,278		(48,308)			3.723	3.204		34, 129	409,552	04/11/2017	03/15/2050
553514-AC-4	MSBAM Commercial Mortgage Secu 12-CKSV A2	CF		4	1.A FM	15,402,490	93.6490	14,047,281	15,000,000	15,066,201		(45,778)			3.277	2.968		40,963	491,550	12/13/2012	10/15/2030
553514-AL-4	MSBAM Commercial Mortgage Secu 12-CKSV C			4	4.B FM	5,047,415		3.308.111	5,000,000	5,003,407		(6, 194)			4.284	4. 183		17.848	217,788	09/25/2012	10/15/2030
61690Q-AE-9	Morgan Stanley Bank of America 15-C23 A4	CF	-	4	1.A FM	10,299,727		11.083.774	10,000,000	10,138,651		(31,343)			3.719	3.372		30.992	371,900	06/05/2015	07/15/2050
61690V-AZ-1	Morgan Stanley Bank of America 15-C26 A5			4	1.A FM	15,964,595		17,207,006	15,500,000	15,729,841		(48,733)			3.531	3. 181		45,609	547,305	10/28/2015	10/15/2048
61691G-AS-9	Morgan Stanley Bank of America 16-C32 A4			4	1.A FM				375,000	381,954		(1,119)			3.720	3.373		1,163	13,950	12/06/2016	12/15/2049
61691N-AD-7	Morgan Stanley Capital 2017- 17-HR2 A3		1	4	1.A FM	25,248,583		27.969.685	25,000,000	25.144.404		(35,544)			3.330	3. 184		69.375		12/12/2017	12/15/2050
61760V-AP-8	Morgan Stanley Capital Trust 12-C4 A4	CF		4	1.A FM	17,169,386		17,264,595	17,000,000			(14, 169)			3.244	3.096		45,957	551,480	03/09/2012	03/15/2045
61761B-AC-0	Morgan Stanley Capital Trust 12-STAR A2	CF	1	4	1.A FM	15,007,436		14,995,979	15,000,000	14,987,679		3,976			3.201	3.282		40,013	480 , 150	12/09/2013	08/05/2034
61761B-AL-0	Morgan Stanley Capital Trust 12-STAR B	Ι	1	4	1.A FM	1,311,917	99.4110		1,280,000	1,285,399		(3,546)			3.451	3.175		3,681	44, 173	08/02/2012	08/05/2034
61761B-AN-6	Morgan Stanley Capital Trust 12-STAR C	I	1	4	1.A FM			4,950,595	5,000,000	5,021,299		(14,040)			3.852	3.575		16,050	192,600	08/02/2012	08/05/2034
61762M-BW-0	Morgan Stanley Bank of America 13-C10 A4	CF	.1	4	1.A FM	20,343,652		21,422,718	20,000,000	20,073,224		(41,878)			4.082		MON	68,026	830,017	06/24/2013	07/15/2046
61765D-AU-2	Morgan Stanley Capital Trust 15-MS1 A4			4	1.A FM	10,299,656		11, 182, 032	10,000,000			(31,815)			3.779	3.427	MON	31,492	377,900	06/25/2015	05/15/2048
61766C-AE-9	Morgan Stanley Capital Trust 16-UBS9 A4	CF		4	1.A FM	25,748,198			25,000,000	25,396,451		(77,608)			3.594	3.244	MON	74,875	898,500	02/19/2016	03/15/2049
61766E-BE-4	Morgan Stanley Bank of America 16-C29 A4			4	1.A FM	6,952,138		7,472,255	6,750,000	6,859,746		(20,927)			3.325	2.976	MON	18,703	224,438	04/22/2016	05/15/2049
61766L-BS-7	Morgan Stanley Bank of America 16-C28 A4			4	1.A FM	25,748,445	.111.6440	27,910,968	25,000,000	25,393,284		(77,762)			3.544	3. 194	MON	73,833		02/12/2016	01/15/2049
61766N-BA-2	Morgan Stanley Bank of America 16-C30 A4			4	1.A FM	5,594,121	. 107 . 4940	5,643,455	5,250,000	5,589,187		(4,934)			2.600	1.309	MON	11,375		12/01/2020	09/15/2049
61767C-AV-0	Morgan Stanley Bank of America 17-C33 A5	CF	.	4	1.A FM	17,508,781		19,383,347	17,000,000	17,333,027		(50,364)			3.599	3.252		50,986	611,830	05/04/2017	05/15/2050
61767E-AD-6	Morgan Stanley Bank of America 17-C34 A3		.	4	1.A FM		.110.1370	5,506,838	5,000,000	5,033,296		(5,343)			3.276	3. 163		13,650	163,800	10/06/2017	11/15/2052
61767E-AE-4	Morgan Stanley Bank of America 17-C34 A4			4	1.A FM		113.5330	4,541,327	4,000,000	4,083,555		(11,736)			3.536		MON	11,787	141,440	10/06/2017	11/15/2052
74824D-AA-8	Queens Center Mortgage Trust 2 13-QCA A			4	1.A FM	10,249,130		10,397,855	10,000,000	10,088,501		(22,452)			3.275		MON	27,292	327,500	01/10/2013	01/11/2037
74824D-AG-5	Queens Center Mortgage Trust 2 13-QCA B			4	1.A FM		99.2800	7,942,436	8,000,000	8,071,106		(18,038)			3.376	3.136		22,507	270,080	01/10/2013	01/11/2037
78413M-AA-6	SFAVE Commercial Mortgage Secu 15-5AVE A1			4	1.A FM	9,928,000		9,965,008	9,800,000	9,898,715		(5,473)			3.872	3.805		31,621	379,456	02/19/2015	01/05/2043
87246A-AH-1	TIAA Seasoned Commercial Mortg 07-C4 D			4	1.A FM	2,436,983		2,553,142	2,565,245	2,436,983					5.516	6.234		8,255	141,590	08/02/2007	08/15/2039
90117P-AC-9	1211 Avenue of the Americas Tr 15-1211 A1A2	CF		4	1.A FM	18,539,892		20,130,471	18,000,000	18,264,909		(55, 469)			3.901	3.557		58,508	702,090	08/07/2015	08/10/2035
90269C-AD-2	UBS-Barclays Commercial Mortga 12-C2 A4	CF		4	1.A FM	16,099,100		16, 196, 131	15,720,000	15,787,345		(55,933)			3.525	3.168		46, 178	554, 130	12/15/2016	05/10/2063
90269P-AA-9	UBS-BAMLL Trust 12-WRM A	CF		4	1.A FM	9,736,376		9,547,158	9,500,000	9,532,090		(27, 177)			3.663	3.381		28,999	347,985	07/09/2012	06/10/2030
90269P-AG-6	UBS-BAMLL Trust 12-WRM B	CF		4	1.A FM	5,099,768		4,833,403	5,000,000	5,012,668		(11,823)			4. 163	3.939		17,346	208, 150	06/22/2012	06/10/2030
90276E-AH-0	UBS Commercial Mortgage Trust 17-C1 AS		.1	14	1.A FM	1,802,491	110.6960	1,937,175	1.750.000	1.784.855		(5. 177)	L		3.724	3.375	MUN	5.431	65.170	05/31/2017	06/15/2050

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Decei	mber 31 of (Current Yea	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adii	usted Carryin	r Value			Ir	nterest		Da	tes
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		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
90276R-BD-9	UBS Commercial Mortgage Trust 17-C4 A3			4	1.A FM	20,199,956	109.4720	21,894,392	20,000,000	20, 131, 593	,	(22,089)	Ü		3.301	3. 185	MON	55,017	660,200	09/29/2017	10/15/2050
90276U-AW-1	UBS Commercial Mortgage Trust 17-C6 A4	CF	1	4	1.A FM		.110.2470		25,000,000	25, 168, 830		(27,427)			3.320	3.204	MON	69, 163	829,950	12/01/2017	12/15/2050
90276U-AX-9	UBS Commercial Mortgage Trust 17-C6 A5			4	1.A FM	3,604,976		3,971,076	3,500,000	3,574,842		(10,205)			3.580	3.231	MON	10,440	125,283	12/01/2017	12/15/2050
90276V-AE-9	UBS Commercial Mortgage Trust 18-C8 A4	CF	.1	4	1.A FM		116.1910	28,745,676	24,740,000	25,257,565		(67,213)			3.983	3.652	MON	82,116	985,394	08/23/2018	02/15/2051
90276W-AV-9	UBS Commercial Mortgage Trust 17-C7 AS	CF	1	4	1.A FM	13,389,162		14,954,233	13,000,000	13,280,791		(37,329)			4.061	3.711	MON	43,994	527,930	12/20/2017	12/15/2050
90276Y-AE-3	UBS Commercial Mortgage Trust 19-C16 A4		1	4	1.A FM	11,329,916		12,551,673	11,000,000	11,277,741		(30,884)			3.605	3.255		33.044	396,528	03/27/2019	04/15/2052
90278K-BA-8	UBS Commercial Mortgage Trust 18-C14 A4	1	1	4	1.A FM	10,685,938		11,967,118	10,000,000	10,568,939		(63,310)			4.448	3.619	MON	37,067	444,800	02/26/2019	12/15/2051
90349G-BE-4	UBS-Barclays Commercial Mortga 13-C6 A3	CF	1	4	1.A FM	16,654,126		17,086,240	16,489,330	16,505,098		(13,043)			2.971	2.827	MON	40,821	489,849	04/11/2013	04/10/2046
90353K-AX-7	UBS Commercial Mortgage Trust 18-C13 A3			4	1.A FM	3,406,172		3,500,290	3,000,000	3,352,053		(54, 119)			4.069	1.737	MON	10,174	101,735	02/20/2020	10/15/2051
90353K-AY-5	UBS Commercial Mortgage Trust 18-C13 A4	CF	1	4	1.A FM	20,599,922		23,858,788	20,000,000	20,478,765		(55,814)			4.334	3.981		72,240		09/21/2018	10/15/2051
92890F-AV-8	WFRBS Commercial Mortgage Trus 14-C20 ASB			4	1.A FM	233,045		23,030,700	215,284	220,771		(1,893)			3.638	1.905		653	7,832	09/29/2016	05/15/2047
92936C-AJ-8	WFRBS Commercial Mortgage Trus 11-C4 A4	CF		4	1.A FM	20,329,408		20,113,872	20,000,000	19,982,789		(44,463)			4.902	4.715		81,700		08/05/2011	06/15/2044
92936J-BB-9	WFRBS Commercial Mortgage Trus 11-C5 A4	CF		4	1.A FM		101.2020	9,735,306	9,619,654	9,611,147		(9,094)			3.667	3.547		29,396	352,753	11/01/2011	11/15/2044
92936T-AB-8	WFRBS Commercial Mortgage Trus 12-C7 A2	CF		4	1.A FM		.103.1650	15,474,693	15,000,000	15,026,459		(35,946)			3.431	3.198		42.888	514,650	06/07/2012	06/15/2045
92938C-AD-9	WFRBS Commercial Mortgage Trus 12-07 A2	CF		4	1.A FM	14,676,403		15,384,364	14,250,000	14,358,611		(48,494)			4. 153		MON	49,317	591,803	08/05/2013	08/15/2046
92939H-AZ-8	WFRBS Commercial Mortgage Trus 14-C23 ASB			4	1.A FM		.107.3000	437,033	414,988	426,946		(3,515)			3.636		MON	1,257	15,089	09/29/2016	10/15/2057
94989E-AE-7	Wells Fargo Commercial Mortgage 15-LC20 A5			4	1.A FM		. 103. 3120	3.281.417	3,000,000	3,039,149		(9,466)			3. 184	2.840		7.960	95,520	03/25/2015	04/15/2050
94989J-BA-3				4	1.A FM	877, 126			830,661			(5,439)				2.300		2,288	27,462	10/05/2016	
94989K-AV-5	Wells Fargo Commercial Mortgag 15-C28 ASB	CF		4	1.A FM			29,678,938	26,580,000	26,962,033		(87,021)			3.306	3.275		80,560		01/05/2016	05/15/2048
94989T-AZ-7	Wells Fargo Commercial Mortgag 15-C29 A4	CF		4	1.A FM	27,397,434									3.839	3.275					06/15/2048
94989T-BA-1	Wells Fargo Commercial Mortgag 15-LC22 A4	UF		4	1.A FM	13,389,207		14,651,719	13,000,000 1,220,432	1,251,967		(40,707)			3.839	2.345		3,632	499,070	09/15/2015	09/15/2058
94989W-AS-6	Wells Fargo Commercial Mortgag 15-LC22 ASB	CF		4	1.A FM	1,307,483													43,582		
94989W-AS-6 94989Y-AZ-6	Wells Fargo Commercial Mortgag 15-C31 A4	UF		4		25,749,800			25,000,000	25,373,594		(78,349)			3.695	3.345		76,979	923,750	10/29/2015	11/15/2048
	Wells Fargo Commercial Mortgag 16-C32 A4	CF		4	1.A FM	16,698,119	100 1700		16,145,000	16,436,137		(57,662)			3.560	3.157		47,897	574,762	05/11/2016	01/15/2059
95000H-BH-4	Wells Fargo Commercial Mortgag 16-LC24 AS			4	1.A FM	1,016,031	. 109. 1790	1,119,084	1,025,000	1,018,849		749			3.367 3.426	3.483		2,876	34,512	01/11/2017	10/15/2049
95000L-AZ-6	Wells Fargo Commercial Mortgag 16-C33 A4	. +		4	1.A FM			3,076,772	2,750,000	2,794,306		(8,521)				3.077 3.661	MUN	7,851	94,215	03/18/2016	03/15/2059
95000X-AF-4	Wells Fargo Commercial Mortgag 17-C39 A5	. 🕂		4	1.A FM	8,349,922		9,629,245	8,500,000	8,382,073		14, 189			3.418			24,211	290,530	08/31/2018	09/15/2050
95000Y-AX-3	Wells Fargo Commercial Mortgag 17-C40 A3	CF		4	1.A FM	15,149,130		16,340,954	15,000,000	15,082,007		(33,245)			3.317	3.170		41,463	497,550	10/05/2017	10/15/2050
95000Y-AY-1	Wells Fargo Commercial Mortgag 17-C40 A4			4	1.A FM	16,110,693		18,238,653	16,000,000	16,070,763		(12,280)			3.581	3.508		47,747	572,960	08/23/2018	10/15/2050
95002D-BD-0	Wells Fargo Commercial Mortgag 18-C47 A3	CF		4	1.A FM	25,248,975		29,508,618	25,000,000	25, 193, 427		(26,047)			4. 175	4.065		86,979	1,043,750	10/09/2018	09/15/2061
95002E-BA-4	Wells Fargo Commercial Mortgag 20-C55 A4			4	1.A FM	28,278,012			28,000,000	28,254,294		(23,718)			2.474	2.361		57,727	577,267	02/07/2020	02/15/2053
95002U-AD-3	Wells Fargo Commercial Mortgag 20-C58 A3	. ‡		4	1.A FM	23,229,701			23,000,000	23, 228, 407		(1,294)			1.810	1.663		34,692		12/03/2020	07/15/2053
96221T-AE-7	WFRBS Commercial Mortgage Trus 14-LC14 A5			4	1.A FM	2,574,855	109.3240	2,733,094	2,500,000	2,523,343		(8,333)			4.045	3.693	MON	8,427	101, 125	02/04/2014	03/15/2047
	btotal - Bonds - Industrial and Miscellaned	ous (l	Unaffil	iated) -																	
Co	mmercial Mortgage-Backed Securities					1,929,072,726	XXX	2,045,623,866	1,891,797,396	1,912,881,938		(3,764,721)			XXX	XXX	XXX	5,262,466	61,042,003	XXX	XXX
001110-AA-2	Aes Hawaii AES 6.87 22			1	5.C		97.7270		700,500						6.870	13.975		134	48,124	07/31/2003	06/30/2022
02004V-AC-7	Ally Auto Receivables Trust 20 18-2 A3		.1	4	1.A FE		.100.7590	2,301,829	2,284,479	2,290,311		(5,858)			2.920	2. 105	MON	2,965	50,030	03/27/2020	11/15/2022
02004V-AD-5	Ally Auto Receivables Trust 20 18-2 A4	1	1	4	1.A FE		.102.2670	10.226.709	10,000,000	9,977,293		19.090			3.090	3.373	MON	13.733	231,750	03/20/2020	06/15/2023
02007E-AH-1	Ally Auto Receivables Trust 20 17-3 C	I	1	4	1.A FE	491,504		500,325	500,000	497,849		2,558			2.370	2.977	MON	527	11,850	09/14/2018	10/17/2022
02007E-AJ-7	Ally Auto Receivables Trust 20 17-3 D		1	4	1.A FE	1,158,400		1,150,888	1,150,000	1, 153, 805		(3,539)			2.910	2.596		1.487	33,465	09/26/2019	01/16/2024
02007J-AC-1	Ally Auto Receivables Trust 20 18-3 A3		1	4	1.A FE	1,174,076		1,174,659	1,162,812	1, 165, 958		(3,793)			3.000	2.227		1,550	34,884	07/18/2019	01/17/2023
02007T-AB-1	Ally Auto Receivables Trust 20 19-4 A2		1	4	1.A FE							25			1.930	1.947	MON	328		12/04/2019	10/17/2022
02007T-AC-9	Ally Auto Receivables Trust 20 19-4 A3	1		4	1.A FE	2,428,766		2,466,413	2,430,000	2,429,398		604			1.840	1.873		1,987	45,209	12/11/2019	06/17/2024
023761-AA-7	American Airlines 2017-1 Class AAL 3.65 02/15/29	1	1	1	2.A FE	4,723,875		4,761,496	4,723,875	4,723,875					3.650	3.650		65, 137	172,421	01/04/2017	02/15/2029
023766-AD-0	American Airlines 2017-1 Class AAL 5.03 02/13/23	1	1	1	4.B FE		99.7920	1,522,519	1,525,690	1,526,638		(17,063)			5.625	3.922		39,573	85,820	11/06/2017	01/15/2021
02376W-AA-9	American Airlines 2016-1 Class AAL 3 3/6 01/13/21	1	1	1	3.A FE	5,055,599	92.9750	4,515,053	4,856,180	4,993,803		(17,003)			4.100	3.515		91,809	199, 103	08/26/2016	01/15/2028
02376X-AA-7	American Airlines 2010-1 Class AAL 4.1 01/13/20 American Airlines 2014-1 Class AAL 4 3/8 10/01/22		1	1	4.A FE	694,318	81.0980	563,075	694,318	694,318		(17,000)			4. 100	4.375		7,594	30,376	09/02/2014	10/01/2022
02377B-AA-4	American Airlines 2014-1 Class AAL 4 3/6 10/01/22 American Airlines 2015-2 Class AAL 4 09/22/27	†	1	li	3.A FE	3,540,880	92.9000	3,289,487	3,540,880	3,540,880					4.000	4.000	MS		141,635	09/10/2015	09/22/2027
02377C-AA-2	American Airlines 2017-2 Class AAL 4 09/22/27 American Airlines 2017-2 Class AAL 3.6 10/15/29	·†	1	[2.C FE	2,567,621	92.3900	2,348,741	2,542,199	2,562,431		(1,614)			3.600	3.457	۵۸	19,321	91,519	12/20/2017	10/15/2029
02378W-AA-7	American Airlines 2017-2 Class AAL 3.6 10/15/25 American Airlines 2017-1 Class AAL 4.95 02/15/25	†	1	1	2.0 FE		84.5510	2,348,741	2,542,199			23,070			4.950	14.278		19,321	30,167	05/05/2020	02/15/2025
02582J-HL-7	American Express Credit Accoun 17-7 A	1	1	l,	3.B FE		. 103 . 8350		1,100,000	1, 108, 346		(4,457)			4.950	14.278		1, 149	25,850	12/20/2019	05/15/2025
02582J-HU-7	American Express Credit Accoun 17-7 A	1	1	,	1.A FE	1,039,609			1,000,000	1,025,490		(11,223)			3.010	1.926		1,338		09/25/2019	10/15/2025
02582J-JM-3	American Express Credit Accoun 18-2 A	·†	1	,	1.A FE	2,999,601			3,000,000						2.000	2.013		2,667	60,000	09/25/2019	04/15/2025
02587A-AN-4	American Express Credit Accoun 19-3 A American Express Credit Accoun 19-2 A	·†		4	1.A FE	2,999,601			3,000,000	2,999,767		(2.787)			2.000	0.272		2,667	2,225	11/17/2020	11/15/2025
UZ30/A-AN-4	American Express oreurt Account 19-2 A	- 4	4	I*	I.A FE	, 033, 033	. 100. 1290	J1,U31,28/	, , , , , , , , , , , , , , , , ,	1,030,846		(∠,/ठ/)			∠0/∪		mUIV	I, IÖ/		11/11/2020	11/10/2024

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7	Fair Value	10	11		e in Book/Adi		g Value			lı	nterest		Da	ites
	_	3		5	1	. 8	9			12	13	14	15	16	17	18	19	20	21	22
		_	-		NAIC					12	10	1-7	10	10	.,	10	10	20	21	
					Desig-															
					nation,															
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	e		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
			:							-					F66 - 45			A 4		
OLIOID		0	'		Admini-	Obtain		5	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Б.	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	1	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
02588Q-AB-4	American Express Credit Accoun 19-1 A	ļ		4	1.A FE	2,868,834103.1800	2,899,359	2,810,000	2,837,217		(22,072)			2.870		ION	3,584	80,647	07/18/2019	10/15/2024
03065H-AG-3	AmeriCredit Automobile Receiva 17-3 D			4	1.G FE	3,080,273103.0360	3,091,090	3,000,000	3,052,076		(28, 198)			3.180	1.969 N		3,445	79,500	03/11/2020	07/18/2023
03065T-AG-7	Americredit Automobile Receiva 16-4 D			4	1.A FE		1,261,964	1,250,000	1, 252, 178		(1,923)			2.740	2.523 N		2, 188	22,833	04/21/2020	12/08/2022
037680-AB-1 05567Y-AA-7	Appalachian Consumer Rate Reli 13-1 A2	t	-	4	1.A FE	9,768,988110.7100	10,816,342	9,770,000	9,769,761					3.772	3.772 F	Α	153,560	368,544	11/06/2013	08/01/2031
055867Y-AA-7 05586V-AC-6	Burlington Northern and Santa BNSF 4.967 04/01/23	t	-	I	1.B FE	710,892104.3690 241,422100.3530	741,950 242,309	710,892 241,457	710,892 241,454		40			4.967	4.967	ION	8,828	35,310 6,857	09/26/2005	04/01/2023
05586V-AC-6 064229-AG-2	BMW Vehicle Lease Trust 2019-1 19-1 A3 Bank of The West Auto Trust 20 17-1 D			4	1.A FE	241,422100.3530 3,917,188102.1860	242,309	241,45/	241,454		16			3.210		ION ION	210 5.707		03/12/2019	04/15/2025
065603-AD-4	Bank of The West Auto Trust 20 17-1 D		1	,	1.A FE	3,145,062 102.1860	4,087,422	3.035.000	3, 121, 386		(23,676)			3.210	3.792 N	ION	4.843	128,400	01/29/2019	12/15/2023
065606-AC-9	Bank of The West Auto Trust 20 18-1 A4		1	4	1.A FE	3,285,815101.9010	3,327,052	3,265,000	3,273,963		(23,676)			2.430		ION	3,526	79,340	09/24/2020	04/15/2024
12189P-AM-4	Burlington Northern & Santa Fe BNSF 5.14 01/15/21			4	1.B FE		837	839	839		(3, 1/3)			5. 140	5.026	III	20	43	09/13/2002	01/15/2021
12596T-AC-5	CNH Equipment Trust 2019-B 19-B A3			4	1.A FE		3,059,335	3,000,000	2,999,737		262			2.520	2.542 N	ION	3,360	75,600	05/14/2019	08/15/2024
12635Y-AE-3	CNH Equipment Trust 2016-C 16-C A4			4	1.A FE	631,424100.0510	638.731	638,406	637.786		1.680			1.760	2.136 N		499	11,236	11/16/2017	09/15/2023
12636W-AD-8	CNH Equipment Trust 2017-A 17-A A3			4	1.A FE	50.047 100.0650	49.952	49.920	49.923		(30)			2.070	1.957 N		46	1.033	11/06/2017	05/16/2022
126650-AW-0	CVS Pass-Through Trust CVSPAS 5.298 01/11/27	1	1	1	2.B FE		509, 169		500,329		(4,010)			5.298	3.546 N		1,471	25,224	09/20/2017	01/11/2027
126650-BP-4	CVS Pass-Through Trust CVSPAS 6.036 12/10/28]	1	2.B		2,881,051	2,479,863	2,578,821		(11,710)			6.036	5.014 N		8.732	149,684	04/23/2018	12/10/2028
126650-BQ-2	CVS Pass-Through Trust CVSPAS 6.943 01/10/30			1	2.B IF	943,385119.5690		809,863			(8,720)			6.943	4.623 N	ION	3,280	56,229	07/11/2016	01/10/2030
126650-BS-8	CVS Pass-Through Trust CVSPAS 7.507 01/10/32			1	2.B FE	2,623,441 122.9320	2,591,405	2,108,001	2,532,080		(28, 141)			7.507	3.768 N	ION	9,231	121,374	09/28/2020	01/10/2032
126650-BY-5	CVS Pass-Through Trust CVSPAS 5.926 01/10/34				2.B FE	10,738,225121.2880	12,919,061	10,651,528	10,709,149		(3,609)			5.926	5.902 N	ION	36,821	630,059	09/28/2020	01/10/2034
12701#-AA-1	CRG Partners III LP CRG 4.70 24			4	1.G PL	14,297,052101.9000	14,568,696	14,297,052	14,297,052					4.700		IA J O	151, 191	671,961	07/19/2017	01/10/2024
13057F-AE-1	California Republic Auto Recei 18-1 B			4	1.A FE	2,219,336101.5940	2,235,060	2,200,000	2,208,825		(10,511)			3.560	2.867 N		3,481	52,213	04/20/2020	03/15/2023
14041N-EX-5	Capital One Multi-Asset Execut 15-A4 A4	ļ		4	1.A FE	801,071103.8440	799,599	770,000	798,886		(2, 184)			2.750	0.306 N		941	1,765	11/17/2020	05/15/2025
14041N-FG-1	Capital One Multi-Asset Execut 16-A5 A5	ļ		4	1.A FE	958,281100.9030	1,009,034	1,000,000	990,697		14,571			1.660	3.193 N		738	16,600	09/20/2018	06/17/2024
14041N-FT-3	Capital One Multi-Asset Execut 19-A1 A1	ļ		4	1.A FE	1,005,859102.9250	1,029,254	1,000,000	1,003,489		(2,370)			2.840	2.538 N		1,262	21,300	03/18/2020	12/15/2024
14042W-AD-2	Capital One Prime Auto Receiva 19-1 A4			4	1.A FE	1,081,765103.8050	1, 105, 523	1,065,000	1,074,750		(4,946)			2.560		ION	1,212	27,264	07/18/2019	10/15/2024
14312Q-AD-8	CarMax Auto Owner Trust 2016-4 16-4 A4			4	1.A FE	1,034,449100.0770	1,050,818	1,050,008	1,048,773		3,776			1.600	2.115 N		747	16,800	12/14/2017	06/15/2022
14312Q-AE-6	CarMax Auto Owner Trust 2016-4 16-4 B	ł		4	1.A FE	2,140,308100.0540	2, 146, 153	2,145,000	2, 143,507		2,547			1.920		ION	1,830	41, 184	09/26/2019	07/15/2022
14314A-AF-6	CarMax Auto Owner Trust 2018-1 18-1 C			4	1.F FE	399,988103.2440	412,976	400,000	399,995		2			2.950		ION	524	11,800	01/17/2018	11/15/2023
14314J-AG-5 14314R-AD-4	CarMax Auto Owner Trust 2017-1 17-1 D			4	1.F FE 1.A FE		1,005,459	1,000,000	1,006,460		(5,072)			3.430		ION	1,524	34,300 53.910	09/17/2019	07/17/2023
14314H-AD-4	CarMax Auto Owner Trust 2017-4 17-4 A4			4	1.A FE	3,039,718101.4600 1,062,633100.9700	3, 130, 042	3,085,000 1,050,000	3,062,122 1,060,428		22,404			2.330	3.338 N		3, 195 1,036		03/26/2020	05/15/2023
14314X-AC-3				4	1.A FE		3,659,197		3,637,072		(2,205)				1.897 N		4.795			
14314X-AC-3 14315E-AE-0	CarMax Auto Owner Trust 2018-2 18-2 A3 Carmax Auto Owner Trust 2018-4 18-4 B		1	ή	1.A FE		4,762,061	3,620,297	3,637,072		(58.944)			2.980	1.897 IN		4,795		10/29/2020	01/15/2023
14315N-AC-4	Carmax Auto Owner Trust 2010-4 10-4 D	†	1	4	1.A FE	2,902,663 102.1700		2,828,310	2,890,446		(12,217)			3.050	0.223 N		3,834	21,566	10/05/2020	03/15/2024
14315P-AB-1	Carmax Auto Owner Trust 2019-3 19-3 A2A		1	4	1.A FE	128,507100.4600	129,625	129,032	128,819		311			2.210	2.918		127	2,139	03/27/2020	12/15/2022
14315P-AD-7	Carmax Auto Owner Trust 2019-3 19-3 A3	1	1	4	1.A FE	3,410,203102.4890	3,407,760	3,325,000	3,407,565		(2,638)			2.180	0.136 N		3,222		12/15/2020	08/15/2024
14315W-AB-6	Carmax Auto Owner Trust 2019-4 19-4 A2A	[1	4	1.A FE		346,910	344,687	344,679		16			2.010	2.025 N		308	6,928	10/17/2019	03/15/2023
14315W-AD-2	Carmax Auto Owner Trust 2019-4 19-4 A3			4	1.A FE	699,972102.7980	719,588	700,000			11			2.020	2.030 N		628	14,140	10/17/2019	11/15/2024
14315W-AE-0	Carmax Auto Owner Trust 2019-4 19-4 A4			4	1.A FE		735,346	700,000	699,990		4			2. 130	2.140 N		663	14,910	10/17/2019	07/15/2025
14315X-AC-2	Carmax Auto Owner Trust 2020-1 20-1 A3			4	1.A FE	2,391,709102.5860	2,390,262	2,330,000	2,385,945		(5,763)			1.890	0.346 N	ION	1,957	7,340	10/30/2020	12/15/2024
14316H-AC-6	CarMax Auto Owner Trust 2020-4 20-4 A3			4	1.A FE		2,007,250	2,000,000	1,999,592		32			0.500	0.509 N	ION	444	1,500	10/14/2020	08/15/2025
14316L-AC-7	Carmax Auto Owner Trust 2019-2 19-2 A3			4	1.A FE	6,920,098102.3340	6,907,569	6,750,000	6,907,620		(12,478)			2.680	0.093 N		8,040	13,400	12/21/2020	03/15/2024
14316L-AE-3	Carmax Auto Owner Trust 2019-2 19-2 B	ļ	.	4	1.C FE	3, 103, 477 105. 2090	3, 156, 282	3,000,000	3,075,731		(27,745)			3.010	1.876 N		4,013	75,250	02/20/2020	12/16/2024
15200N-AC-9	CenterPoint Energy Restoration 09-1 A3	ļ	.	4	1.A FE	4,819,042103.3500	4,981,291	4,819,809	4,819,348		292			4.243	4.242 F	A	77,257	204,504	11/18/2009	08/15/2023
15200W-AC-9	CenterPoint Energy Transition 12-1 A3	ļ	.	4	1.A FE		14,570,280	13,791,298	13,754,205		12,857			3.028	3.163 A	0	88, 166	417,628	11/08/2013	10/15/2025
161571-HN-7	Chase Issuance Trust 18-A1 A1			4	1.A FE	500,391100.0440	500,221	500,000	500,071		(250)			0.359		ION	85	4,300	09/18/2019	04/17/2023
17119B-AG-2	Chrysler Capital Auto Receivab 16-BA D		-	4	1.F FE	4,094,793102.2610	4, 182, 455	4,090,000	4,091,748		(1,444)			3.510		ION	6,380	143,559	01/22/2019	09/15/2023
17305E-DT-9	Citibank Credit Card Issuance 07-A3 A3	ļ	-	4	1.A FE	349, 143149.8010	524,304	350,000	349,340		22			6.150	6.168	U	957	21,525	06/08/2007	06/15/2039
17305E-FM-2	Citibank Credit Card Issuance 14-A1 A1			4	1.A FE		200,264	200,000	199,965		585			2.880	3.180	IJ	2,560	5,760	12/07/2018	01/23/2023
17305E-GK-5	Citibank Credit Card Issuance 18-A1 A1			4	1.A FE	5,708,203100.1230	5,757,065	5,750,000	5,748,896		19,703			2.490	2.841		64,031	143, 175	09/24/2019	01/20/2023
17305E-GL-3 17305E-GM-1	Citibank Credit Card Issuance 18-A2 A2			4	1.A FE 1.A FE		502,363 536.110	500,000 500,000	499,705 514,704		145			0.482	0.511 N 2.025 N		74	4,938	05/10/2019	01/20/2025
20267V-AD-9	Citibank Credit Card Issuance 18-A3 A3 Commonbond Student Loan Trust 17-AGS C	·	-	4							(5,937)			3.290	5.340 N		1,736	16,450	12/11/2019	05/23/2025
20267V-AD-9 20268C-AA-6	Commonbond Student Loan Trust 17-AGS C	t		4	1.D FE 1.A FE				36,046 4.838.071		133			5.280	5.340 N		32 2.049	1,903	06/02/2017	05/25/2041
ZUZUUU-MM-U	יייייייייייייייייייייייייייייייייייייי			7			4,501,322	4, oov, 332	4,000,U/I		133			2.340	4.JUZ N	IVIN	L∠,∪49	122,324	10/20/2019	0 1/ 23/ 2047

SCHEDULE D - PART 1

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		0		l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
210717-AC-8	Consumers 2014 Securitization 14-A A3			4	1.A FE	8.999.730	111.7170	10.054.499	9,000,000	9.000.152	,	(73)	Ü		3.528	3.527	MN	52.920	317,520	07/14/2014	05/01/2029
210795-QB-9	Continental Airlines 2012-2 Cl UAL 4 10/29/24			1	2.B FE	3,251,623		3, 289, 495	3,251,623	3,251,623					4.000	4.000	AO	22,400	130,065	09/19/2012	10/29/2024
	Dell Equipment Finance Trust 2 19-2 A3			4	1.A FE		101.7190	.508.593	500,000	499.992		7			1.910	1.919		239	9,550	10/08/2019	10/22/2024
	Delta Air Lines 2020-1 Class A DAL 2 1/2 06/10/28		1	1	2.B FE	1,957,382		1.859.251	1,957,382	1.957.382					2.500	2.500		2.855	36,429	03/04/2020	06/10/2028
	Delta Air Lines 2015-1 Class A DAL 2 1/2 00/10/20 .			1	1.F FE	6,281,243		6,432,779	6,263,626	6,274,810		(1,266)			3.625	3.587		95,238	227,056	08/11/2015	07/30/2027
	Delta Air Lines 2015-1 Class B DAL 4 1/4 07/30/23			1	2.C FE	799,388									4.250	4.250		14,250	33,974	08/10/2015	07/30/2023
254683-BX-2	Discover Card Execution Note T 17-A2 A2		1	4	1.A FE	2,934,634	102.2400	3,048,061	2,980,000	2,953,024		19.000			2.390	3.299		3, 165	56,404	03/20/2020	07/30/2023
254683-CD-5	Discover Card Execution Note T 18-A1 A1			4	1.A FE	2,778,996	. 105.9040	2,859,421	2,700,000	2,746,664		(21,247)			3.030	2.206		3,636	81,810	06/18/2019	08/15/2025
254683-CK-9	Discover Card Execution Note T 19-A1 A1			4	1.A FE	5,385,811	102.9590	5,405,321	5,250,000	5,307,854		(54,595)			3.040		MON	7,093	159,600	10/09/2019	07/15/2024
254683-CM-5	Discover Card Execution Note T 19-A3 A			,	1.A FE		102.9250	1.916.463	1,862,000	1,862,833		(454)			1.890	1.872		1,564	35,192	12/11/2019	10/15/2024
26207K-AG-6	Drive Auto Receivables Trust 2 17-3 D			4	1.D FE	284,022		283,552	279,352	283,093		(929)			3.530		MON	438	3,192	09/04/2020	12/15/2023
	Drive Auto Receivables Trust 2 17-3 D			4	1.E FE	1,021,289		1,014,782	1,000,000	1,009,249		(12,040)			5.300	3.744		2,356	39,750	03/13/2020	07/15/2024
26208M-AF-3	Drive Auto Receivables Trust 2 17-5A E			· 4	1.E FE	3,360,832			3,250,000	3.321.981		(38.851)			3.990	0.303		5.763	43,225	09/02/2020	01/15/2025
28932M-AA-3					1.E FE							(30,001)			5.209	5.209			484,566		
28932M-AA-3 29365K-AC-7	Elm Road Generating Station Su WEC 5.209 02/11/30			· [9,302,471				9,302,471		162								02/03/2010	02/11/2030
	Entergy Texas Restoration Fund 09-A A3			. 4	1.A FE	4,855,199		5,021,659	4,858,848	4,858,412					4.380	4.387			212,818	10/29/2009	11/01/2023
29373F-AB-0	Enterprise Fleet Financing 201 18-2 A2			. 4	1.A FE		100.6910	670, 160	665,559	667,028		(2,380)			3. 140	2.423		639	20,899	06/21/2019	02/20/2024
29373F-AC-8	Enterprise Fleet Financing 201 18-2 A3			. 4	1.A FE	1,495,430		1,543,959	1,500,000	1,498,243		1,206			3.340	3.459		1,531	50, 100	11/01/2018	02/20/2024
29373L-AB-7	Enterprise Fleet Financing LLC 18-1 A2			. 4	1.A FE		. 100 . 4130	537,530	535,318	535,706		(1,392)			2.870	2.348		469	15,364	06/27/2019	10/20/2023
29374W-AB-2	Enterprise Fleet Financing 201 19-3 A2			. 4	1.A FE	7,938,220		7,941,434	7,810,086	7,938,849		629			2.060		MON	4,916	13,407	12/15/2020	05/20/2025
30165M-AG-4	Exeter Automobile Receivables 16-2A D			. 4	1.B FE	1,436,250		1,341,808	1,337,758	1,359,802		(17,467)			8.250	5.487		4,905	110,365	07/30/2018	04/17/2023
31680Y-AB-3	Fifth Third Auto Trust 2019-1 19-1 A2A			. 4	1.A FE		100.0890	3,841	3,838	3,838					2.660	2.680		5	102	04/30/2019	05/16/2022
33766Q-AC-1	FirstEnergy Ohio PIRB Special 13-1 A3			. 4	1.A FE	10,267,962		11,489,628	10,268,177	10,268,080		(1)			3.450	3.450		163,350	354,252	06/12/2013	01/15/2036
33843M-AG-8	Flagship Credit Auto Trust 201 16-1 D			. 4	2.C FE		100.7710	503,856	500,000	508,797		(10,004)			8.590	6.318		1,909	42,950	02/16/2017	05/15/2023
34529S-AA-7	Ford Credit Auto Owner Trust 2 17-2 A			. 4	1.A FE	11,986,233		12,582,530	12,165,000	12,050,316		32, 164			2.360	2.662		12,760	287,094	03/15/2019	03/15/2029
34530U-AA-9	Ford Credit Auto Owner Trust 2 16-1 A			. 4	1.A FE	5,371,464	. 100 . 2330	5,397,561	5,385,000	5,380,080		2,859			2.310	2.379		5,529	124,394	12/19/2017	08/15/2027
34531B-AA-0	Ford Credit Auto Owner Trust 2 16-2 A			4	1.A FE	5,471,465	100.8070	5,473,801	5,430,000	5,472,342		(2,221)			2.030	1.615		4,899	32,751	11/10/2020	12/15/2027
34531K-AB-8	Ford Credit Auto Owner Trust 2 19-C A2A			4	1.A FE		100.3760	397,221	395,732			23			1.880		MON	331	7,440	11/19/2019	07/15/2022
34531N-AA-4	Ford Credit Auto Owner Trust 2 20-1 A			4	1.A FE	2,630,078	105. 4190	2,635,465	2,500,000	2,628,390		(1,688)			2.040		MON	2,267	4,250	12/01/2020	08/15/2031
34532A-AG-8	Ford Credit Auto Owner Trust 2 17-C C			4	1.A FE	4,818,632	100.9300	4,814,370	4,770,000	4,800,314		(18,318)			2.500		MON	5,300	99,375	02/13/2020	05/15/2024
34532P-AA-8	Ford Credit Auto Owner Trust 2 19-1 A			4	1.A FE	33,368,981	109.0620	35, 172, 501	32,250,000	33,328,325		(41, 192)			3.520	2.802	MON	50,453	783,933	12/01/2020	07/15/2030
34532R-AA-4	Ford Credit Auto Owner Trust 2 18-1 A			4	1.A FE	15, 115, 117	109. 8830	15,933,061	14,500,000	15,092,945		(34,254)			3. 190	2.453	MON	20,558	316,342	10/30/2020	07/15/2031
34533F-AF-8	Ford Credit Auto Owner Trust 2 19-A B			4	1.A FE	5,776,719	104. 9560	5,772,602	5,500,000	5,768,290		(8,428)			3.020	1.001	MON		13,842	12/01/2020	10/15/2024
34533Y-AB-6	Ford Credit Auto Owner Trust 2 20-C A2			4	1.A FE	1,574,971	. 100.0330	1,575,518	1,575,000	1,574,975		3			0.250	0.252	MON	175	273	11/17/2020	09/15/2023
34533Y-AD-2	Ford Credit Auto Owner Trust 2 20-C A3	L	1	4	1.A FE		100.3740	1,405,239	1,400,000	1,399,888		6			0.410	0.414		255	399	11/17/2020	07/15/2025
34533Y-AE-0	Ford Credit Auto Owner Trust 2 20-C A4	L	1	4	1.A FE	1,399,685	. 100 . 5930	1,408,307	1,400,000	1,399,695		10			0.510	0.517		317	496	11/17/2020	08/15/2026
35104X-AE-8	Foursight Capital Automobile R 17-1 D	[]	l	4	1.6 FE	3,935,858		3,853,209	3,835,000	3.881.397		(28,064)			5.280		MON	8.999	202,488	04/29/2019	08/15/2024
36254M-AE-8	GM Financial Consumer Automobil 17-3A A4	[1	4	1.A FE		.100.4700	806,481	800.000	801.915		(2.741)			2. 130	1.670		710	12,780	03/31/2020	03/16/2023
	GM Financial Consumer Automobi 17-2A A4			4	1.A FE	817,848		841,227	838,248			7.948			2.070	3.214		723	17,352	12/04/2018	11/16/2022
	GM Financial Consumer Automobi 18-1 A3		1	4	1.A FE		100 . 4500		820,027	820,615		(1,038)			2.320	2.027		793	19,025	09/26/2019	07/18/2022
36255P-AE-0	GM Financial Consumer Automobi 18-1 A4		1	4	1.A FE		100.4300		747.000	749.680		(3,444)			2.460	1.994		766	18,376	12/11/2019	07/10/2022
36255P-AG-5	GM Financial Consumer Automobi 18-1 C			Λ	1.A FE		101.7110	203,423	200,000	199,991		6			2.770	2.789		231	5,540	01/09/2018	07/17/2023
36256X-AD-4	GM Financial Consumer Automobi 19-1 A3			4	1.A FE	2,859,617		2,907,912	2,858,797	2,859,256		(369)			2.970	2.960		3,538	64,980	03/18/2020	11/16/2023
36258M-AE-4	GM Financial Consumer Automobi 19-1 A3			,	1.A FE	1,249,673	101.7180	1,285,961		1,249,793		102			1.760	1.775		917	22,000	10/08/2019	01/16/2025
36258N-AB-8	GM Financial Consumer Automobi 19-4 A4	ļ	1	7	1.A FE	3,356,483	102.8770					(6.339)			1.760		MON	2.551	22,000	04/28/2020	01/16/2025
36258V-AB-0	GM Financial Consumer Automobi 20-1 A2		1	T	1.A FE	335,704	100 . 3870	3,358,702	3,345,758	3,350,144		(6,339)			1.830		MON		41,850	11/10/2020	
362590-AB-U	GM Financial Consumer Automobi 20-2 A2A			,	1.A FE	7,248,341	100 . 4400					(184)			0.450	0.460		1.359		08/11/2020	03/16/2023 04/16/2025
38013F-AE-1	GM Financial Consumer Automobi 20-3 A3			· [* · · · · · · · · · · · · · · · · ·	1.A FE	4,309,897						(55,210)			3.320	1.938			10,603	08/11/2020	
		·		4																	06/17/2024
38013R-AD-7	GM Financial Consumer Automobi 18-2 A3			4	1.A FE	1,748,773		1,745,877	1,729,252	1,745,803		(2,970)			2.810	0.341		2,025	4,049	11/17/2020	12/16/2022
38013T-AB-7	GM Financial Automobile Leasin 19-3 A2A			4	1.A FE		100.1070	65,828	65,758	65,757		1	4 007 407		2.090	2.102		42	1,374	08/06/2019	10/20/2021
419839-AA-3	Hawaiian Airlines 2013-1 Class HA 4.95 01/15/22			Ľ	4.A FE	12,291,958		12,290,192	13,481,853	12,291,958		(22,571)	1,207,487		4.950	17.790		307,723	667,352	06/27/2019	01/15/2022
43730W-AA-4	Home Partners of America 2018- 18-1 A	ļ		4	1.A FE	1, 164, 048		1, 164, 173	1, 166, 782	1,164,770		409			1.053	1.140		512	18,307	03/20/2019	07/17/2037
43813F-AD-5	Honda Auto Receivables 2017-4 17-4 A4			. 4	1.A FE	4,506,367		4,524,038	4,500,000	4,501,627		(3, 156)			2.210	2.147		2,763	99,450	07/09/2019	03/21/2024
43813R-AB-3	Honda Auto Receivables 2020-1 20-1 A2	L	1	. [4	1.A FE	234,250	100 . 6350	234 . 147	232,669	234 . 149		(101)	L		1.630	0.213	MON	105	632	11/13/2020	10/21/2022

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	l e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
43813V-AB-4	Honda Auto Receivables 2019-4 19-4 A2	<u> </u>	+''-	/	1.A FE		100.5140	591.431	588,404	588.394	(Decircase)	23	rtccogriizcu	Value	1.860	1.873		395	10.944	11/19/2019	06/20/2022
43814U-AC-3	Honda Auto Receivables 2018-1 18-1 A3	· · · · · ·		4	1.A FE	1, 187, 104		1, 188, 627	1,182,255	1,183,682		(2,569)			2.640	2.139		1.387	31,212	09/13/2019	02/15/2022
43814U-AD-1	Honda Auto Receivables 2018-1 18-1 A4	Ť		4	1.A FE		100.3390	952.908	940.000	953,467		(1,955)			2.830	1.033		1, 182	2,217	11/17/2020	05/15/2024
43814U-AG-4	Honda Auto Receivables 2018-2 18-2 A3	†		4	1.A FE	271.847		271.621	269.375	270,265		(1,447)			3.010	1.985		293	8, 108	12/11/2019	05/18/2022
43814W-AC-9	Honda Auto Receivables 2019-1 19-1 A3	1		4	1.A FE		101.7010	1,920,536	1,888,421	1,900,044		(16,901)			2.830	1.922		1,930	53,442	12/23/2019	03/10/2022
43814W-AD-7	Honda Auto Receivables 2019-1 19-1 A4	†		4	1.A FE		103.8760	1,154,062	1,111,000	1, 154, 198		(895)			2.900		MON	1,163	,50, 442	12/16/2020	06/18/2024
43815A-AC-6	Honda Auto Receivables 2018-4 18-4 A3	Ţ		4	1.A FE	2,989,546		2,985,281	2,939,322	2,957,227		(23,759)			3. 160		MON	4, 128	92,883	09/25/2019	01/15/2023
43815M-AC-0	Honda Auto Receivables 2019-2 19-2 A3	1		4	1.A FE	3,857,178		3,962,432	3,890,000	3,872,642		15,463			2.520		MON	2,723	73,521	03/19/2020	06/21/2023
43815N-AB-0	Honda Auto Receivables 2019-3 19-3 A2	1		4	1.A FE	608,791		610,964	608,788	608,789		(4)			1.900		MON	514	11,567	12/10/2019	04/15/2022
44933F-AD-8	Hvundai Auto Receivables Trust 20-B A4	T		4	1.A FE			504.011	500,000	502,588		(225)			0.620		MON	138	775	09/28/2020	12/15/2025
46185H-AE-2	Invitation Homes 2018-SFR2 Tru 18-SFR2 C	T	1	4	1.E FE	420,000		418.719	420,000	420,000		[1.439		MON	252	8,213	04/20/2018	06/17/2037
46185J-AE-8	Invitation Homes 2018-SFR1 Tru 18-SFR1 C	1		4	1.F FE	4,986,328		4,995,871	5,000,000	4,998,553		1.529			1.403	1.547	MON	2,923	96,243	03/27/2019	03/17/2037
46 185J-AG-3	Invitation Homes 2018-SFR1 Tru 18-SFR1 D	1		4	2.A FE		.100.0000	2.999.999	3.000.000	3,000,423		(284)			1.603	1.540		2.004	63.846	08/29/2018	03/17/2037
46187X-AE-5	Invitation Homes 2018-SFR4 Tru 18-SFR4 C	1		4	1.D FE		100.0000	4.749.998	4.750.000	4,749,918		709			1.553	1.597		3.074	88,055	08/12/2020	01/17/2038
46591H-AW-0	Chase Auto Credit Linked Notes 20-2 C	T	1	4	1.F FE		100.1410	2,228,140	2,225,000	2,225,000					1. 139	1.142		422	2,464	11/17/2020	02/25/2028
477164-AB-3	JetBlue 2020-1 Class B Pass Th 7 3/4 11/15/28	T		1	2.0 FE	275,000			275,000	275,000					7.750	7.755		2,723	5,210	08/03/2020	11/15/2028
47789J-AD-8	John Deere Owner Trust 2019-A 19-A A3	I		4	1.A FE			225,701	221,462	221,453		10			2.910	2.933	MON	286	6,444	03/05/2019	07/17/2023
50117N-AD-6	Kubota Credit Owner Trust 2017 17-1A A4	I		4	1.A FE	3.639.843		3.650.127	3,644,113	3,643,747		1.216			2.160	2.207		3.498	78,713	10/24/2017	03/15/2024
50117P-AC-3	Kubota Credit Owner Trust 2018 18-1A A3	I		4	1.A FE	2,403,903		2,430,362	2,404,466	2,404,345		182			3.100	3. 133		3,313	74,538	01/22/2019	08/15/2022
50117W-AC-8	Kubota Credit Owner Trust 2020 20-1A A3	I		4	1.A FE	3,093,867	102.8290	3,084,883	3,000,000	3,080,886		(12.982)			1.960	0.391	MON	2,613	14,700	09/17/2020	03/15/2024
58769T-AE-5	Mercedes-Benz Auto Receivables 19-1 A4	I		4	1.A FE	4,492,293	103.6430	4,491,896	4,334,000	4,484,396		(7,897)			2.040	0.462		3,929		11/17/2020	01/15/2026
63935B-AA-1	Navient Private Education Refi 20-HA A			4	1.A FE		101.0170	2,222,373	2,200,000	2, 199, 821		9			1.310	1.317		3.522		11/03/2020	01/15/2069
65478D-AE-7	Nissan Auto Receivables 2018-A 18-A A4			4	1.A FE		102.1310	1,087,697	1,065,000	1,086,206		(12,824)			2.890	0.456		1,368	15,389	06/30/2020	06/15/2024
65478N-AD-7	Nissan Auto Receivables 2018-C 18-C A3			4	1.A FE	204,889		208,869	204,929	204,919		13			3.220		MON	293		12/04/2018	06/15/2023
65479H-AC-1	Nissan Auto Receivables 2019-B 19-B A3			4	1.A FE	1,241,660	101.9320	1,274,150	1,250,000	1,246,537		4,877			2.500	2.858	MON	1,389	21,354	07/14/2020	11/15/2023
65479K-AD-2	Nissan Auto Receivables 2019-A 19-A A3			4	1.A FE	969,428	101.8780	968,376	950,529	968,425		(1,004)			2.900	0.182	MON	1,225		12/15/2020	10/15/2023
65479K-AE-0	Nissan Auto Receivables 2019-A 19-A A4			4	1.A FE	1,264,828		1,259,982	1,200,000	1,257,425		(7,403)			3.000	0.339	MON	1,600	9,000	10/05/2020	09/15/2025
74113M-AG-5	Prestige Auto Receivables Trus 16-2A E			4	2.C FE	401,547	101. 1930	404,773	400,000			(262)			5.730	5.697	MON	1,019	22,920	03/01/2017	08/15/2023
78470N-AB-2	SoFi Professional Loan Program 15-D A2	ļ		4	1.A FE	1,519,586		1,530,193	1,508,695	1,516,297		(1,098)			2.720		MON	684	41,037	10/12/2017	10/27/2036
78471C-AB-5	SoFi Professional Loan Program 17-D A2FX	ļ		4	1.A FE	767,964						(911)			2.650	2.050	MON	334	13,377	05/13/2020	09/25/2040
78471H-AA-6	Sofi Professional Loan Program 19-A A1FX			4	1.A FE		100.1610	13,331	13,309	13,309					3.180	3.202		19	423	01/18/2019	06/15/2048
78471H-AB-4	Sofi Professional Loan Program 19-A A2FX	ļ		4	1.A FE		104. 2280	2,605,699	2,500,000	2,499,802		70			3.690	3.721		4, 100	92,250	01/18/2019	06/15/2048
80284R-AH-2	Santander Drive Auto Receivabl 16-3 E	ļ		4	2.B FE		100.4410	419,845	418,000	423, 187		(1,769)			4.290	2.973		797	5,977	09/01/2020	02/15/2024
83390U-AF-4	SoFi Professional Loan Program 20-C AFX			4	1.A FE	995,446		1,016,965	995,605	995,459		14			1.950	1.962		863	11,109	05/14/2020	02/15/2046
83401A-AC-2	Sofi Professional Loan Program 18-D BFX	ļ		4	1.B FE	399,961		430,048	400,000	399,973		3			4.140	4.177		276	16,560	09/18/2018	02/25/2048
83401B-AB-2	SOFI PROFESSIONAL LOAN PROGRAM 17-F A2FX	ļ		4	1.A FE	2,202,669		2,245,205	2, 196, 577	2, 199, 382		(956)			2.840	2.793		1,040	62,383	12/15/2017	01/25/2041
83402D-AD-3	SoFi Professional Loan Program 16-C B	ļ		4	1.B FE	3,816,328		3,918,331	3,834,000	3,820,471		2,613			3.350	3.453		2, 141	128,439	04/29/2019	05/25/2037
83404F-AD-6	SoFi Professional Loan Program 17-A B	ļ		4	1.B FE		103.8770	1,674,499	1,612,000	1,565,459		9,979			3.440	4. 185		924	55,453	11/28/2018	03/26/2040
83404W-AB-3	Sofi Professional Loan Program 19-B A2FX	ļ		4	1.A FE		103. 3300	4,649,833	4,500,000	4,499,837		52			3.090	3.111		6, 180	139,050	03/26/2019	08/17/2048
83406T-AB-8	SoFi Professional Loan Program 20-A A2FX	ļ		4	1.A FE		103.3280	2,583,190	2,500,000	2,498,985		199			2.540	2.563		2,822	57,856	01/13/2020	05/15/2046
87165L-BB-6	Synchrony Credit Card Master N 16-2 A	ļ		4	1.A FE		100.7030	906,330	900,000	900,355		(942)			2.210	2.113		884	19,890	09/14/2017	05/15/2024
89231P-AD-0	Toyota Auto Receivables 2018-D 18-D A3	· 		4	1.A FE	531, 112		526,906	518,454	526,272		(4,840)			3.180		MON	733	8,243	06/30/2020	03/15/2023
89231X-AA-9	Toyota Auto Loan Extended Note 19-1A A	ļ		4	1.A FE	2,996,766		2,990,140	2,800,000	2,987,691		(9,074)			2.560		MON	1, 195	17,920	09/24/2020	11/25/2031
89232H-AC-9	Toyota Auto Receivables 2020-A 20-A A3	·}		4	1.A FE	511,055		509,882	500,000	509,351		(1,704)			1.660	0.305	MON	369	2,075	09/28/2020	05/15/2024
89233M-AD-5	Toyota Auto Receivables 2019-D 19-D A3	·		4	1.A FE	5,439,612		5,431,185	5,325,000	5,426,094		(13,518)			1.920		MON	4,544	17,040	10/29/2020	01/16/2024
89236X-AC-0	Toyota Auto Receivables 2020-D 20-D A3	·		4	1.A FE	2,853,785		2,855,646	2,850,000	2,853,770		(16)			0.350	0.284		443		12/23/2020	01/15/2025
89237J-AA-4	Toyota Auto Loan Extended Note 20-1A A	ł		4	1.A FE	7,616,282		7,722,653		7,611,413		(4,870)			1.350	1.092		1,688	41,606	09/24/2020	05/25/2033
89238K-AD-4	Toyota Auto Receivables 2017-D 17-D A3	·}		4	1.A FE		100 . 1940	274, 158	273,626	273,557		256			1.930	2. 151		235	5,281	07/18/2019	01/18/2022
89238U-AC-4	Toyota Auto Receivables 2019-C 19-C A2B	ł		4	1.A FE		100.0280	841,565	841,331	838,711		5,760			0.359	2.306		142	3, 166	03/27/2020	04/15/2022
89238U-AD-2	Toyota Auto Receivables 2019-C 19-C A3	·		4	1.A FE		101.5730	3,421,989	3,369,000	3,422,416		(2,246)			1.910	0.192		2,860		12/15/2020	09/15/2023
89239A-AD-5	Toyota Auto Receivables 2019-A 19-A A3	·}		4	1.A FE		101.7440	234,443	230,425	230,412		15			2.910	2.935		298	6,705	02/05/2019	07/17/2023
89613J-AC-4	Tricon American Homes 2020-SFR 20-SFR2 B	ł		4	1.D FE		99.2830	943, 193	950,000	949,957		(15)			1.832	1.827	MUN	2,466	400 044	10/27/2020	11/17/2039
90345K-AA-8	US Airways 2010-1 Class A Pass 6 1/4 04/22/23	. L		II	3.B FE	13,093,502	95.4460	2,952,611	3,093,502	3,093,502	L				6.250	6.252	AU	37,058	193,344	12/15/2010	04/22/2023

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Yea	ar								
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
90345W-AE-4	US Airways 2012-2 Class B Pass 6 3/4 06/03/21			1	3.C FE	1,643,872	97.2200	1,521,155	1.564.654	1,593,247	,	(50,625)	J		6.750	2.366	JD	8,214	105.614	03/05/2020	06/03/2021
909318-AA-5	United Airlines 2018-1 Class A UAL 3 1/2 03/01/30			1	1.E FE	18,164,881	99.2000	18,019,603	18,164,881	18,164,881					3.500	3.500	MS	211,924	635,771	01/31/2018	03/01/2030
909319-AA-3	United Airlines 2013-1 Class A UAL 4.3 08/15/25	1		1	2.B FE	4,708,795		4,755,765	4,708,795	4,708,795					4.300	4.300	Α	76,492	202,478	08/01/2013	08/15/2025
90931Q-AA-5	United Airlines 2013-1 Class B UAL 5 3/8 08/15/21	1		1	3.B FE	487,651			458,965	464,886		(8,079)			5.375	3.070		9,320	24,669	11/07/2017	08/15/2021
90932D-AA-3	United Airlines 2016-2 Class A UAL 3.1 10/07/28			1	2.A FE	14,754,197		13,862,887	14,724,747	14,745,234		(1,829)			3.100	3.074		106,509	456,467	09/30/2016	10/07/2028
90932K-AA-7	United Airlines 2019-2 Class B UAL 3 1/2 05/01/28	ļ		1	3.A FE	1,604,862		1,495,619	1,601,277	1,604,130		(518)			3.500	3.450		9,341	63,517	09/04/2019	05/01/2028
90932N-AA-1	United Airlines 2018-1 Class B UAL 4.6 03/01/26	ļ		1	3.A FE	4,734,986		4,684,634	4,734,986	4,734,986					4.600	4.601	MS	72,603	217,809	05/09/2018	03/01/2026
90932P-AA-6	United Airlines 2014-1 Class A UAL 4 04/11/26			1	2.A FE	4, 110, 165	101.1090	4, 155, 763	4, 110, 165	4, 110, 165					4.000	4.000	40	36,535	164,407	03/24/2014	04/11/2026
90932P-AB-4	United Airlines 2014-1 Class B UAL 4 3/4 04/11/22 .	ļ		1	3.B FE	1,272,932	100 . 3900	1,273,539	1,268,587	1,269,833		(814)			4.750	4.657	40	13,391	60,258	12/12/2017	04/11/2022
90932Q-AA-4	United Airlines 2014-2 Class A UAL 3 3/4 09/03/26 .	.l		1	1.G FE	5,026,708	101.5680	5, 105, 507	5,026,708	5,026,708					3.750	3.750	MS	61,787	188,502	07/28/2014	09/03/2026
90932Q-AB-2	United Airlines 2014-2 Class B UAL 4 5/8 09/03/22 .			1	3.B FE	1,589,828	100.6280	1,599,815	1,589,828	1,589,828					4.625	4.624		24, 101	73,530	07/28/2014	09/03/2022
90933H-AA-3	United Airlines 2016-1 Class B UAL 3.65 01/07/26			1	3.A FE	4,265,392		4, 161, 738	4,243,750	4,261,570		(2,706)			3.650	3.519		74,867	154,897	10/02/2019	01/07/2026
91845#-AA-2	Verizon Communications Inc VZ 3.812 35			1	2.A	4,277,077	114. 5410	4,899,007	4,277,077	4,277,077					3.812	3.842	MON	7,246	163,042	04/29/2015	05/15/2035
92888C-AF-4	Volvo Financial Equipment LLC 18-1A C			4	1.C FE	1, 149, 983		1,165,644	1, 150,000	1, 149, 993		4			3.060	3.080		1,564	35, 190	02/06/2018	12/15/2025
92888D-AC-9	Volvo Financial Equipment LLC 19-1A A3			4	1.A FE		101. 4890	253,722	250,000	250,000					3.000	3.019		333	7,500	02/05/2019	03/15/2023
93141*-AA-3	Walgreens Boots Alliance Inc WAG 5.54 35			1	2.B	2,998,714		3,632,912	2,998,714	2,998,714					5.540	5.604		7,384	166, 129	12/13/2010	11/15/2035
96042M-AN-9	Westlake Automobile Receivable 17-2A E			4	1.F FE	2, 108, 638		2,084,371	2,075,000	2,098,949		(9,689)			4.630	3.181		4,270	32,024	09/01/2020	07/15/2024
96328D-BF-0	Wheels SPV 2 LLC 18-1A A2	.ļ		4	1.A FE		100 . 3590	107,770	107,385	107,352		113			3.060	3.309		100	3,286	11/01/2018	04/20/2027
96928*-CJ-4	Walgreens Boots Alliance Inc WAG 6.270 26 K				2.C YE	2,591,880	119. 9380	3, 108, 649	2,591,880	2,591,880					6.270		MON	7,223	162,511	11/13/2009	07/15/2026
981464-FJ-4	World Financial Network Credit 16-A A	ļ		4	1.A FE	12,916,359		12,964,703	12,868,000	12,884,768		(31,586)			2.030	1.749		11,610	217,684	02/14/2020	04/15/2025
98161V-AC-4	World Omni Auto Receivables Tr 18-A A3			4	1.A FE	515,656		515, 172	510,077	515,231		(426)			2.500	0.290		567	2, 125	11/10/2020	04/15/2023
98162V-AD-1	World Omni Auto Receivables Tr 19-B A3	.		4	1.A FE	4,743,485		4,809,693	4,731,000	4,753,852		10,367			2.590	1.883		5,446	43,337	12/16/2020	07/15/2024
98162W-AD-9	World Omni Auto Receivables Tr 18-D A3			4	1.A FE	1,274,859		1,293,032	1,266,400	1,270,872		(3,987)			3.330	2.818		1,874	31,628	03/23/2020	04/15/2024
98162W-AF-4	World Omni Auto Receivables Tr 18-D B	+		4	1.C FE	785,596			750,000	774,377		(9,689)			3.670		MON	1,223	27,525	10/31/2019	12/16/2024
98162Y-AD-5	World Omni Auto Receivables Tr 19-A A3			4	1.A FE	9,015,450		9, 189, 759	9,015,450	9,015,450					3.040		MON	12, 181	205,552	03/18/2020	05/15/2024
98163E-AD-8	World Omni Auto Receivables Tr 18-C A3	· 		4	1.A FE	3,431,954	101.6810	3,434,228	3,377,466	3,402,555		(29,572)			3. 130		MON	4,698	105,715	12/27/2019	11/15/2023
98163W-AA-4 009089-AA-1	World Omni Auto Receivables Tr 20-B A1	· 		4	1.E FE	134,460		134,462	134,460	134,460		(57,500)			0.268	0.268	MON	1/	174	06/16/2020	07/15/2021
009089-AA-1	Air Canada 2013-1 Class A Pass 4 1/8 05/15/25		A		2.0 FE 1.F FE	12, 164, 299		11,341,126	11,771,354	12,089,087		(57,536)			4. 125	3.337	MIN	62,045	485,568	09/26/2019	05/15/2025
009090-AA-9	Air Canada 2015-1 Class A Pass ACACN 3.6 03/15/27		A	ļ	1.F FE 2.B FE	11, 151, 686	98.2770	11, 173, 989	11,369,839 .6,655,566	11,209,257		18,814			3.600	3.918		120,520	409,314	03/28/2018	03/15/2027
	Air Canada 2015-2 Class A Pass 4 1/8 12/15/27		A	!		6,815,206		6,223,503		6,792,567		(12,114)			4. 125	3.698		12,202	274,542	02/21/2020	12/15/2027
00908P-AB-3 00908P-AA-5	Air Canada 2017-1 Class A Pass 3.55 01/15/30 Air Canada 2017-1 Class AA Pas ACACN 3.3 01/15/30 .	†		1	2.B FE	1,548,360		1,355,624	1,548,360 10,771,200	1,548,360					3.550	3.550		25,346	54,967	12/07/2017	01/15/2030
11042T-AA-1	British Airways 2018-1 Class A Pas ACACN 3.3 01/15/30 . British Airways 2018-1 Class A 3.8 09/20/31	†····		1	1.G FE 1.F FE	10,771,200		10,539,223	10,771,200	10,771,200					3.300	3.300		163,902	355,450	03/14/2018	01/15/2030
110421-AA-1	British Airways 2018-1 Class A 3.8 09/20/31 British Airways 2019-1 Class A 3.3 12/15/32	†		1	1.F FE	4,936,928		4,925,118	4,936,928	4,936,928					3.300	3.314		7,241		03/14/2018	12/15/2032
11043X-AA-1	British Airways 2019-1 Class A 3.3 12/10/32 British Airways 2019-1 Class A 3.35 06/15/29	†		1	2.0 FE	1,460,745		1,384,330	4,930,928	4,936,928					3.350	3.364			48,935	07/15/2019	06/15/2029
11043X-AB-9	British Airways 2019-1 Class A 3.35 06/15/29 British Airways 2020-1 Class A 4 1/4 11/15/32	†		1	12.0 FE	300,000			300,000						4.250	4.273		1.098	40,833	11/17/2020	11/15/2032
C1466#-AA-6	Canadian Pacific Railway Ltd CP 5.410 24	1	Δ	1	1.F	1,209,318		1,257,473	1,209,318	1,209,318					5.410	5.410		21.445	65,424	03/03/2004	03/03/2024
165183-AP-9	Chesapeake Funding II LLC 17-2A D	†	^	4	2.B FE		100.4960	291,440	290,000	290,838		(195)			3.710	3.412		478	5,225	11/25/2020	05/15/2029
165183-AX-2	Chesapeake Funding II LLC 17-3A D	· · · · · ·		4	2.B FE		100.7650	226,720	225,000	225,000		100/			3.380	3.404		338	7,605	08/01/2017	08/15/2029
165183-BL-7	Chesapeake Funding II LLC 17-3x D	ļ		4	11.F FE		102.0770	1,020,768	1.000.000	999.918		114			3.570	3.605		1.587	35,700	04/11/2018	04/15/2030
37952U-AD-5	Global SC Finance II SRL 14-1A A1		D	4	1.G FE	2.507.809		2,508,365	2.508.333	2,508,135		53			3. 190	3.216		3,112	80,016	07/23/2014	07/17/2029
	btotal - Bonds - Industrial and Miscellaneo	NIC /	Linaffil	iatad) (100.0010			£,000,100					0. 100	0.210	11014			0172072014	017 117 2020
		Jus (Ullailli	iaicu) - (Juliei	077 070 044	VVV	000 007 050	070 045 500	070 045 001		(004 (50)	4 007 407		VVV	vvv	VVV	0 454 000	40,000,404	VVV	VVV
	an-Backed and Structured Securities					677,679,341		690,087,858	672,645,526	676,615,221		(824,450)	1,207,487		XXX	XXX	XXX	3,451,232	18,882,431	XXX	XXX
	tal - Industrial and Miscellaneous (Unaffilia	ated)) Bond:	s		16,902,324,063		18,980,698,576	16,736,146,396	16,877,014,111		(10,810,084)	10,671,003		XXX	XXX	XXX	150,942,381	577,648,084	XXX	XXX
020002-BB-6	Allstate Corp/The ALL 5 3/4 08/15/53			2	2.B FE	8,500,000	107.0060	9,095,510	8,500,000	8,500,000					5.750	5.750	Α	184,639	488,750	08/06/2013	08/15/2053
15189T-AS-6	CenterPoint Energy Inc CNP 6 1/8 PERP	ļ		2	3.A FE	700,000		733,250	700,000	700,000					6. 125	6.125	MS	14,292	42,875	08/15/2018	01/01/9999
25746U-BY-4	Dominion Energy Inc D 5 3/4 10/01/54	·		2	2.C FE	503,500		557 , 137	500,000	501,886		(446)			5.750	5.636	40	7,188	28,750	01/26/2017	10/01/2054
29379V-AN-3	Enterprise Products Operating EPD Float 06/01/67	·			2.C FE	486,875		429,000	500,000	487,280		226			3.003		MJSD	1,293	19,302	07/14/2017	06/01/2067
69352P-AC-7	PPL Capital Funding Inc PPL Float 03/30/67	ł			2.C FE	2,395,575		2, 108, 766	2,445,000	2,397,136		902			2.919		MJSD	786	90,201	08/15/2017	03/30/2067
744320-AL-6	Prudential Financial Inc PRU 5 7/8 09/15/42	ł		2	2.B FE	10,000,000		10,731,430	10,000,000	10,000,000					5.875	5.875	MS	172,986	587,500	08/06/2012	09/15/2042
929089-AF-7	Voya Financial Inc VOYA 4.7 01/23/48	ł		2	2.C FE		103.9000	519,500	500,000	500,000					4.700	4.700		10,314	23,500	12/21/2018	01/23/2048
87089N-AA-8	Swiss Re Finance Luxembourg SA SRENVX 5 04/02/49	4	D	2	1.F FE	7,000,000	116.4020	8, 148, 112		7,000,000					5.000	5.000	٩٥	86,528	350,000	03/26/2019	04/02/2049

SCHEDULE D - PART 1

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

							1	Showing All Lor	0											_	
1	2		Codes		6	7	- 1	air Value	10	11		in Book/Adj	usted Carrying	g Value				nterest			ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r	Ι.	and		Rate					Current	Other-	in							
		С			SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
			i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	2	Amount	Amount		Contractual
CUSIP		d	a le	-	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	١	9		Symbol	Cost	Value	Value	Value	Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	btotal - Bonds - Hybrid Securities - Iss	uor Obliga		Jilai I	Cyllibol	30.085.950	_	32.322.705	30.145.000	30.086.302	(Decrease)	682	rtecognized	value	XXX	XXX	XXX	478.026	1.630.878	XXX	XXX
	tal - Hybrid Securities	suei Obliga	110115			30,085,950	+	32,322,705	30,145,000	30,086,302		682			XXX	XXX	XXX	478,026	1,630,878	XXX	XXX
	tal - Parent. Subsidiaries and Affiliates	Dondo				30,080,930	XXX	32,322,700	30, 145,000	30,086,302		082			XXX	XXX	XXX	478,020	1,030,878	XXX	XXX
	I I Shares TIPS Bond ETF	5 DOITUS		- 1	1.G YE	1 704 050	127 . 6500	1,838,160		1,838,160	152, 136				0.000				20,760	06/24/2020	^^^
	iShares Emerging Markets High ETF				4.B	729,452		695,250			(14,400)				0.000	0.000			37,843	05/09/2018	
	iShares JP Morgan USD Emerging ETF				4.A	1,332,934		1,390,920		1,390,920	22,049				0.000	0.000			37,088	12/02/2020	
	btotal - Bonds - SVO Identified Funds	- Exchang	e Trade	ed Fund	ds - as																
Ide	entified by the SVO					3,766,438	XXX	3,924,330		3,924,330	159,785				XXX	XXX	XXX		95,691	XXX	XXX
6099999. Sul	btotal - SVO Identified Funds					3,766,438	XXX	3,924,330		3,924,330	159,785				XXX	XXX	XXX		95,691	XXX	XXX
6599999. Sul	btotal - Unaffiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
7699999. Tot	tal - Issuer Obligations					15,464,140,450	XXX	17,559,576,929	15,398,855,523	15,518,916,684	134, 144	(2,533,470)	10,264,761		XXX	XXX	XXX	151,513,807	531,500,326	XXX	XXX
7799999. Tot	tal - Residential Mortgage-Backed Sed	curities				2,102,298,933	XXX	2,270,248,801	2,137,697,766	2,126,805,710		6,508,454	1,531		XXX	XXX	XXX	5,068,874	51,056,654	XXX	XXX
7899999. Tot	tal - Commercial Mortgage-Backed Se	ecurities				1,929,090,096	XXX	2,045,623,906	1,891,797,396	1,912,882,601		(3,764,762)			XXX	XXX	XXX	5,262,477	61,042,135	XXX	XXX
7999999. Tot	tal - Other Loan-Backed and Structure	ed Securiti	es			710,657,859	XXX	721,515,504	703,238,835	708,359,481		(1,859,100)	1,207,487		XXX	XXX	XXX	3,464,160	20,118,224	XXX	XXX
8099999. Tot	tal - SVO Identified Funds					3,766,438		3,924,330		3,924,330	159,785				XXX	XXX	XXX		95,691	XXX	XXX
8199999. Tot	tal - Affiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
8299999. Tot	tal - Unaffiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
8399999 - To	otal Bonds					20,209,953,776	XXX	22,600,889,470	20, 131, 589, 520	20,270,888,806	293,929	(1,648,878)	11,473,779		XXX	XXX	XXX	165,309,318	663,813,030	XXX	XXX

Book/Adjusted Carrying	Value by NAIC Designat	ion Category Footnote:				
1A\$5,204,219,643	1B\$379,455,607	1C\$451,035,901	1D\$427,716,774	1E\$740,711,273	1F\$2,068,680,445	1G\$2,340,086,058
2A\$2,606,179,850	2B\$3,066,384,472	2C\$2, 132, 406, 506				
3A\$369,811,950	3B\$171,060,053	3C\$190,640,406				
4A\$34,822,516	4B\$63, 104, 345	4C\$12,711,645				
5A\$1, 116,030	5B\$10, 149,907	5C\$595,425				
6\$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

							1	RRED STOCK		ilibel 31 01 Ct			1	o					
1	2	Codes	5	6	7	8		air Value	11		Dividends					d Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19	NAIC	1
																		Desig-	1
																		nation,	1
																		NAIC	1
																	Total	Desig-	1
							Rate										Foreign	nation	1
							Per								Current		Exchange	Modifier	1
							Share							Current	Year's	Total Change	Change in	and	1
				Par		Book/	Used to						Unrealized	Year's	Other-Than-		Book/	SVO	1
CUSIP			Number	Value	Rate	Adjusted					Amazint	Nanadmittad	-					Admini-	1
		_	of	Per	Per		Obtain				Amount	Nonadmitted	Valuation	(Amor-		Book/Adjusted	Adjusted		Data
Identi-	Б : ::	For-				Carrying	Fair		A	Declared	Received	Declared But	Increase/	tization)		Carrying Value		strative	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	Symbol	Acquired
02665T-88-4 04208T-20-7	American Homes 4 Rent		45,434.000 .23,800.000	1.00	21.620	1, 124,861 514,556	25.800	1, 172, 197 620, 228	1, 124, 862	10.041	66,732				80.444	(80,444		3.B FE 4.A YE	12/31/2018
06055H-20-2	Armada Hoffler Properties Inc		23,800.000	1.00	21.620	514,556	26.060 27.280		514,556 500,000	10,041	25,000					(80,444	·····	4.A YE	06/11/2019 09/10/2019
125896-85-2	Bank of America Corp		20,000.000	1.00		582,526	28.400				33,194							2.0 FE	03/16/2020
15202L-20-6	Centerspace		23,400.000	1.00		553,348	26.400	622,440										2.0 YE	12/21/2020
19075Q-AC-6	CoBank ACB		10,000,000.000	1.00		10.000.000	1.093	10.925.000	10.000.000	156.250	625.000							2.A FE	04/05/2016
253868-82-2	Digital Realty Trust Inc		23,800.000	1.00		595,000	27.300	649,740	595,000		30,940							3.A FE	10/01/2019
26441C-40-2	Duke Energy Corp		16,600.000	1.00		413,380	28.770		413,380		22,922			<u> </u>				2.B FE	03/18/2020
26884U-50-5	EPR Properties		20,679.000	1.00		499,977	23.400	483,889	499,977	7,432	29,726							3.C FE	12/21/2018
29278N-40-0	Energy Transfer Operating LP		28,000.000	1.00		695,706	21.300	596,400	695,706		53,375							3.B FE	12/10/2018
38148B-AD-0	Goldman Sachs Group Inc		125,000.000	1.00		113,594	1.010	126,250	113,594	885	6,250							3.A FE	11/13/2018
446150-AL-8	Huntington Bancshares Inc		400,000.000	1.00		400,000	1.005	402,000	400,000	4,813	22,800							3.A FE	02/27/2018
46625H-HA-1	JPMorgan Chase & Co		977,000.000	1.00		981,885	0.998	975,001	981,885	6,299	46,216							2.B FE	09/19/2018
48127F-AA-1 48128B-AG-6	JPMorgan Chase & Co JPMorgan Chase & Co		2,400,000.000 765.000.000	1.00		2,400,000 765.000	0.982 1.033	2,357,856	2,400,000 765.000	21,743	115,988							2.B FE 2.B FE	06/02/2014
69360J-55-2	PS Business Parks Inc			1.00		654.535	27.390			14,003	31,935							2.B FE	03/16/2020
69360J-55-2	PS Business Parks Inc			1.00		739,371	27.390		739,371		31,935							2.B FE	03/18/2020
70509V-50-6	Pebblebrook Hotel Trust			1.00		701,358	24.650	693.848	701,358	11,215	44,861							3.C YE	02/16/2018
70509V-60-5	Pebblebrook Hotel Trust			1.00		913,706	25.270	929, 153	913,706	14.650	58,282							3.C YE	03/06/2020
	Public Storage		10,000,000	1.00		250.000	27 . 140	271,400	250.000		6,231							1.G FE	.06/08/2020
74460W-62-8	Public Storage		43,700.000	1.00		1,092,500	27.670	1,209,179	1,092,500		53,259							2.A FE	09/05/2019
74460W-64-4	Public Storage		10,700.000	1.00		266,617	28.790	308,053	266,617		14,735							2.A FE	03/18/2020
76169C-40-7	Rexford Industrial Realty Inc		23,200.000	1.00		571,696	26.940	625,008	571,696		31,992							3.A FE	03/16/2020
804395-80-4	Saul Centers Inc		26,944.000	1.00	16.006	431,260	24.250	653,392	431,260	10,315	41,258				132,345)	4.A YE	01/30/2019
804395-87-9	Saul Centers Inc		32,800.000	1.00	14.700	482,160	23.560	772,768	482,160	12,300	49,200				337,840	(337,840		4.A YE	09/10/2019
808513-AP-0	Charles Schwab Corp			1.00		2,850,000	1.018	2,899,875	2,850,000	43,938	131,813							2.B FE	10/24/2016
816851-60-4 866082-50-6	Sempra Energy		25,400.000 28,889.000	1.00		628,665 716,097	28.430 23.090		628,665 716,097	9, 128	34,572					-		2.C FE 3.B YE	03/18/2020 04/18/2018
866082-50-6	Summit Hotel Properties Inc		28,889.000	1.00			23.090	482,142			46,583						ļ	3.B YE	11/21/2018
867892-60-6	Sunstone Hotel Investors Inc			1.00		544, 128	24.440			9.586	37,438							3.C	04/02/2020
89832Q-AB-5	Truist Financial Corp		965,000.000	1.00		982,850	1.015	979,475	982.850	2,166	48.733							2.B FE	01/06/2020
902973-AZ-9	US Bancorp/MN		1,350,000.000	1.00		1,350,000	1.125	1,518,413	1,350,000	15, 105	71,550							2.A FE	.02/02/2017
929042-81-0	Vornado Realty Trust		20,600.000	1.00		515,000	26.710		515,000	2,779								3.A FE	11/19/2020
949746-RG-8	Wells Fargo & Co			1.00		8,500,000	1.061	9,020,625	8,500,000	22,289	501,500							2.B FE	04/14/2014
94988U-15-1	Wells Fargo & Co		20,000.000	1.00		500,000	26.420	528,400	500,000		20,979							2.B FE	01/15/2020
	Sequel MGK Products LLC		35.000		1,000.000	35,000	1,000.000	35,000	35,000									5.B GI	07/24/2020
404280-BL-2	HSBC Holdings PLC	D	425,000.000	1.00		425,000	1.089	462,719	425,000	2,763	25,500							2.C FE	05/15/2017
	ubtotal - Preferred Stock - Industria	al and Miscellar		Perpetual Pr	eferred	43,818,037	XXX	46,810,729	43,818,038	386,952	2,460,019				550,629	(550,629)	XXX	XXX
10537L-3*-3	BrandyWine Global		1,040,000.000	1.00		10,400,000	11.052	11,493,872	10,400,000	30,767	326 , 127							1.C FE	12/17/2019
	KKR Income Opportunities Fund		280,000.000	1.00		7,000,000	26.879	7,526,120	7,000,000	44,450	279,294							1.F FE	10/07/2019
	Kayne Anderson MLP Investment		200,000.000	1.00		5,000,000	32.418	6,483,500	5,000,000	15,000	24,444							1.E FE	11/04/2020
	ubtotal - Preferred Stock - Industri	ial and Miscella	neous (Unaffiliated) l	Redeemable	Э												1		1
P	referred					22,400,000	XXX	25,503,492	22,400,000	90,217	629,865					<u> </u>		XXX	XXX
8999999 - T	otal Preferred Stocks	<u> </u>				66.218.037	XXX	72.314.221	66.218.038	477.169	3.089.884				550.629	(550,629)	XXX	XXX

Boo	ok/Adjusted Carrying	Value by NAIC Designati	ion Category Footnote:				
1A .	.\$	1B\$	1C\$10,400,000	1D\$	1E\$5,000,000	1F\$7,000,000	1G\$250,000
2A .	.\$12,709,117	2B\$	2C\$				
3A .	.\$2,195,290	3B\$3,064,925	3C\$2,659,169				
4A .	.\$1,427,976	4B\$	4C\$				
5A .	.\$	5B\$35,000	5C\$				
6	.\$						

SCHEDULE D - PART 2 - SECTION 2

						Showing A	All COMMON STO	OCKS Owned De	ecember 31 of (Current Year						
1	2	Cod	es	5	6		ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue 17	18
		3	4			7	8		10	11	12	13	14	15	16	NAIC
																Desig-
																nation,
																NAIC
																Desig-
						Rate										nation
						Per									Total Foreign	Modifier
													O			and
					D 1/	Share							Current Year's	T	Exchange	
011010					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying Dat	
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value Acqu	
001230-10-4	AGNC Investment Corp			56,000.000	873,600	15.600	873,600	786,415	6,720	80,880		23,567		23,567	12/15/2	
00130H-10-5	AES Corp/The			66,730.000	1,568,155	23.500	1,568,155	748,940		38,250		240,228		240,228		
00206R-10-2 00724F-10-1	AT&T IncAdobe Inc		····	5,200.000 4.597.000	149,552 2,299,052	28.760	149,552	148,200				1,352		1,352 232,430	12/30/2	
008492-10-0	Agree Realty Corp				2,299,052		2,299,052	1,014,369	18.728	67.762		(35,303)		(35, 303)	10/30/	
015271-10-9	Alexandria Real Estate Equitie			14,454.000	2,575,992	178.220	2,575,992	1,531,099	15.755	42.988		427, 196			10/29/2	
018802-10-8	Alliant Energy Corp			13,500.000	695,655	51.530	695,655	691,669		5,472		3,986		3,986	12/23/2	
02079K-10-7	Alphabet Inc		I	311.000	544,835	1,751.880	544,835					126,614		126,614	07/20/2	
02079K-30-5	Alphabet Inc			1,829.000	3,205,579	1,752.640	3,205,579	1,205,715				755,834		755,834	03/06/2	019
023135-10-6	Amazon.com Inc			1,543.000	5,025,443	3,256.930	5,025,443	2,525,055				1,878,987		1,878,987		
024835-10-0	American Campus Communities In		····	10,300.000	440,531	42.770	440,531	377 , 114		16,309		(3,531)		(3,531)	07/21/2	
025537-10-1	American Electric Power Co Inc			17,490.000	1,456,392		1,456,392	1,020,185	4.005	49,672		(196,588)		(196,588)	10/18/2	
02665T-30-6 03027X-10-0	American Homes 4 Rent American Tower Corp			32,500.000	975,000 1,391,652	30.000	975,000 1,391,652	721,644	1,625 7,502	6,380		126,531 (43,990)		126,531		
03064D-10-8	Americal Tower corp			51.646.000	1.927.945	37.330	1.927.945	1.873.253	10.846	5.815		54,692		(43,990)	11/23/2	
03076C-10-6	Ameriprise Financial Inc			5, 100, 000	991,083	194.330	991.083		10,040	20.859		141.525		141.525		
031162-10-0	Amgen Inc			4,100.000	942,672	229.920	942,672	407,200		22,400		(38,356)		(38,356)		
036752-10-3	Anthem Inc			1,700.000	545,853	321.090	545,853			1,615		(16,401)		(16,401)	11/17/3	
037833-10-0	Apple Inc			49, 132.000	6,519,325	132.690	6,519,325	1,271,127		39,674		2,912,422		2,912,422		
053484-10-1	AvalonBay Communities Inc			13, 100.000	2, 101, 633	160 . 430	2, 101, 633	1,847,702	20,829	48,821		(234,888)		(234,888)	12/15/2	
09257W-10-0	Blackstone Mortgage Trust Inc			34,785.000	957,631		957,631	912,593	21,567	75,665		(258,699)		(258,699)	10/05/2	
09857L-10-8 101121-10-1	Booking Holdings Inc			836.000	1,861,998	2,227.270 94.530	1,861,998	1,316,606	22,646			416,043		416,043	07/20/2	
11120U-10-5	Boston Properties Inc			23, 108.000 .85.321.000	2, 184, 399 1, 412, 063	94.530	2,184,399 1,412,063	2,322,132 1,233,376	22,040	12.284		(364,911)		(364, 911)	11/10/2	
11133T-10-3	Broadridge Financial Solutions		1	8,930.000	1,368,076	153.200	1,368,076	972,517	5, 135	17,046		321,554		321,554		
11135E-10-4	Broadstone Net Lease Inc			.51,700.000	1,012,286	19.580	1,012,286	877,045	12,925	6,980		135,241		135,241	09/17/2	
11135F-10-1	Broadcom Inc			2,900.000	1,269,765	437.850	1,269,765	670,277		38,715		353,307		353,307	10/24/2	018
11284V-10-5	Brookfield Renewable Corp			5,362.000	312,444	58.270	312,444			3, 103		223,562		223,562	12/14/2	
125896-10-0	CMS Energy Corp			13,900.000	848,039	61.010	848,039	809,761		11, 125		38,278		38,278	12/09/2	
126650-10-0	CVS Health Corp			18,600.000	1,270,380	68.300	1,270,380	1,220,450		36,450		(103,816)		(103,816)		
133131-10-2 14040H-10-5	Camden Property Trust Capital One Financial Corp			34, 100.000	3,407,272 1,314,705	99.920 98.850	3,407,272 1,314,705	2,884,071 969,872	28,303			(137, 138)		(137, 138)	12/10/2	
14174T-10-7	CareTrust REIT Inc			83.308.000	1,314,703	22.180	1.847.771	1,800,353	20.827	63.793		158,570		158.570		
14912Y-20-2	CatchMark Timber Trust Inc			40.107.000	375,402	9.360	375,402	370,542	20,021	20,389		(63,050)		(63,050)		
15189T-10-7	CenterPoint Energy Inc			31,958.000	691,571	21.640	691,571			4,224		23,361		23,361	12/23/2	
156782-10-4	Cerner Corp	.		26,410.000	2,072,657	78.480	2,072,657	1,859,858	5,810	15,782		170,104		170, 104		
164110-10-1	Cheniere Energy Partners LP	.	ļ	21,087.000	743,317	35.250	743,317	709,926		35,612		(47, 107)		(47, 107)	12/28/2	
172967-42-4	Citigroup Inc			23,900.000	1,473,674	61.660	1,473,674	767,897		46,563		(338,637)		(338,637)		
185390-10-5	Clearway Energy Inc			25,909.000	765,611	29.550	765,611	479,837		19,733		272,766		272,766		
191216-10-0	Coca-Cola Co/The		····	36,039.000	1,976,379	54.840	1,976,379	1,858,750		54,758		75, 166		75, 166	07/20/2	
20030N-10-1 20369C-10-6	Community Healthcare Trust Inc			34,000.000	1,781,600 268.527		1,781,600 268.527	911,429 263.387		27,987		274,909				
216648-40-2	Cooper Cos Inc/The	-	1	4,504.000	1,636,393		1,636,393	1,436,446		140					11/11/2	
22002T-10-8	Corporate Office Properties Tr			52,478.000	1,368,626	26.080	1,368,626	1,353,387	14,431	40,489		(41,722)		(41,722)	09/22/2	
222795-50-2	Cousins Properties Inc			45,225.000	1,515,038	33.500	1,515,038	1,562,287	13,568	41,241		(126,611)		(126,611)	11/09/2	
22822V-10-1	Crown Castle International Cor			21,501.000	3,422,744	159 . 190	3,422,744	1,946,882		100,084		352,289		352,289	12/28/2	020
229663-10-9	CubeSmart	.	ļ	20,700.000	695,727		695,727	659,119	7,038	13,596		36,294		36,294	12/29/2	
23283R-10-0	Cyrus0ne Inc		·····	38,900.000	2,845,535		2,845,535	2,218,747	19,839	54,532		409,482		409,482	12/15/2	
233331-10-7 235851-10-2	DTE Energy Co	-	····	8,163.000	991,070	121.410	991,070	780,841	8,857	28,909	<u> </u>	5,270		5,270	04/02/2	
252131-10-7	Danaher Corp	-	····	4,360.000 631.000		222.140	968,530 233,293	244,979216.068	785	2,798		270,489		270,489 17,226		
252784-30-1	DiamondRock Hospitality Co		1	23,500.000	233,293		193,875					77,731		77,731	10/19/2	
253868-10-3	Digital Realty Trust Inc		1	39,968.000	5,575,936	139.510	5,575,936	3,821,718	42,636	165,026		745,285		745, 285	12/22/2	
25746U-10-9	Dominion Energy Inc			18,295.000	1,375,784		1,375,784	1,292,698		49,480		(109,313)		(109,313)	12/23/2	

SCHEDULE D - PART 2 - SECTION 2

								OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod		5	6		ir Value	9		Dividends			<u> </u>	justed Carrying V	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
																	Desig-
																	nation,
																	NAIC
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	strative
fication	Description	Code		Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	
25960P-10-9	Douglas Emmett Inc				974,612	29.180	974,612	989.860	9,352	12,040		(15,248)		(15, 248)		11/06/2020	
264411-50-5	Duke Realty Corp			34,300.000	1,370,971	39.970	1,370,971	534,281		32,928		181,790		181,790		11/21/2016	
26441C-20-4	Duke Energy Corp			10,400.000	952,224	91.560	952,224	817,604		28,220		46, 192		46, 192		12/15/2020	
26875P-10-1	EOG Resources Inc			11,400.000	568,518	49.870	568,518	569,146				(628)		(628)		12/29/2020	
27616P-10-3 285512-10-9	Easterly Government Properties Electronic Arts Inc			45,500.000 14,012.000	1,030,575 2,012,123	22.650	1,030,575 2,012,123	1,070,777 1,343,069		19,084 2,382		(40,202) 433.421		(40,202)		11/13/2020 11/11/2020	
285512-10-9 29273V-10-0	Energy Transfer LP			14,012.000	2,012,123	143.600	2,012,123	1,343,069		2,382		433,421		(1,081,910)		11/11/202010/27/2020	
29364G-10-3	Entergy Corp		1		2,815,488	99.840	2,815,488	2,770,383		49,082	<u> </u>	45, 105		45, 105		12/28/2020	
293792-10-7	Enterprise Products Partners L			146,649.000	2,872,854	19.590	2,872,854	3,462,336		227,927		(914,388)		(914, 388)		10/06/2020	
29444U-70-0	Equinix Inc			9,066.000	6,474,756	714.180	6,474,756	3,822,947		83,029		1, 164, 659		1,164,659		12/16/2020	
294600-10-1	Equitrans Midstream Corp			111,016.000	892,569	8.040	892,569	918,704		22,325		(26, 135)		(26, 135)		12/28/2020	
29472R-10-8	Equity Lifestyle Properties In			10,300.000	652,608	63.360	652,608	573,851	3,528	7,412		(17,362)		(17,362)		10/01/2020	
29476L-10-7 29670E-10-7	Equity Residential			17,800.000 .55,979.000	1,055,184 1,186,755	59.280 21.200	1,055,184 1,186,755		10,725 13,435	22,331		(99,560) 199,637		(99,560)		10/30/2020 12/11/2020	
297178-10-5	Essex Property Trust Inc			4.539.000	1,077,649	237.420	1,077,649	910.649	9,430	19,953		39.672		39,672		12/15/2020	
30034W-10-6	EVERGY INC			29,455.000	1,635,047	55.510	1,635,047	1,638,808	, 400	38,278		(148,992)		(148,992)		12/17/2020	
30161N-10-1	Exelon Corp			19,200.000	810,624	42.220	810,624					(64,704)		(64,704)		12/02/2016	
30225T-10-2	Extra Space Storage Inc			22,365.000	2,591,209	115.860	2,591,209	1,764,193		62,424		236 , 142		236, 142		12/16/2020	
30303M-10-2	Facebook Inc			9,891.000	2,701,826	273.160	2,701,826	1,210,094				694,410		694,410		11/11/2020	
313747-20-6	Federal Realty Investment Trus			4,300.000	366,016	85.120	366,016	387,461	4,558	44.070		(21,445)		(21,445)		12/15/2020	
31620M-10-6 32054K-10-3	Fidelity National InformationFIRST INDUSTRIAL REALTY TRUST			8,900.000 13,400.000	1,258,994 564,542	141.460 42.130	1,258,994 564.542	1,206,631	3,350	11,270		12,784 55,053		12,784		12/17/2020 12/29/2020	
36467J-10-8	Gaming and Leisure Properties				1,781	42.400	1,781	1,822		4,019				(41)		12/29/2020	
374297-10-9	Getty Realty Corp			10.500.000	289,170	27.540	289. 170	274.187	3.081	111		14.983		14.983		12/31/2020	
388689-10-1	Graphic Packaging Holding Co			66,200.000	1, 121, 428	16.940	1, 121, 428	936,326	4,965	11,813		159,440		159,440		09/25/2020	
40412C-10-1	HCA Holdings Inc			7,500.000	1,233,450	164.460	1,233,450	256,603		3, 182		130,011		130,011		06/24/2020	
41068X-10-0	Hannon Armstrong Sustainable I			17,127.000	1,086,366	63.430	1,086,366	341,416	5,823	19,247		667,684		667,684		04/01/2020	
42225P-50-1 42250P-10-3	Healthcare Trust of America In Healthpeak Properties Inc			42,981.000 117,179.000	1, 183, 697 3, 542, 321	27.540 30.230	1, 183, 697 3, 542, 321	1,024,181		40,032		83,717 (423,162)				10/27/202011/13/2020	
431284-10-8	Highwoods Properties Inc					30.230	2,330,244	2,528,508				(298,713)		(298,713)		11/13/2020	
437076-10-2	Home Depot Inc/The		1	4,885.000	1,297,554	265.620	1,297,554			29,310		230,767		230,767		01/16/2013	
44107P-10-4	Host Hotels & Resorts Inc			117,499.000	1,719,010	14.630	1,719,010	1,521,935		9,710		124,218		124,218		12/04/2020	
444097-10-9	Hudson Pacific Properties Inc			46,500.000	1, 116, 930	24.020	1, 116, 930	1,278,431		31,975		(216,253)		(216,253)		12/28/2020	
445658-10-7	JB Hunt Transport Services Inc			7,865.000	1,074,752	136.650	1,074,752	902,078		7, 129		136,995		136,995	ļ	11/23/2020	
45378A-10-6 45866F-10-4	Independence Realty Trust Inc			62,880.000 9,347.000	844,478 1,077,616	13.430 115.290	844,478 1,077,616		7,546	14,860 2,391				52,284		09/25/2020 12/15/2020	
461202-10-3	Intercontinental Exchange Inc	[379.850		1,022,222		9,078	····	53,393		55,393	····	12/ 15/2020	
46120E-60-2	Intuiting	[1	1, 196, 000		818.100						271.432		271.432		05/19/2017	
46187W-10-7	Invitation Homes Inc			92,400.000	2,744,280	29.700	2,744,280	2, 176, 160		45,810		252,621		252,621		12/15/2020	
49427F-10-8	Kilroy Realty Corp			9,495.000	545,013	57.400	545,013	519,307	4,748	6,442		(90,904)		(90,904)		11/11/2020	
49446R-10-9	Kimco Realty Corp			37,500.000	562,875	15.010	562,875	549,576		4,880		13,299		13,299		12/18/2020	
49456B-10-1	Kinder Morgan Inc			79,044.790	1,080,542	13.670	1,080,542	1,264,233		63,623		(350,714)		(350,714)	ļ	09/02/2020	
512807-10-8 518439-10-4	Lam Research Corp			1,000.000 1,648.000		472.270 266.190	472,270 438,681		1,300	4,980 2,456		179,870 98,303			·	02/11/2016 12/14/2018	
531229-60-7	Liberty Media Corp-Liberty Sir					266.190		947,312		∠,456	l	98,303		98,303	·	12/ 14/2018	-1
531229-00-7 53223X-10-7	Life Storage Inc		1	17,256.000	2,060,194	119.390	2,060,194	1,672,926				365,547				11/09/2020	1
548661-10-7	Lowe's Cos Inc]	6,100.000	979,111	160.510	979, 111			13,725		248,575		248,575		07/06/2017	
55303A-10-5	MGM Growth Properties LLC			10,700.000	334,910	31.300	334,910	321,365	5,216			13,545		13,545		12/09/2020	
55336V-10-0	MPLX LP			93,656.000	2,027,652	21.650	2,027,652	1,840,724		129,679	ļ	144,736		144,736	ļ	09/24/2020	
559080-10-6	Magellan Midstream Partners LP			58,584.000	2,486,305	42.440	2,486,305	3,273,266		216,486		(863,452)		(863,452)		10/09/2020	
56585A-10-2 58155Q-10-3	Marathon Petroleum Corp			27,600.000 6,400.000	1,141,536	41.360	1,141,536	883,009	2.688	16,008		258,527 250,122				11/09/2020	
58155Q-10-3 592688-10-5	McKesson Corp				1,113,088 1,20	173.920 1,139.680	1,113,088 428,520		2,688	5,312		250, 122		250, 122		05/13/2020 05/14/2020	
	Microsoft Corp	[6,810,500	1, 139.680	6.810.500	1,469,774		63.996	····	1.981.726		1.981.726		09/14/2020 09/16/2015	
55 TO 10 T	1 20 20 11 COLD				,010,300		,010,000	, TUU, 114				1,301,720		1,501,720	·	DI UZ 101 LU LU	

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

						Showing A	All COMMON STO	OCKS Owned De	ecember 31 of 0	Current Year						
1	2	Cod	es	5	6		ir Value	9		Dividends		Cha	nge in Book/Adi	usted Carrying Va	alue 17	18
	_	3		-	-	7	8	•	10	11	12	13	14	15	16	NAIC
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						- ·										
						Rate										nation
						Per									Total Foreign	Modifier
						Share							Current Year's		Exchange	and
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying Date	strative
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value Acquired	Symbol
59522J-10-3	Mid-America Apartment Communit			25,646.000	3,249,092	126.690	3,249,092	2,722,324	- 1	58,684		217,164	<u> </u>	217, 164		
617446-44-8	Morgan Stanley			21,600.000	1,480,248	68.530	1,480,248	1,102,420		16,100		377,828		377,828		
620076-30-7	Motorola Solutions Inc			13,326.000	2,266,220	170.060	2,266,220	2,119,145	9,461	25,028		215,871		215,871		
629377-50-8	NRG Energy Inc			17,300.000	649,615	37 . 550	649,615	565,761		9, 150		83,854		83,854		
63633D-10-4	National Health Investors Inc			14, 167.000	979,931	69.170	979,931	948,464	15,619	56,504		(155,026)		(155,026)	11/18/2020 .	
637417-10-6	National Retail Properties Inc			55,250.000	2,260,830	40.920	2,260,830	2,420,144		78,799		(327,895)		(327, 895)		
65341B-10-6	NextEra Energy Partners LP		·····	14, 188.000	951,305	67.050	951,305	372,658		31,648		202,064		202,064	12/15/2020	
654106-10-3 65473P-10-5	NIKE Inc NiSource Inc			6,605.000	934,409 846.486	141.470	934,409 846.486	554,387		6,460		219,049 (26,648)		219,049		
655844-10-8	Norfolk Southern Corp		1	5,300.000		22.940	1,259,333	1, 195, 361		1,634		63,972		(26,648)		
666807-10-2	Northrop Grumman Corp			1,161.000	353,780	304.720	353,780	237,974		6,583	***************************************	(45,569)		(45, 569)	04/13/2017	
67066G-10-4	NVIDIA Corp			3,229.000	1,686,184	522.200	1,686,184	540,528		2,067				926,400	07/17/2019	
67103H-10-7	O'Reilly Automotive Inc]I	1,421.000	643, 102	452.570	643,102	439,803				203,299				
681936-10-0	Omega Héalthcare Investors Inc			53,318.000	1,936,510	36.320	1,936,510	1,679,463		114,953		(63,501)		(63,501)		
69351T-10-6	PPL Corp			8,800.000	248 , 160	28.200	248, 160	302,630	3,652	10,956		(54,470)		(54,470)		
700517-10-5	Park Hotels & Resorts Inc			26,400.000	452,760	17 . 150	452,760	387,980				64,780		64,780	12/07/2020 .	
70450Y-10-3	PayPal Holdings Inc			10,112.000	2,368,230	234.200	2,368,230	757,236				1,142,943		1, 142, 943	11/19/2020 .	
70509V-10-0	Pebblebrook Hotel Trust			37,000.000	695,600	18.800	695,600	666,800	370			28,800		28,800		
718172-10-9 71943U-10-4	Philip Morris International In			17,000.000	1,407,430	82.790	1,407,430	1,427,605	20,400	72,534		(23,884)		(23,884)	12/07/2020	
723484-10-1	Physicians Realty Trust Pinnacle West Capital Corp		·····	7,172.000	1,005,700 573,401	17 .800 79 .950	1,005,700573,401			3,878				969		
72352L-10-6	Pinterest Inc			6,218.000		65.900		435,802				(26,036)		(26,036)	12/15/2020	
726503-10-5	Plains All American Pipeline L			221,198.000	1,822,672	8.240	1,822,672	1,568,264		111,796		390,369	1, 194, 180	(803,811)	10/12/2020	
74340W-10-3	Prologis Inc]	82,460,000		99.660	8.217.964	4,309,126		182, 297		1,081,160		1.081.160		
744573-10-6	Public Service Enterprise Grou			4,800.000	279,840	58.300	279,840	284,591		2,352		(4,751)		(4,751)	11/12/2020	
74460D-10-9	Public Storage			17,700.000	4,087,461	230.930	4,087,461	3,297,226		126,600		451,078		451,078		
74736A-10-3	QTS Realty Trust Inc			27,400.000	1,695,512	61.880	1,695,512	1,245,286	12,643	40,272		179,873		179,873		
74965L-10-1	RLJ Lodging Trust			48,000.000	679,200	14. 150	679,200	479,573	505	781		199,627		199,627		
75513E-10-1 756109-10-4	Raytheon Technologies Corp			18,500.000	1,322,935	71.510 62.170	1,322,935 1,349,089	1, 171, 209 1, 177, 728	5,089	16,578		151,726 104,150		151,726		
758849-10-3	Regency Centers Corp						2,361,562	2,776,344	32.130			(551,299)		(551, 299)	11/23/2020	
759351-60-4	Reinsurance Group of America I			7,500.000	869,250	115.900	869,250	970,992		17,780		(164,962)		(164,962)	06/03/2020	
76131N-10-1	Retail Opportunity Investments			32,324.000	432,818	13.390	432.818	371,595		945		49,399			11/23/2020	
78409V-10-4	S&P Global Inc			3,156.000	1,037,472	328.730	1,037,472	581,260		5,960		121,200			12/15/2020	
79466L-30-2	salesforce.com inc		ļ	7,678.000	1,708,585	222.530	1,708,585	1,581,342				127,243		127,243	12/02/2020	
816851-10-9	Sempra Energy		ļ	12,100.000	1,541,661	127.410	1,541,661	1,590,426	11,704	28,424		(48,765)		(48,765)	12/28/2020	
828806-10-9	Simon Property Group Inc			31,731.000	2,706,020		2,706,020	2,769,417	41,250	55,729		(39,091)		(39,091)	12/11/2020 .	
838518-10-8	South Jersey Industries Inc			27,365.000	589,716	21.550	589,716	701,755		28,336		(224,020)		(224,020)		
85254J-10-2	STAG Industrial Inc			93,725.000	2,935,467	31.320	2,935,467	1,612,461	11,247	127,716		36,055		36,055		
854502-10-1	Stanley Black & Decker Inc		·····	8,765.000	1,565,078	178.560	1,565,078	1, 180, 270	04 047	22,367		262,392		262,392	07/20/2020	
862121-10-0 866082-10-0	STORE Capital Corp	1	1	58,465.000	1,986,641	33.980	1,986,641168,487	1,491,569123,026	21,047	76,533		(75,301) 45,461		(75,301)		
866674-10-4	Sun Communities Inc			14,601.000	2,218,622	151.950	2,218,622	1,499,122	11,535	31.639				287.983	11/02/2020	
87165B-10-3	Synchrony Financial]İ	28,700.000	996, 177	34.710	996,177	757,382		24,904		(6,231)		(6,231)	03/30/2020	
87612E-10-6	Target Corp			7,500.000	1,323,975	176.530	1,323,975			18,760		340,671		340,671	12/16/2020	
87612G-10-1	Targa Resources Corp			36,100.000	952,318	26.380	952,318	696,355		2,270		255,963			12/28/2020	
88146M-10-1	Terreno Realty Corp			10,800.000	631,908	58.510	631,908	613,614	3,132	3, 132		18,295		18,295		
892356-10-6	Tractor Supply Co		ļ	4,301.000	604,635	140.580	604,635	365,063		4,946		239,572		239,572		
902653-10-4	UDR Inc		·····	97, 100.000	3,731,553	38.430	3,731,553	3,553,614		103,642		(424,791)		(424, 791)		
90290N-10-9 907818-10-8	USA Compression Partners LP			53,998.000	734,373	13.600	734,373	745,854		92,658		(104,840)		(104,840)		
907818-10-8	Union Pacific Corp			4,187.000 12.811.000	871,817 116,836	208.220 9.120	871,817 116.836			15,789		126,095 60,167		126,095 60.167		
91324P-10-2	UnitedHealth Group Inc		1	6,015.000	2, 109, 340	350.680	2,109,340	1,519,903		25,756		339,400		339,400		
02276E_10_0	Ventee Inc		1	29 500 000	1 207 640	300.000	1 207 640	1 075 102	10 005	10 057	l	222 440		200,400	12/19/2020	

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

						Showing A	AII COMMON ST	TOCKS Owned D	ecember 31 of	Current Year							
1	2	Cod	les	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	ljusted Carrying V	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
																	Desig-
																	nation,
																	NAIC
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/							Linnadiand		Total Change in			SVO
CLICID				Mumahar		Used to				A 4	N	Unrealized	Other-Than-		Change in		Admini-
CUSIP			_	Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	D-4-	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	strative
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	Symbol
92339V-30-8	VEREIT Inc			22,340.000	844,229	37.790		1,039,098	8,601			(194,869)		(194,869)		12/18/2020	
92343E-10-2 92343V-10-4	VeriSign Inc			8,313.000 19,900.000	1,798,933	216.400 58.750	1,798,933 1,169,125	1,508,825 1,087,424		43,713		171,362				11/25/2020 10/22/2020	
92345Y-10-6	Verizon Communications Inc			4,877.000	1, 169, 125	207.590	1, 109, 125			5,267		284,085		(22,449)		05/02/2018	
925652-10-9	VICI Properties Inc				2, 183, 820	25.500	2, 183, 820	1,786,974				107,718				03/02/2010	
92763M-10-5	Viper Energy Partners LP		1	38,687,000	449.543	11.620	449.543	268.475	20,201	19.786		181.086	499.449			11/24/2020	
92826C-83-9	Visa Inc]	14,538.000	3, 179, 897	218.730	3,179,897	1,111,674				424,537		424,537		08/05/2020	
92840M-10-2	Vistra Energy Corp			19,700.000		19.660	387,302	367,581		2,660		19,721		19,721		12/14/2020	
929042-10-9	Vornado Realty Trust			12,500.000	466,750	37 . 340	466,750	510,696				(43,946)		(43,946)		12/02/2020	
92936U-10-9	WP Carey Inc			2,100.000	148,218	70.580	148,218	143,817	2, 197	418		4,401		4,401		10/08/2020	
931142-10-3	Walmart Inc			10,700.000	1,542,405	144 . 150	1,542,405		5,778	23,005		270,817		270,817		09/22/2017	
948741-10-3	Weingarten Realty Investors			56,831.000	1,231,528	21.670	1,231,528	1, 136, 829		48,649		46,991		46,991		11/16/2020	
95040Q-10-4 962166-10-4	Welltower Inc Weverhaeuser Co				5,592,990 816,556	64.620	5,592,990 816,556			181,853		(578,326)		(578,326) 119,795		12/23/2020 03/18/2020	
969457-10-0	Williams Cos Inc/The			69,700.000	1,397,485	20.050	1,397,485	1,340,948		61,960		56,537		56,537		12/30/2020	
989207-10-5	Zebra Technologies Corp			2.349.000	902.791	384.330	902.791	658,646		01,300		244, 145		244, 145		10/16/2020	
98978V-10-3	Zoetis Inc			6.149.000	1,017,660	165.500	1.017.660	379.940		4,919		203.839		203,839		08/24/2017	
Y2573F-10-2	Flex Ltd			17,240.000	309,975	17.980	309,975	44, 134				92,406		92,406		11/26/2008	
067901-10-8	Barrick Gold Corp			26,200.000	596,836	22.780	596,836	462,800		8, 122		109,778		109,778		09/16/2019	
112750-10-7	Brookfield Infrastructure Corp			10,186.360	736,474	72.300	736,474	383,065		11,620		353,409		353,409		08/03/2020	
29250N-10-5	Enbridge Inc			41,500.000	1,327,585	31.990	1,327,585	1,291,288		31,813		36,297		36,297		12/30/2020	
559222-40-1	Magna International Inc			14,500.000	1,026,600	70.800	1,026,600			5,800		337,898		337,898	0.404	10/07/2020	
962879-10-2 G16252-10-1	Wheaton Precious Metals Corp Brookfield Infrastructure Part			16,900.000 28,387.000	554,085	32.786	554,085 1,402,318	320,368		5,390		160,397 126,966			6,461	01/30/2018 04/05/2016	
G16258-10-8	Brookfield Renewable Partners			6,750.000	1,402,318 291,263	49.400	291,263			56,561		123,491		120,966		12/14/2020	
H00392-31-8	Adecco Group AG		R	5,563.000		66.870	371,999	311,578		0,700		51,093		51,093	9,327	10/08/2020	
D0066B-18-5	adidas AG		В	1,420.000	516,930	364.035	516,930	380,258				111,515		111,515	25, 157		
Y002A1-10-5	AIA Group Ltd		В	93,200.000	1,142,098	12.254	1,142,098	821,280		11,432		320,251			566	08/14/2020	
G01719-11-4	Alibaba Group Holding Ltd		. B	24,300.000	729,088		729,088	773, 172				(43,851)		(43,851)	(233)		
B639CJ-10-8	Anheuser-Busch InBev SA/NV		. B	6,358.000	442,940	69.667	442,940	358,007				73,308		73,308	11,625		
L0302D-21-0	ArcelorMittal		. B	11,079.000	255,609	23.071	255,609	199,866				49,472		49,472	6,271		
G06940-10-3	BAE Systems PLC		. B	142,027.000	948,866	6.681	948,866			36,725	}	(119,497)		(119, 497)	32,304		
D0712D-16-3 088606-10-8	Bayer AG		. p	11,840.000 15,700.000	696,733 1,025,838	58.846 65.340		771,137 819,717		22,034		(212,469)		(212,469)	77,431	05/27/202010/06/2020	
G12793-10-8	BP PLC		В	241,538.000				1,056,136				(235,968)		(235, 968)	22,125	12/22/2020	
G1700D-10-5	Burberry Group PLC		В	19,408.000	474,695	24.459	474,695	363,982				97,248		97,248	13,466	12/22/2020	
14912K-20-2	Catcher Technology Co Ltd		D	13,924.000	509,618	36.600	509,618			24,208		(53,631)		(53, 631)		06/16/2020	
F61824-14-4	Cie Generale des Etablissement		. B	1,779.000	228, 156	128.249	228, 156	92,645		2,803		3,372		3,372	7,130	08/05/2008	
G21765-10-5	CK Hutchison Holdings Ltd		. B	72,784.000	507,922	6.978	507,922	631,321		27,363		(191,846)		(191,846)	2,748	01/17/2020	
G23296-20-8	Compass Group PLC		. B	22,914.000	426,874	18.629	426,874	367,700			ļ	37,434	ļ	37,434	21,740	10/05/2020	
D15349-10-9	Covestro AG		. B	8,087.000	498,861	61.687	498,861	320,666		10,545		150,855		150,855	27,341	08/14/2020	
000000-00-0 D2035M-13-6	CRH PLC Deutsche Telekom AG		. B	14,490.000		41.573 18.275	602,387 1.525,988			32.554		(11,637)		(11,637)	5,526	12/23/2020	
G2848Q-12-3	DS Smith PLC		B	83,501.000 116,189.000	1,525,988 594,888		1,525,988			32,554		29,640		29,640	109,717	10/06/2020 12/23/2020	
D24914-13-3	E.ON SE		B	109,214.000	1,209,682	11.076	1,209,682	1,189,898		34,571	·····	(65,245)		(65, 245)	94,992	10/06/2020	
G29183-10-3	Eaton Corp PLC		C	10,500.000	1,261,470	120 . 140	1,261,470	1,021,029		29,346		237 , 114		237 . 114		08/19/2020	
R2R90P-10-3	Equinor ASA		B	24,525.000		16.899	414,440	478,418		11,176		(78,363)		(78, 363)		08/14/2020	
G3223R-10-8	Everest Re Group Ltd		. C	3,700.000	866, 133	234.090	866 , 133	819,615		10,540		46,518		46,518		12/21/2020	
N3167Y-10-3	Ferrari NV		. C	7, 174.000	1,646,576	229.520	1,646,576	1,004,623		7 , 180	ļ	423,002		423,002		11/11/2020	
D2734Z-10-7	Fresenius Medical Care AG & Co		. B	10,245.000	853,826	83.341	853,826	871,556		10,784		14,729		14,729	76,305		
37733W-10-5	GlaxoSmithKline PLC		. C	23,800.000	875,840	36.800	875,840	1,042,501	11,803	41,685		(230,957)		(230,957)	00.6:-	09/22/2020	
J20454-11-2	HITACHI LTD		. R	27,000.000 28,500.000	1,062,694	39.359	1,062,694 794,043	886,908	0.005	10,819 8,841	····	144,873		144,873	30,913	08/18/2020	
J22302-11-1 D35415-10-4	Infineon Technologies AG		B			27.861		739,106	3,035	8,841	l	22,457		22, 457		09/15/2020 04/09/2020	
JUUH IU-1 IU-4	Intrincon reciliorogres Ad		. D	ıu,000.000	400,000		400,000	100,030			ļ	220,300		<u>∠∠0,300</u>	20,919	U2U2 /6U / r u	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

						Showing A	JI COMMON STO	OCKS Owned De	ecember 31 of (Current Year						
1	2	Code	es	5	6		ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue 17	18
		3	4			7	8		10	11	12	13	14	15	16	NAIC
			'			,	· ·		10	• • • • • • • • • • • • • • • • • • • •	12	10	• • • • • • • • • • • • • • • • • • • •	10	10	Desig-
																nation.
																NAIC
																Desig-
						Rate										nation
						Per									Total Foreign	Modifier
						Share							Current Year's		Exchange	and
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	svo
CUSIP			Nı	umber	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying Date	strative
fication	Description	Codo		hares	Value	Value	Fair Value	Actual Cost	but Unpaid		Unpaid		Recognized	(13 - 14)	- Jg	
	<u>'</u>	Code	eigii 3i				Fair Value		but Oripaiu	During Year	Oripaiu	(Decrease)	Recognized			
G4770L-10-6 E67674-10-6	Informa plc International Consolidated Air		В	35, 171.000		7.504 2.184	263,912 373.850					70,449 116,197		70,449 116,197		
J24994-11-3	Isuzu Motors Ltd		D	78,200.000			742,022	243, 139		13.894		(134,878)		(134.878)	32,83812/18/202	
48241A-10-5	KB Financial Group Inc		D	8,200.000	356,242	39.600				13,894		(134,878)		(134,878)		
497350-10-8	Kirin Holdings Co Ltd		R	38.800.000	914,400	23.567	914,400		12.210	18,648				(13, 923)	42.328 03/23/202	
J35759-12-5	Komatsu Ltd		B	36,700.000	1,001,184	27.280	1,001,184			9,988		273,367		273,367	21,720 12/18/202	
J37479-11-0	Kyocera Corp		B	15,500.000	949,390	61.251	949,390	946,572		13,921		(35,230)		(35, 230)	32,515 08/18/202	
G5480U-12-0	Liberty Global PLC		С	48,400.000	1, 144, 660	23.650	1, 144, 660	1,019,666				124,994		124,994		
J41208-10-9	Matsumotokivoshi Holdings Co L		В	18,900,000		42.603	805.190	685,414		8.410		51.921		51.921	28,36410/22/202	
J43873-11-6	MITSUBISHI ELECTRIC CORP		В	57,300,000	863.828	15.076	863.828	755.847		16.286		75.082		75.082	32,89903/13/202	
J4509L-10-1	MITSUI FUDOSAN CO LTD		В	18,300.000	382,461	20.899	382,461			6,407		(88,909)		(88,909)	21,32309/05/201	
G6700G-10-7	nVent Electric PLC		C	51,400.000	1, 197, 106	23.290	1, 197, 106	955,657		14,368		241,449		241,449	10/05/202)
N6596X-10-9	NXP Semiconductors NV		C	10,000.000	1,590,100	159.010	1,590,100	907,911	3,750	15,038		317,500		317,500	10/22/201	
E42807-11-0	Red Electrica Corp SA		В	33,942.000	695,782	20 . 499	695,782	649,548				26,737		26,737	19,49712/18/202	
H69293-21-7	Roche Holding AG		В	2,077.000	725,436	349.271	725,436	304,014		12,348		18,607		18,607	32,74302/25/201	
796050-88-8	Samsung Electronics Co Ltd		C	893.000	1,664,664	1,864.126	1,664,664	159,876		27 , 149		587,458		587,458	04/04/200	
F5548N-10-1	Sanofi		В	7,010.000	674, 164	96.172	674,164	444,772		16,685		(65,487)		(65, 487)	35, 13806/13/201	
824596-10-0	Shinhan Financial Group Co Ltd		[C	6,100.000	181,536	29.760	181,536	190,973				(9,437)		(9,437)		
J76379-10-6	Sony Corp		В	11,300.000	1,125,295	99.584	1, 125, 295	728,019		2,264		369,858		369,858	27,41808/14/202	
G84228-15-7 J77712-18-0	Standard Chartered PLC		B	88,758.000	565,201	6.368	565,201	742,451		10 . 420		(295, 472)		(295, 472)	22,40104/29/201	
J7771X-10-9	Sumitomo Metal Mining Co Ltd		В	21,600.00032,500.000	957,653 1,003,195	44.336				10,420		226,755			32,01502/21/202 41,72712/18/202	
J78186-10-3	Suntory Beverage & Food Ltd		D	10,200.000	360,476	35.341	360,476	334,268	3.852	5.695		(74,418)		(74,418)	15, 10704/03/202	
J79561-14-8	Taisei Corp		B	22.900.000	788,241	34.421	788,241		,002	5.626		(27, 196)		(27, 196)	21.59710/23/202	
874039-10-0	Taiwan Semiconductor Manufactu		c	10,940.000	1, 192, 898	109.040	1, 192,898	151,701	4,653	18,589		557,284		557.284		
J8129E-10-8	Takeda Pharmaceutical Co Ltd		В	21,791.000	792,266	36.357	792,266	829,515	, 000			(117,448)		(117,448)	43,00603/05/202	
89151E-10-9	Total SA		c	0.400	17	41.900	17	15		1		2		2	04/09/202	
F92124-10-0	Total SA		В	18,327.000	790,568	43.137	790,568			19,320		156,641		156,641	41,37012/22/202	
F9686M-10-7	Veolia Environnement SA		В	26,569.000	649,674	24.452	649,674	568,660		10,088		(86,995)		(86,995)	52,08304/15/202)
R9900C-10-6	Yara International ASA		B	16,093.000	667,915	41.503	667,915	604,037		42,649		2,066		2,066	39,96704/03/202)
151030-06-1	Yum China Holdings Inc		В	6,050.000	346,967	57.350	346,967	316,123		94		30,936		30,936	(92)10/05/202	
98850P-10-9	Yum China Holdings Inc		C	7,200.000	411,048	57.090	411,048			864		112,523		112,523	04/08/202)
	ubtotal - Common Stock - Industrial and N	/liscellan	eous (Unaffilia	ted)		l										
P	Publicly Traded		-		322,969,677	XXX	322,969,677	244,985,138	692,866	6,790,382		27,162,044	1,693,629	25,468,415	1,325,764 XXX	XXX
3134#1-00-1	FHLB Des Moines	RF		138,000.000	13,800,000	100.000	13,800,000	13,800,000		685,875						9
000000-00-0	Banyan Holdings Alpha LLC			539,077.000	1,243,338	2.306	1,243,338	540,395				702,940		702,940	12/18/201	9
000000-00-0	Sequel MGK Products LLC			1,650.000	165,000	100.000	165,000	165,000							07/24/202)
9199999. S	ubtotal - Common Stock - Industrial and N	/liscellan	eous (Unaffilia	ted) Other	15,208,338	XXX	15,208,338	14,505,395		685,875		702,940		702,940	XXX	XXX
67221*-10-2	Oakleaf			100.000	10, 153	101.530	10 , 153	10 , 153								7
60367@-10-9	Securian Life Insurance Co			.2,500,000.000	446,790,629	178.720	446,790,629					(496,654)		(496,654)	12/30/200	5
9399999. S	ubtotal - Common Stock - Parent, Subsidi	iaries an	d Affiliates Oth	er	446.800.782	XXX	446.800.782	362,908,813				(496,654)		(496,654)	XXX	XXX
46138E-35-4	Invesco S&P 500 Low Volatility ETF			94,041.000	5,287,925	56.230	5,287,925	3, 136, 183		112.295		(198, 427)		(198, 427)		3
464286-31-9	iShares Emerging Markets Divid ETF			250,000.000	9,307,500	37.230	9,307,500		18,989	471,639		(847,500)		(847,500)		
464287-20-0	iShares Core S&P 500 ETF			19,820.000	7,440,230	375.390	7,440,230	4,803,737		117, 102		1,033,613		1,033,613	04/09/201	9
464288-44-8	iShares International Select D ETF	[500,000.000	14,735,000	29.470	14,735,000	16,297,809				(2,050,000)		(2,050,000)	10/03/201	3
46429B-66-3	iShares Core High Dividend ETF			320,500.000	28,098,235	87.670	28,098,235	24,995,789		1, 143, 499		(3,333,200)		(3,333,200)		
46429B-68-9	IShares Edge MSCI Min Vol EAFE ETF			55,933.000	4, 106, 042	73.410	4, 106, 042	3,478,464		54,663		(63,204)		(63, 204)	03/04/201	
46143U-75-7	Securian AM Equity Stabilizati			780,369.940	9,270,795	11.880	9,270,795	7,917,879				1,352,916		1,352,916	12/14/202	
46143U-77-3	Securian AM Balanced Stabiliza			3,093,002.630	43,363,897	14.020	43,363,897	32,290,865				11,073,032		11,073,032		
46143U-79-9	Securian AM Real Asset Income			2,315,069.850	23,335,904	10.080	23,335,904	23,289,501				46,404		46,404	12/14/202	
	ubtotal - Mutual Funds				144,945,528	XXX	144,945,528	125,841,886	18,989	2,704,950		7,013,634		7,013,634	XXX	XXX
09255X-10-0	BlackRock Floating Rate Income	1	l	77, 123.000	933,960	12.110	933,960	1,012,273	5, 144	71,994	L	(102,574)		(102,574)		9

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Cod	es	5	6	Fa	air Value	9		Dividends		Ch	ange in Book/Ad	ljusted Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
																	Desig-
																	nation,
																	NAIC
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	strative
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	Symbol
9699999. S	ubtotal - Closed-End Funds				933,960	XXX	933,960	1,012,273	5,144	71,994		(102,574)		(102,574)		XXX	XXX
9799999 - T	otal Common Stocks				930,858,285	XXX	930,858,285	749,253,505	716,999	10,253,201		34,279,390	1,693,629	32,585,761	1,325,764	XXX	XXX
9899999 - T	otal Preferred and Common Stocks	-			997,076,322	XXX	1,003,172,506	815,471,543	1, 194, 168	13,343,085		34,279,390	2,244,258	32,035,132	1,325,764	XXX	XXX

Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
1A\$	1B\$	1C\$	1D\$	1E\$	1F\$	1G\$
2A\$	2B\$	2C\$				
3A\$	3B\$	3C\$				
4A\$	4B\$	4C\$				
5A\$	5B\$	5C\$				
6 6						

	^			ng-Term Bonds and Stocks ACQUIRED During Current Yea		-	•	0
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
38378Y-TN-9 Government National Mo			12/01/2020	Interest Capitalization		358,589	358,589	
38379A-QY-9 Government National Mo			12/01/2020	Interest Capitalization		448,312	448,312	
	y Strip P SP 0 02/15/49		03/17/2020	Morgan J P-B		661,600	1,000,000	
	y Note/Bo T 1 1/4 05/15/50		11/10/2020	Various		19,774,349	21,020,000	79,9
	y Note/Bo T 1 3/8 08/15/50		12/29/2020	Various		575,801	615,000	2,7
	y Note/Bo T 1 1/8 08/15/40		10/02/2020	Various		5,451,620	5,540,000	7,7
	y Note/Bo T 1 3/4 05/15/23		05/27/2020	Various		41,713,136	40,000,000	
	y Note/Bo T 1 1/2 01/31/27		11/25/2020	Nomura Sec In-E		1,587,486	1,500,000	7,2
	y Note/Bo T 1 1/8 02/28/22		03/26/2020	Deutsche Bank Sec		304,758 .	300,000	2
	y Note/Bo T 1 1/8 02/28/25		04/01/2020	Deutsche Bank Sec		207,711 .	200,000	2
	y Note/Bo T 0 1/2 03/15/23		05/08/2020	Deutsche Bank Sec		1,258,160	1,250,000	5
	y Note/Bo T 0 3/8 03/31/22		03/25/2020	Deutsche Bank Sec HSBC Sec Inc - B		1,216,333 .	1,215,000	7 4
	y Note/Bo T 0 1/2 05/31/27		06/17/2020			29,034,820		7,1
	y Note/Bo T 0 1/4 05/31/25 y Note/Bo T 0 1/4 06/15/23		06/16/2020	Various		3,904,320 4,009,232	4,000,000	
	y Note/Bo T 0 1/4 06/30/25		06/30/2020	Various		2,446,769	2,450,000	4
	v Note/Bo T 0 1/4 06/30/25		07/22/2020	Nomura Sec In-E		1,409,890		
	y Note/Bo T 0 5/8 08/15/30		10/26/2020	Various				2,3
	y Note/Bo T 0 1/2 08/31/27		09/09/2020	Citigroup		2,504,492	2,500,000	2,3
	y Note/Bo T 0 1/2 08/31/27 y Note/Bo T 0 1/4 09/30/25		10/02/2020	Nomura Sec In-E		2,304,492	1,000,000	
	v Note/Bo T 0 1/8 10/15/23		11/16/2020	Morgan J P-B		747.805		
	y Note/Bo T 0 1/4 10/31/25		11/19/2020	Bank of America-E		600,937	605,000	1
	y Note/Bo T 0 7/8 11/15/30		12/04/2020	Wells Fargo Securities		1,982,578	2,000,000	1,0
	y Note/Bo T 0 5/8 11/30/27		12/31/2020	Various		133,801,707	133,950,000	
0599999. Subtotal - Bonds - U.S.				TW 1 1000		257.833.148	258,049,901	368,4
	Transpor AZ TRANSPRTN BRD		01/10/2020	JP Morgan Muni Broker		2,000,000	2,000,000	300,4
3132D5-3Y-6Freddie Mac Pool Pool			01/10/2020	Nomura Sec In-E			(18, 102)	(
B132D5-6J-6 Freddie Mac Pool Pool			11/16/2020	Goldman Sachs				9,9
3132DV-4H-5 Freddie Mac Pool Pool			01/28/2020	Morgan St (Ny)-B		25,077,167	24,585,458	
3132DV-4P-7 Freddie Mac Pool Pool			01/16/2020	Amherst		35,385,861	34,746,578	
3132DV-5K-7 Freddie Mac Pool Pool			02/21/2020	Bank of America-E		5,656,374	5,520,938	10.5
3132DV-5W-1 Freddie Mac Pool Pool			04/28/2020	Mizuho Securities		25,955,741	24,941,518	
3132DV-6C-4 Freddie Mac Pool Pool			06/29/2020	BMO Capital Markets		34.327.123	32,915,363	66.2
3132DV-6R-1 Freddie Mac Pool Pool			07/28/2020	Baird Rob W		12,247,821	11,881,175	7,9
3132DV-6U-4 Freddie Mac Pool Pool			07/27/2020	TD Securities		36,639,258	35,000,000	.65,6
3132DV-7K-5 Freddie Mac Pool Pool			09/24/2020	BMO Capital Markets		28,919,844		
3132DV-7L-3 Freddie Mac Pool Pool			10/20/2020	Mizuho Securities			31,866,323	44,2
3132DW-AD-5 Freddie Mac Pool Pool	#SD8104		11/25/2020	Morgan St(Ny)-B		30,083,917	29,771,088	
3132DW-AM-5 Freddie Mac Pool Pool	#SD8112		11/12/2020	Cantor Fitz		17,914,031	17,800,000	17,8
3136AH-V9-8 Fannie Mae REMICS 13-1	133 BZ		12/01/2020	Interest Capitalization		348,882		
3137B5-2Q-5 Freddie Mac REMICS 425	59 EZ		12/01/2020	Interest Capitalization		395,413	395,413	
	d Agency STACR 2015-DNA1 M3		02/18/2020	Barclays Capital		17,801,250	16,500,000	52,5
3140K1-4D-5 Fannie Mae Pool #B0621			06/16/2020	Nomura Sec In-E		27,383,968	26,014,160	28,1
3140KD-KX-7 Fannie Mae Pool #BP570			05/29/2020	Wells Fargo Securities		28,993,257	27,952,675	
3140QD-XC-3 Fannie Mae Pool #CA607			12/02/2020	INTL FCStone Partners		16,806,000	16,029,568	14,4
3140X6-VF-5 Fannie Mae Pool #FM331			07/01/2020	Wells Fargo Securities		5,483,844	5,300,000	4,4
B140X8-RQ-2 Fannie Mae Pool #FM499			12/22/2020	Morgan J P-B		28,004,984 .		32,9
B1418D-HL-9 Fannie Mae Pool #MA383			01/16/2020	TD Securities		35,241,440 .	34,604,766	46, 1
B1418D-JJ-2 Fannie Mae Pool #MA386			02/20/2020	Morgan St (Ny)-B		3,296,935 .	3,240,977	4,5
31418D-JR-4 Fannie Mae Pool #MA387			01/07/2020	TD Securities		27,306,104	26,817,934	15,6
31418D-QH-8 Fannie Mae Pool #MA405			06/29/2020	Morgan St (Ny)-B		41,613,218	39,913,765	80,3
81418D-RW-4 Fannie Mae Pool #MA410 B1418D-SH-6 Fannie Mae Pool #MA411			07/28/2020	Morgan St (Ny)-B		51,562,500	50,000,000	77,77
81418D-SH-6 Fannie Mae Pool #MA411 81418D-SL-7 Fannie Mae Pool #MA412			08/25/2020	Various			72,000,000	
31418D-SL-7 Fannie Mae Pool #MA412 31418D-TL-6 Fannie Mae Pool #MA415			11/17/2020	Worgan J P-B				
31418D-TQ-5 Fannie Mae Pool #MA415 31418D-TQ-5 Fannie Mae Pool #MA415			09/15/2020	Various Morgan St (Ny)-B				23,3
31418D-UF-7Fannie Mae Pool #MA418 B1418D-UF-7Fannie Mae Pool #MA418			12/28/2020	Morgan St(Ny)-B Morgan St(Ny)-B			28,000,000	
31418D-UF-7Fannie Mae Pool #MA418 31418D-UG-5Fannie Mae Pool #MA418			12/28/2020	Morgan St(Ny)-B Morgan St(Ny)-B				32,5
81418D-VA-7 Fannie Mae Pool #MA420			11/19/2020	Morgan St (Ny)-B		22,824,141	22,000,000	
81418D-VB-5 Fannie Mae Pool #MA420			11/19/2020	Goldman Sachs			22,000,000	12,3
1418D-VB-5 Fannie Mae Pool #MA420			12/21/2020	Various		4,924,653		3,9
			10/28/2020	Bank of America ML		4,924,633	4,794,259	
5563P_SN_2 Spacened Credit Diek T			10/ 20/ 2020	Dank of Amorica me				
5563P-SD-2Seasoned Credit Risk T 3199999. Subtotal - Bonds - U.S.					· ·	848,788,205	822.848.674	921,9

Showing All Long-Term Bonds and Stocks ACOLURED During Current Year

00138C-AM-0 AlG Global Fund 00175P-AB-9 AMN Healthcare	2 Description 3 3.95 07/15/30	3	4	5	6	7	8	9 Paid for Accrued
Identification								Paid for Accrited
Identification			Date		Number of Shares			Interest and
00130H-CD-5 AES Corp/The AE 00138C-AM-0 AIG Global Fund 00175P-AB-9 AMN Healthcare	3 3.95 07/15/30	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
00138C-AM-0 AlG Global Fund 00175P-AB-9 AMN Healthcare			05/15/2020	First Bst(NY) - B		6, 194, 933	6,220,000	
00175P-AB-9 AMN Healthcare	3 1 3/8 01/15/26		11/19/2020	Bank of America-E		1,214,332	1,215,000	
	ing AIG 0.8 0//0//23		06/29/2020	Morgan J P-B		1,338,968	1,340,000	1.781
	Inc ANN 4 04/15/29		10/05/2020	Fort Washington		111.000	111.000	
	ANGI 3 7/8 08/15/28		08/13/2020	Fort Washington		159,000		
00206R-JX-1 AT&T Inc T 2.3			05/21/2020	Bank of America-E		599, 112	600,000	
00206R-JZ-6 AT&T Inc T 3 1/ 00206R-KA-9 AT&T Inc T 3.65			11/16/2020	Various		5,282,680	5,000,000	82,347
00206R-MC-3 AT&T Inc T 3.1/			09/18/2020	Taxable Exchange		1,339,804	1,348,000	
00206R-MD-1 AT&T Inc T 3.55	09/15/55		12/28/2020	Various		6,944,045	6,956,000	66,340
00206R-MD-1 AT&T Inc T 3.55 00206R-ME-9 AT&T Inc T 3.65			09/18/2020	Taxable Exchange Taxable Exchange		39,709,409	39,791,000	
00206R-MF-6 AT&T Inc T 2.55			09/18/202012/07/2020	Taxable Exchange		776,387		
00206R-MG-4 AT&T Inc T 3.8	12/01/57		12/07/2020	Taxable Exchange		1,028,760	994,000	
002474-B@-2 AZZ Inc AZZ 3.1			12/17/2020	US Bancorp		1,700,000	1,700,000	
00287Y-BZ-1 AbbVie Inc ABBV 00287Y-CX-5 AbbVie Inc ABBV			11/19/2020	Tax Free Exchange		4,996,390 8.147.805	5,000,000 7,620,000	64,278
	3.8 U3/15/25 e Co Inc ACHC 5 04/15/29		09/29/2020	Fort Washington		8, 147,805		
00653V-AC-5 AdaptHealth LLC	ADAHEA 4 5/8 08/01/29		12/16/2020	Fort Washington		213,588	211,000	
	age Trust 2014- 14-3 B2		01/23/2020	. Wells Fargo Securities	ļ	1,612,447	1,559,450	4,303
	d Chemicals Inc APD 2.7 05/15/40 d Chemicals Inc APD 2.8 05/15/50		11/16/202012/18/2020	Jeffries & Co-E Various		5,350,200 27,014,137	5,000,000 25,300,000	1, 125 170, 784
	ULB Float 11/15/22		12/18/2020	Tax Free Exchange		1,220,000	1,220,000	3,624
013092-AD-3 Albertsons Cos	Inc / Safeway AC 3 1/2 02/15/23		01/22/2020	Fort Washington		73,000	73,000	
013092-AG-6 Albertsons Cos	Inc / Safeway AC 3 1/2 03/15/29		12/02/2020	Fort Washington		105,930		1, 165
	e Inc HWM 5.95 02/01/37		10/22/2020	Fort Washington		50,945	46,000	646 7,215
	vables Trust 20 18-2 A3		03/27/2020	Barclays Capital		5,587,623 9,958,203	5,559,176	
	OGL 1.9 08/15/40		08/03/2020	Morgan St (Ny)-B		4,968,550	5,000,000	
	OGL 2.05 08/15/50		10/29/2020	Various		21,197,019	22,225,000	54,496
	OGL 2 1/4 08/15/60		11/04/2020	Various Fort Washington		21,303,540	22,000,000	56,875
	e Inc HIM 6 3/4 01/15/28		09/30/2020	Tax Free Exchange		77,118		1,005 158,000
023608-AJ-1 Ameren Corp AEE			03/31/2020	Morgan J P-B		1,671,030	1,675,000	
	es 2017-1 Class AAL 4.95 02/15/25		05/05/2020	Cantor Fitz		1,027,324	1,483,500	16,726
	Manufacturing AXL 6 1/4 04/01/25		02/07/2020	Fort Washington		170,775 57.970	165,000	3,724
	s & Contractor ABCSUP 5 7/8 05/15/26s & Contractor ABCSUP 4 01/15/28		01/16/2020	Fort Washington		57,970		1,215
	s Credit Accoun 19-2 A		11/17/2020	Bank of America-E		1,033,633	1,000,000	297
	ational Group AIG 4 1/2 07/16/44		11/16/2020	First Bst(NY) - B		6,283,050	5,000,000	76,250
	Corp AMT 1 1/2 01/31/28		12/18/2020	Conversion Broker Barclays Capital		8,279,728 3,080,273	8,231,000 3,000,000	10,975
	omobile Receiva 16-4 D		03/11/2020	- Barciays Capital		3,080,273		1,427
03073E-AN-5 AmerisourceBerg	en Corp ABC 4 1/4 03/01/45		12/16/2020	Barclays Čapital		6,478,422	5,350,000	
	en Corp ABC 3.45 12/15/27		12/18/2020	Barclays Capital		3,648,896	3,200,000	2,147
036752-AB-9 Anthem Inc ANTM 036752-AK-9 Anthem Inc ANTM			02/14/202011/23/2020	US Bancorp		4,879,710 12,072,300		35,588 71,944
037411-BJ-3 Anthem The ANTM			08/04/2020	Fort Washington		471,965	470,000	1,344
03765H-AF-8 Apollo Manageme	nt Holdings LP APO 2.65 06/05/30		06/02/2020	Citigroup		299, 112	300,000	
037833-DN-7 Apple Inc AAPL			12/01/2020	MarketAxess		2,241,582	2,100,000	9,806
037833-DT-4 Apple Inc AAPL 037833-DV-9 Apple Inc AAPL			05/04/2020	Goldman Sachs Morgan J P-B		2,320,838	2,325,000	
037833-DZ-0 Apple Inc AAPL			05/04/2020	Morgan J P-B		922,484	925,000	
039524-AA-1 Arches Buyer In	C ACOM 4 1/4 06/01/28		11/24/2020	Fort Washington		406,280	400,000	
	IC 6 1/8 02/15/28		02/04/2020	Fort Washington		92,495	91,000	
03966V-AB-3 Arconic Corp AR 04685A-2M-2 Athene Global F	IC 6 05/15/25		04/29/202005/21/2020	Fort Washington		61,000 499,760		
	unding ATH 2.45 08/20/27		12/17/2020	Various		16,933,955	16,910,000	11,515
053332-AY-8 AutoZone Inc AZ	3 5/8 04/15/25		04/08/2020	Various		1,500,709	1,475,000	
05379B-D#-1 Avista Corp AVA	3.07 50		09/30/2020	US Bancorp		8,200,000	8,200,000	
	Frust 2020-C6 20-C6 A3		01/30/2020	Various		31,308,450	31,000,000	37,045
	l Corp TFC 3 3/4 12/06/23		02/21/202012/02/2020	SunTrust Rob Humphrey		5,356,850 266,758	5,000,000266.000	41, 146
	on os hororings statin 4 03/01/28		08/21/2020	Fort Washington		336,089	328.000	1,430

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year										
1	2	3	4	5	6	7	8	9 Paid for Accrued		
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends		
06051G-GL-7 06539W-BA-3	Bank of America Corp BAC 3.705 04/24/28		12/16/202001/27/2020	Morgan St(Ny)-B		3,984,855	3,500,000 28,000,000	19,451 22,391		
06540B-BC-2	BANK 2019-BNK21 19-BN21 A4		01/2//2020	Various		29.652.656	28,000,000	22,391		
06540J-BB-7	BANK 2020-BNK26 20-BN26 A3		03/02/2020	Morgan St(Nv)-B			38,000,000			
06541T-BA-6	BANK 2020-BNK29 20-BN29 A3		11/20/2020	Morgan St (Ny)-B		17 . 168 . 995	17.000.000			
06541U-BR-6	BANK 2020-BNK30 20-BN30 A3		12/11/2020	Bank of America ML		16.158.992	16,000,000	15.400		
065603-AD-4	Bank of The West Auto Trust 20 18-1 A4		09/24/2020	Various		3,145,062	3,035,000			
06683*-AA-9	Banyantech Alpha LLC BANTECH 13 25		09/30/2020	Interest Capitalization			18,575			
071734-AK-3	Bausch Health Cos Inc BHCCN 6 1/4 02/15/29		05/11/2020	Fort Washington			305,000			
071734-AL-1	Bausch Health Cos Inc BHCCN 5 1/4 02/15/31		11/18/2020	Fort Washington		145,000	145,000			
071813-BP-3	Baxter International Inc BAX 3 1/2 08/15/46		09/24/2020	First Bst(NY) - B		4,544,319	3,900,000	16,683		
071813-BW-8	Baxter International Inc BAX 3.95 04/01/30		03/24/2020	Morgan J P-B		3,487,085	3,500,000			
071813-BZ-1	Baxter International Inc BAX 1.73 04/01/31		11/24/2020	. Wells Fargo Securities		10,097,500	10,000,000	12,014		
081437-AS-4 08161N-AE-7	Bemis Co Inc AMCR 3.1 09/15/26 Benchmark 2020-B16 Mortgage Tr 20-B16 A4		09/28/2020	Citigroup Deutsche Bank Sec		1,965,672 17,169,824	1,800,000	2,325 12.898		
08162M-AW-8	Benchmark 2020-B16 Mortgage Ir 20-B16 A4 Benchmark 2020-B17 Mortgage Tr 20-B17 A4		01/24/2020	. Deutsche Bank Sec Morgan J P-B		8,079,931	8.000.000	12,898		
08163B-BE-0	Benchmark 2020-B17 Mortgage Tr 20-B17 A4 Benchmark 2020-B22 Mortgage Tr 20-B22 A4		12/18/2020	Deutsche Bank Sec		28.279.573				
08163L-AE-9	Benchmark 2020-B21 Mortgage Tr 20-B22 A4 Benchmark 2020-B21 Mortgage Tr 20-B21 A4		11/20/2020	Goldman Sachs			10,000,000	13,730		
084423-AU-6	W R Berkley Corp WRB 4 05/12/50		09/01/2020	Morgan St(NV)-B		4.337.029	3,700,000			
08576P-AB-7	Berry Global Inc BERY 1.57 01/15/26		12/15/2020	Citigroup		10.996.260	11,000,000			
092174-AA-9	Black Knight InfoServ LLC BKFS 3 5/8 09/01/28		09/23/2020	Fort Washington		126,280	126.000	164		
09261L-AB-4	Blackstone Secured Lending Fun BLAGSO 3 5/8 01/15/26		10/16/2020	Citigroup		17.837.280	18,000,000			
093662-AH-7	Block Financial LLC HRB 3 7/8 08/15/30		08/04/2020	Morgan J P-B		498,435	500,000			
095796-AA-6	Blue Racer Midstream LLC / Blu BLURAC 6 1/8 11/15/22		03/05/2020	Fort Washington		146,086	157,000	2,957		
095796-AH-1	Blue Racer Midstream LLC / Blu BLURAC 7 5/8 12/15/25		12/10/2020	Fort Washington		272,085	264,000			
096630-AD-0	Boardwalk Pipelines LP BWP 4.95 12/15/24		06/24/2020	. Various		13,353,504	12,463,000	23,019		
096630-AE-8	Boardwalk Pipelines LP BWP 5.95 06/01/26		06/17/2020	MarketAxess		242,602	217,000	646		
096630-AF-5	Boardwalk Pipelines LP BWP 4.45 07/15/27		06/12/2020	MarketAxess		542,924	537,000	9,788		
096630-AH-1	Boardwalk Pipelines LP BNP 3.4 02/15/31		08/04/2020	Barclays Capital		12,485,750	12,500,000			
097023-CJ-2	Boeing Co/The BA 3.6 05/01/34		12/10/2020	Fort Washington		253,263	243,000	927		
09951L-AA-1	Booz Allen Hamilton Inc BAH 3 7/8 09/01/28		09/17/2020	Fort Washington		236,530	234,000	267		
101137-BA-4	Boston Scientific Corp BSX 2.65 06/01/30		11/17/2020	Morgan St (Ny)-B		10,681,400	10,000,000	133,236		
101507-A#-8	Boulder Growth & Income Fund BIF 2.87 35		11/05/2020	- Wells Fargo Securities		32,500,000	32,500,000			
101507-A*-2 103186-AB-8	Boulder Growth & Income Fund BIF 2.62 30 Boxer Parent Co Inc BMC 7 1/8 10/02/25		11/05/2020 05/14/2020	Wells Fargo Securities Fort Washington		4,500,000 112.000	4,500,000			
10373Q-BP-4	BP Capital Markets America Inc BPLN 2.939 06/04/51		12/01/2020	Morgan J P-B		15,000,000	15,000,000			
110122-CM-8	Bristol-Myers Squibb Co BMY 2.9 07/26/24		07/17/2020	Tax Free Exchange		8.181.453	8,000,000	110.200		
110122-CP-1	Bristol-Myers Squibb Co BMY 3.4 07/26/29		07/17/2020	Tax Free Exchange		998.770	1,000,000			
110122-CQ-9	Bristol-Myers Squibb Co BMY 4 1/8 06/15/39		07/17/2020	Tax Free Exchange			18,600,000			
110122-DC-9	Bristol-Myers Squibb Co BMY 3 7/8 08/15/25		07/17/2020	Tax Free Exchange		12,784,192	12,000,000			
110122-DG-0	Bristol-Myers Squibb Co BMY 5 1/4 08/15/43		07/17/2020	Tax Free Exchange		1,904,896	1,500,000			
110122-DJ-4	Bristol-Myers Squibb Co BMY 5 08/15/45		07/17/2020	Tax Free Exchange			10,000,000	211, 111		
110122-DL-9	Bristol-Myers Squibb Co BMY 4.55 02/20/48		07/17/2020	Tax Free Exchange		17,521,720	14,400,000			
115236-AC-5	Brown & Brown Inc BRO 2 3/8 03/15/31		09/17/2020	Morgan J P-B		1,073,818	1,075,000			
120568-AZ-3	Bunge Ltd Finance Corp BG 3 3/4 09/25/27	.	07/22/2020	Various		6,032,788	5,570,000	69,045		
120568-BB-5	Bunge Ltd Finance Corp BG 1.63 08/17/25	.	08/10/2020	- Morgan J P-B		5,964,702	5,965,000			
12189L-BF-7	Burlington Northern Santa Fe L BNSF 3.05 02/15/51		10/20/2020	. Wells Fargo Securities		5,469,050	5,000,000	28,382		
1248EP-CE-1	. CCO Holdings LLC / CCO Holding CHTR 4 1/2 08/15/30		03/05/2020	Fort Washington			433,000	749		
1248EP-CJ-0	CCO Holdings LLC / CCO Holding CHTR 4 1/2 05/01/32		10/07/2020	Fort Washington		315,775	307,000	5,996		
1248EP-CK-7 125523-BH-2	CCO Holdings LLC / CCO Holding CHTR 4 1/4 02/01/31		07/21/2020	Various		10,167,040	10,146,000			
125523-BH-2 125523-BZ-2	Cigna Corp CL 4 1/2 02/25/26		07/14/202007/14/2020	Tax Free Exchange		12,444,674	10,781,000	239,840		
125523-BZ-2 125523-CD-0	Cigna Corp CL 6 1/8 11/15/41		07/14/2020	Tax Free Exchange		718.932		199,813		
125523-CF-5	Cigna Corp CI 4.8 07/15/46		07/14/2020	Tax Free Exchange			12,173,000			
12592B-AK-0	CNH Industrial Capital LLC CNHI 1.95 07/02/23		06/23/2020	. Wells Fargo Securities			500,000			
126117-AV-2	CNA Financial Corp CNA 3.9 05/01/29		07/08/2020	Morgan St (Nv)-B		2,176,200	1,950,000			
126307-BB-2	CSC Holdings LLC CSCHLD 4 1/8 12/01/30		06/02/2020	Morgan J P-B		3.000.000	3,000,000			
126307-BD-8	CSC Holdings LLC CSCHLD 4 5/8 12/01/30		08/03/2020	Fort Washington		402,675	390,000	3,056		
126307-BF-3	CSC Holdings LLC CSCHLD 3 3/8 02/15/31		08/03/2020	Fort Washington		234,000	234,000			
126408-HT-3	CSX Corp CSX 2 1/2 05/15/51		12/01/2020	Barclays Capital		14,879,850	15,000,000			
12653C-AJ-7	CNX Resources Corp CNX 6 01/15/29		11/24/2020	Fort Washington		32,000	32,000			
12662P-AB-4	CVR Energy Inc CVI 5 1/4 02/15/25		01/10/2020	Fort Washington		243,000	243,000			
126650-BS-8	CVS Pass-Through Trust CVSPAS 7.507 01/10/32		09/28/2020	Various		921,700	736,805	984		
126650-BY-5	CVS Pass-Through Trust CVSPAS 5.926 01/10/34		09/28/2020	. Keybank		30,700	26,224	86		
12685J-AC-9	Cable One Inc CABO 4 11/15/30		10/26/2020	Fort Washington		61.000	61,000			

Showing All Long-Term Bonds and Stocks ACOLURED During Current Year

	Sr	owing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2 3	4	5	6	7	8	9 Paid for Accrued
CUSIP		Date		Number of Shares			Interest and
Identification	Description Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
12687G-AA-7	Description Foreign Cablevision Lightpath LLC CVLGHT 3 7/8 09/15/27	09/23/2020	Fort Washington	OI Stock	214, 110	216,000	Dividends
13057F-AE-1	California Republic Auto Recei 18-1 B	09/23/2020	Bank of America-E		214,110	2,200,000	1,523
131347-CQ-7	Calpine Corp CPN 5 02/01/31	07/20/2020	Fort Washington		123,000	123,000	
133434-AA-8	Cameron LNG LLC CAMLNG 2.902 07/15/31	07/28/2020	Various		19,405,469	17.965.000	
133434-AC-4	Cameron LNG LLC CAMLNG 3.402 01/15/38	02/21/2020	. Various		2,556,368	2,400,000	16,330
133434-AD-2	Cameron LNG LLC CAMLNG 3.701 01/15/39	01/23/2020	Mizuho Securities		6, 107, 756	5,775,000	26, 123
14040H-BY-0	Capital One Financial Corp COF 3.45 04/30/21	03/13/2020	SUSQUEHANNA		505,475	500,000	6,565
14041N-EX-5	Capital One Multi-Asset Execut 15-A4 A4	11/17/2020	Bank of America-E		801,071	770,000	235
14041N-FT-3 14161T-AA-0	Capital One Multi-Asset Execut 19-A1 A1	03/18/2020 05/20/2020	Morgan J P-B Fort Washington		1,005,859	1,000,000	
141781-BK-9	Cardill Inc CARGIL 3 1/4 05/23/29	07/08/2020	Various		4.476.631	3.952.000	16.769
141781-BM-5	Cargill Inc CARGIL 2 1/8 04/23/30	07/14/2020	Various		6.408.233	6,100,000	29,886
14314R-AD-4	Carllax Auto Owner Trust 2017-4 17-4 A4	03/26/2020	Various		3,039,718	3,085,000	2,216
14314W-AE-1	CarMax Auto Owner Trust 2017-3 17-3 A4	11/17/2020	Barclays Capital		1,062,633	1,050,000	259
14314X-AC-3	CarMax Auto Owner Trust 2018-2 18-2 A3	10/29/2020	. Various		3,622,707	3,604,801	4,882
14315E-AE-0	Carmax Auto Owner Trust 2018-4 18-4 B	01/10/2020	Goldman Sachs	ļ	4,700,918	4,500,000	13,304
14315N-AC-4	Carmax Auto Owner Trust 2019-1 19-1 A3	10/05/2020	Various		3,078,867	3,000,000	3,982
14315P-AB-1	Carmax Auto Owner Trust 2019-3 19-3 A2A	03/27/2020	First Bst(NY) - B		354,363		349
14315P-AD-7 14315X-AC-2	Carmax Auto Owner Trust 2019-3 19-3 A3 Carmax Auto Owner Trust 2020-1 20-1 A3	12/15/2020 10/30/2020	Bank of America-E Barclays Capital		3,410,203 2,391,709	3,325,000 2,330,000	
14316H-AC-6	CarMax Auto Owner Trust 2020-1 20-1 A3	10/30/2020	RBC Dominion-E		2,391,709	2,330,000	
14316L-AC-7	Carmax Auto Owner Trust 2019-2 19-2 A3	12/21/2020	Various	·····	6,920,098	6,750,000	
14316L-AE-3	Carmax Auto Owner Trust 2019-2 19-2 B	02/20/2020	Bank of America-E		3,103,477	3,000,000	2,258
143658-BC-5	Carnival Corp CCL 11 1/2 04/01/23	04/02/2020	Fort Washington		300,010	296,000	
143658-BL-5	Carnival Corp CCL 7 5/8 03/01/26	11/20/2020	Fort Washington		48,000	48,000	
144285-AK-9	Carpenter Technology Corp CRS 4.45 03/01/23	07/01/2020	SEAPORT GROUP		5,756,075	5,785,000	89,386
14575E-AA-3	Cars.com Inc CARS 6 3/8 11/01/28	10/27/2020	Fort Washington		196,300	195,000	
14913Q-2T-5	Caterpillar Financial Services CAT 2.95 02/26/22	03/27/2020	Morgan St (Ny)-B		8,690,151	8,570,000	24,579
15135B-AT-8 15135B-AV-3	Centene Corp CNC 4 5/8 12/15/29	05/08/2020	Tax Free Exchange		5,000,000 3,000,000	5,000,000	
151895-E#-2	CenterPoint Properties Trust CNT 2.83 30	10/29/2020	. Norgan J P-B		8.000.000	8,000,000	23,900
153527-AN-6	Central Garden & Pet Co CENT 4 1/8 10/15/30	10/01/2020	Fort Washington				
156700-BC-9	CenturyLink Inc LUMN 4 02/15/27	01/16/2020	Fort Washington		177,000	177,000	
16411Q-AB-7	Cheniere Energy Partners LP CQP 5 1/4 10/01/25	09/30/2020	Fort Washington		165,025		23
16411R-AJ-8	Cheniere Energy Inc LNG 4 5/8 10/15/28	12/08/2020	Fort Washington		318, 171	308,000	2,373
166754-AW-1	Chevron Phillips Chemical Co L CPCHEM 5 1/8 04/01/25	03/24/2020	Mizuho Securities		24,998,000	25,000,000	
166756-AH-9	Chevron USA Inc CVX 2.343 08/12/50	11/23/2020	RBC Dominion-E		4,812,550	5,000,000	33,518
16829@-AG-8	Chick-Fil-A 19993Z 2.09 30	10/29/2020	. Wells Fargo Securities		21,650,000	21,650,000	
16876H-AB-5 17027N-AB-8	Children's Health System of Te CHSTEX 2.511 08/15/50	07/28/2020 12/09/2020	Goldman Sachs Fort Washington				1,207
171484-AE-8	Churchill Downs Inc CHDN 4 3/4 01/15/28	01/06/2020	Fort Washington		109,331	105,000	2,397
172967-MF-5	Citigroup Inc C 3.352 04/24/25	08/28/2020	Citigroup		7,073,235		
174610-AV-7	Citizens Financial Group Inc CFG 2.638 09/30/32	10/21/2020	Morgan J P-B		3,939,362	3,937,000	6,635
174610-AV-7	Citizens Financial Group Inc CFG 2.638 09/30/32	09/30/2020	Taxable Exchange		7,468,803	7,490,000	
18538R-AJ-2	Clearwater Paper Corp CLW 4 3/4 08/15/28	08/11/2020	Fort Washington	ļ	32,000	32,000	
18539U-AC-9	Clearway Energy Operating LLC CWENA 4 3/4 03/15/28	05/19/2020	Fort Washington		63,240		1,309
191216-CM-0 191216-CR-9	Coca-Cola Co/The K0 2 1/8 09/06/29	11/17/2020	SUSQUEHANNA SEAPORT GROUP		1,497,874 15.144.120	1,400,000	6,033
191216-CH-9	Coca-Cola Co/The KO 3.6 06/01/50	03/20/2020 07/29/2020	Various				260,764
191216-CY-4	Coca-Cola Co/The KO 2.3/4 06/01/30	08/25/2020	Barclays Capital	·····		10,000,000	
191216-DD-9	Coca-Cola Co/The K0 1 03/15/28	12/16/2020	First Bst(NY) - B		3,689,418	3,700,000	
20030N-DK-4	Comcast Corp CMCSA 3.3 04/01/27	03/24/2020	Wells Fargo Securities		1,974,713	1,980,000	
203372-AV-9	CommScope Inc COMM 7 1/8 07/01/28	06/22/2020	Fort Washington		74,000	74,000	
20826F-AC-0	ConocoPhillips Co COP 4.3 11/15/44	10/29/2020	Citigroup	ļ	11,897,500	10,000,000	199,472
212015-AQ-4	Continental Resources Inc/OK CLR 4.9 06/01/44	07/29/2020	Fort Washington		84,066	100,000	800
212015-AT-8	Continental Resources Inc/OK CLR 5 3/4 01/15/31	11/10/2020	Fort Washington		97,000	97,000	400
225310-AM-3	Credit Acceptance Corp CACC 6 5/8 03/15/26	03/20/2020	Tax Free Exchange	·			
231021-AS-5 231021-AT-3	Curmins Inc CMI 2.6 09/01/50	10/20/202008/17/2020	Various	·····	24,388,630 44,833,500	25,000,000 45,000,000	83,778
231021-A1-3 235825-AG-1		08/1//2020	Fort Washington			45,000,000	
23918K-AS-7	Davita Inc DVA 4 5/8 06/01/30	05/16/2020	Fort Washington		216.000	216.000	
23918K-AT-5	DaVita Inc DVA 3 3/4 02/15/31	08/06/2020	Fort Washington		231,000	231,000	
24422E-TW-9	John Deere Capital Corp DE 2.8 09/08/27	02/14/2020	SunTrust Rob Humphrey		1,744,465	1,658,000	.20,762
24422E-VB-2	John Deere Capital Corp DE 2 1/4 09/14/26	01/06/2020	First Bst(NY) - B		2,191,162 15,000,000	2,180,000 15,000,000	15,805
	Deloitte & Touche LLP DELOT 3.32 25	05/07/2020					

Showing All Long-Term Bonds and Stocks ACOLURED During Current Year

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9			
								Paid for Accrued			
CUSIP			Date		Number of Shares			Interest and			
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends			
	Deloitte & Touche LLP DELOT 3.46 27		05/07/2020 .	US Bancorp			8,500,000				
	Deloitte & Touche LLP DELOT 3.56 30		05/07/2020 .	US Bancorp Fort Washington		4,500,000 93,960	4,500,000 108.000	1,249			
	Delta Air Lines Inc BAL 3 374 10720729 Delta Air Lines 2020-1 Class A DAL 2 1/2 06/10/28		03/04/2020 .	Morgan St (Nv)-B		2.050.000	2.050.000				
	DENTSPLY SIRONA Inc XRAY 3 1/4 06/01/30		08/18/2020 .	Various		25,070,586	24,005,000				
	Discover Bank DFS 2.7 02/06/30		02/03/2020 .	RBC Dominion-E		12,972,830	13,000,000				
	Discover Card Execution Note T 17-A2 A2		03/20/2020 .	Wells Fargo Securities		2,430,981	2,480,000	1,482			
	Walt Disney Co/The DIS 3.35 03/24/25 Walt Disney Co/The DIS 3.7 03/23/27		03/19/2020 .	Citigroup Various		19,989,000 28,134,400	20,000,000 28.000.000	1,028			
	Walt Disney Co/The DIS 3.6 01/13/51		05/20/2020 .	Various		3,029,539	2,925,000	1,463			
	TWDC Enterprises 18 Corp DIS 3 02/13/26		03/18/2020	Morgan J P-B		1,509,180	1,500,000	4,625			
	DISH DBS Corp DISH 6 3/4 06/01/21		03/18/2020 .	MarketAxess		490,310	500,000	10,219			
	Diversified Healthcare Trust DHC 9 3/4 06/15/25		05/28/2020 .	Fort Washington		211,000	211,000				
	Drive Auto Receivables Trust 2 17-3 D Drive Auto Receivables Trust 2 17-BA E		09/04/2020 .	RBC Dominion-E Wells Fargo Securities			384,072 1,000,000	904 294			
	Drive Auto Receivables Trust 2 17-64 E		03/13/2020 .	Various		3,360,832	3,250,000	6.844			
	Duke University Health System DUKHEA 3.162 06/01/42		01/10/2020 .	KeyBanc		302,517	300,000				
26982L-AB-6	Eagle RE 2020-1 Ltd 20-1 M1B		01/27/2020 .	Goldman Sachs		4,300,000	4,300,000				
	East Ohio Gas Co/The D 1.3 06/15/25		06/02/2020 .	Morgan J P-B		1,333,652	1,335,000				
	East Ohio Gas Co/The D 3 06/15/50		06/02/2020 .	Morgan J P-B		1,996,164	2,025,000				
	Ecolab Inc ECL 2 1/8 08/15/50		12/23/2020 .	Various		14,668,694	15,680,000 2,160,000				
	Empower Finance 2020 LP GWOCN 3.075 09/17/51		09/28/2020 .	Various		4,415,503	4,250,000	2,477			
29260F-AF-7	Endeavor Energy Resources LP / ENDENR 6 5/8 07/15/25		06/02/2020 .	Fort Washington		30,000	30,000				
29261A-AA-8	Encompass Health Corp EHC 4 1/2 02/01/28		05/12/2020 .	Fort Washington		150,480	152,000	1,976			
	Encompass Health Corp EHC 4 5/8 04/01/31		09/30/2020 .	Fort Washington		90,000	90,000				
	Enterprise Fleet Financing 201 19-3 A2		12/15/2020 .	Bank of America-E		8,220,070		12,495			
	Enterprise Products Operating EPD 3.7 01/31/51 Enterprise Products Operating EPD 3.2 02/15/52		01/06/2020 .	Citigroup Various		34,794,550	35,000,000				
	Equitable Financial Life Globa EOH 1.4 07/07/25		06/29/2020	Morgan J P-B		2.295.791	2,300,000				
	Eversource Energy ES 3.45 01/15/50		12/28/2020 .	Conversion Broker		5,741,750	5,000,000				
	Exelon Generation Co LLC EXC 3 1/4 06/01/25		05/12/2020 .	Barclays Capital		2,819,746	2,825,000				
	Exelon Corp EXC 4.05 04/15/30		10/27/2020 .	Deutsche Bank Sec		1, 156, 632	988,000	1,556			
	Exelon Corp EXC 4.7 04/15/50		03/30/2020 .	Morgan J P-B		1,328,484	1,330,000 18,000,000				
	Exxon Mobil Corp XOM 3.294 03/19/27		03/17/2020 .	Goldman Sachs		6,975,710	7,000,000				
	Exxon Mobil Corp XOM 3.482 03/19/30		07/08/2020	Various		7,522,112	6,482,000				
	Exxon Mobil Corp XOM 3.452 04/15/51		11/13/2020 .	Goldman Sachs		15,474,868	14,250,000	32,219			
	Fifth Third Bank NA FITB 2 1/4 02/01/27		12/01/2020 .	Smith Barney		2,333,408	2,200,000	16,775			
	FirstEnergy Corp FE 3.20 35		03/06/2020 .	Waterway Capital LLC Fort Washington		7, 127, 121 123,539	7,057,000 	2,122			
	FirstEnergy Transmission LLC FE 4.55 04/01/49		12/04/2020 .	Fort Washington		239,205	205,000	1,687			
	FirstCash Inc FCFS 4 5/8 09/01/28		08/12/2020 .	Fort Washington			198,000				
	Unitil Corp UTL 3.78 40		09/15/2020 .	Bank of America ML		2,500,000	2,500,000				
	Florida Power & Light Co NEE 2.85 04/01/25		03/24/2020 .	Wells Fargo Securities		1,348,623	1,350,000				
	Florida Power & Light Co NEE Float 07/28/23		07/28/2020 .	- Wells Fargo Securities		1,675,000 5,350,000	1,675,000 5,350,000				
	Football Club Term Notes Trust NFL 2.97 27		10/02/2020 .	Bank of America ML		1,900,000	1,900,000				
34531B-AA-0	Ford Credit Auto Owner Trust 2 16-2 A		11/10/2020	Various		4,729,522	4,680,000	6,149			
	Ford Credit Auto Owner Trust 2 20-1 A		12/01/2020 .	TD Securities		2,630,078	2,500,000	2,550			
	Ford Credit Auto Owner Trust 2 17-C C		02/13/2020 .	TD Securities		4,818,632	4,770,000	994			
	Ford Credit Auto Owner Trust 2 19-1 A		12/01/2020 .	TD Securities				13,249 11,608			
	Ford Credit Auto Owner Trust 2 18-1 A B		12/01/2020 .	Bank of America-E			5,500,000				
	Ford Credit Auto Owner Trust 2 20-C A2		11/17/2020 .	Bank of America-E		1,574,971	1,575,000				
34533Y-AD-2	Ford Credit Auto Owner Trust 2 20-C A3		11/17/2020 .	Bank of America-E		1,399,883	1,400,000				
	Ford Credit Auto Owner Trust 2 20-C A4		11/17/2020 .	Bank of America-E		1,399,685	1,400,000				
	Ford Motor Co F 4 3/4 01/15/43		12/10/2020 .	Fort Washington			104,000	1,990			
	Ford Motor Co F 9 04/22/25		04/21/2020 .	Fort Washington		258 , 145 35 , 000		40			
	Ford Motor Credit Co LLC F 4.271 01/09/27		04/17/2020 .	Fort Washington		550.775	605,000	6.866			
	Ford Motor Credit Co LLC F 5 1/8 06/16/25		06/16/2020	Fort Washington		212,000	212,000				
345397-A8-6	Ford Motor Credit Co LLC F 4 1/8 08/17/27		08/12/2020 .	Fort Washington		341,000	341,000				
	Ford Motor Credit Co LLC F 4.389 01/08/26		04/09/2020 .	Fort Washington		308,070	326,000	3,816			
34960P-AB-7	Fortress Transportation and In FTAI 6 1/2 10/01/25		12/09/2020 .	Fort Washington		50,875	50,000	740			

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

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	tation and In FTAI 9 3/4 08/01/27	1 oroigii	12/07/2020	Fort Washington	or otook	186.635	163,000	5,783
	rty Trust In FCPT 3.20 30		04/08/2020	Morgan J P-B		13,650,000	13,650,000	L
	nc FCX 5.4 11/14/34		05/20/2020	Fort Washington		169,470	180,000	140
35671D-CC-7 Freeport-McMoRan Ir			02/10/2020	Fort Washington		368,720	352,000	8,653
	nc FCX 4 5/8 08/01/30		07/13/2020	Morgan J P-B		3,000,000	3,000,000	f
	tions Corp FTR 5 7/8 10/15/27		10/01/2020	Fort Washington		129,000	129,000	
	tions Corp FTR 5 05/01/28		11/20/2020	Fort Washington		305,565	305,000	2,895
36159R-AK-9 GEO Group Inc/The (36166T-AB-6 GCI LLC GCILLC 4 3,			03/13/2020	Fort Washington	·	300,470	306,000	∠,890
	Inc GFLCN 3 1/2 09/01/28		12/14/2020	Fort Washington			200,000	, I
	mer Automobi 17-3A A4		03/31/2020	BNP PARIBAS		804,656	800,000	757
	mer Automobi 19-1 A3		03/18/2020	Morgan J P-B		3.831.197	3,830,000	1,264
	mer Automobi 20-1 A2		04/28/2020	Various		7,524,041		4,982
	mer Automobi 20-2 A2A		11/10/2020	Smith Barney		414,902	412,742	464
	ties Trust 2 20-GC45 A4		01/10/2020	Goldman Sachs		16,159,904	16,000,000	34,264
	mer Automobi 20-3 A3		08/11/2020	Citigroup	ļ ļ	7,248,341	7,250,000	
	orp GD 3.6 11/15/42		11/02/2020	Goldman Sachs		3,565,650	3,000,000	50,700
369550-BE-7 General Dynamics Co			03/27/2020	. Wells Fargo Securities		11,379,261	11,300,000	
	Orp GD 3 1/2 04/01/27		12/22/2020	Morgan J P-B Fort Washington		2,756,352	2,400,000	19,367
	/ Genesis En GEL 8 01/15/27		12/10/2020	Tax Free Exchange	ļ	116,000	116,000	245
	7 / GLP Finan GLP / 08/01/27		02/18/2020	Fort Washington				245
37959E-AA-0 Globe Life Inc GL 2			08/18/2020	Bank of America-E			20,000,000	 I
	mer Automobi 18-2 A3		11/17/2020	BNP PARIBAS		1,931,328	1,909,768	447
	Inc GSBD 3 3/4 02/10/25		02/06/2020	Bank of America-E		17,983,800	18,000,000	L
383909-AG-3 WR Grace & Co-Conn	GRA 4 7/8 06/15/27		06/12/2020	Fort Washington		46,000	46,000	h
	nc GTN 4 3/4 10/15/30		10/08/2020	Fort Washington		99,000	99,000	
	LLC GRYOAK 3.45 10/15/27		10/13/2020	Mizuho Securities		19,508,081	19,005,000	28,984
	LLC GRYOAK 2.6 10/15/25		09/24/2020	Various	·	19,219,850	19, 124, 000	17,074
	Inc GPI 4 08/15/28		09/24/2020	Fort Washington	·	139,705	142,000	465
	nc GRUB 5 1/2 07/01/27		03/05/2020	Fort Washington		138,838	145,000	1,506
	al Funding GUARDN 1.4 07/06/27 LLC / Herba HLF 7 1/4 08/15/26		06/30/2020	Fort Washington	·	19,966,80059,565	20,000,000	1,894
	rices Inc HEES 3 7/8 12/15/28		11/30/2020	Fort Washington				
404119-CA-5 HCA Inc HCA 3 1/2 (03/05/2020	Fort Washington		364.263		458
40434L-AA-3 HP Inc HPQ 2.2 06/			06/09/2020	BNP PARIBAS		498.845	500,000	1
	Group Inc/Th THG 2 1/2 09/01/30		08/19/2020	Morgan St(Ny)-B		8,988,120	9,000,000	L
41242*-BW-1 Hardwood Funding LL	LC NBA 3.29 32		06/30/2020	US Bancorp		8,092,593	8,092,593	h
418056-AZ-0 Hasbro Inc HAS 3.9			01/24/2020	Bank of America-E		10,304,400	10,000,000	74,750
42704M-AA-0 Herbalife Nutrition	n Ltd / HLF HLF 7 7/8 09/01/25		05/20/2020	Fort Washington		91,000	91,000	r
427096-B*-2 Hercules Capital In			11/04/2020	Goldman Sachs	·	750,000	750,000	r
	lers LP / HoI HEP 5 02/01/28		01/21/2020	Citigroup		1,000,000	1,000,000	I
436106-AB-4 HollyFrontier Corp 437076-BZ-4 Home Depot Inc/The	HFC 2 5/8 10/01/23		09/14/2020	Bank of America-E Bank of America-E		1,498,410 9.871,600	1,500,000	i
437076-BZ-4 Home Depot Inc/Ine 437076-CC-4 Home Depot Inc/The			11/02/2020			3.090.825	2,700,000	4.703
	hD 3.3 04/13/40 bles 2020-1 20-1 A2		11/02/2020	Bank of America-E			2,700,000	4,703
	bles 2018-1 18-1 A4		11/17/2020	TD Securities			940,000	
	bles 2019-1 19-1 A4		12/16/2020	TD Securities		1,155,093	1,111,000	L
	bles 2019-2 19-2 A3		03/19/2020	Citigroup		3,857,178	3,890,000	545
440452-AF-7 Hormel Foods Corp H			07/08/2020	Various		20,479,650	20,000,000	
444859-BM-3 Humana Inc HUM 4 1/			03/23/2020	Bank of America-E		19,975,000	20,000,000	r
	vables Trust 20-B A4		09/28/2020	TD Securities		502,813	500,000	138
	peline 2 LLC 34807182 3.64 30		01/15/2020	Various		33,000,000	33,000,000	
457187-AD-4 Ingredion Inc INGR			05/08/2020	Bank of America-E	ļ	1,281,163	1,300,000	150.00
458140-BG-4 Intel Corp INTC 3.7 458140-BH-2 Intel Corp INTC 2.4			11/16/2020	Wells Fargo Securities Morgan St(Nv)-B	ļ	11,039,134 2,176,760	9, 180,000 2,000,000	
458140-BJ-8 Intel Corp INIC 2.4			12/01/2020	. Morgan St(Ny)-B		14.780.212		
	exchange Inc ICE Float 06/15/23		08/17/2020	Wells Fargo Securities		2,800,000	2,800,000	
	ness Machine IBM 2.85 05/15/40		10/29/2020	Various		10,427,700	10,000,000	
	Technology IGT 5 1/4 01/15/29		06/30/2020	Fort Washington		218,540		42
46187X-AE-5 Invitation Homes 20	1018-SFR4 Tru 18-SFR4 C		08/12/2020	Wells Fargo Securities			750,000	922
	IRM 5 1/4 07/15/30		06/17/2020	Fort Washington		419,000	419,000	ļ
	Linked Notes 20-2 C		11/17/2020	Morgan J P-B		2,225,000	2,225,000	r
46645G-BB-3 JP Morgan Trust 20			12/17/2020	Baird Rob W		1,418,828	1,375,000	2,723
472141-AA-8 JBS USA LUX SA / JE	IBS USA Finan JBSSBZ 6 3/4 02/15/28		09/24/2020	Fort Washington		98,100	90,000	726

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
	JetBlue 2020-1 Class B Pass Th JBLU 7 3/4 11/15/28		08/03/2020	Morgan St(Ny)-B		275,000	275,000	
478160-CS-1	Johnson & Johnson JNJ 2 1/4 09/01/50		08/20/2020	Morgan J P-B Various		2,329,156 24.895.350	2,350,000 25,000,000	1,361
48121@-AL-5	JRD Holdings LLC 1513256D 2.30 30		11/18/2020	Bank of America ML		24,895,350		1,301
	J2 Global Inc JCOM 4 5/8 10/15/30		10/02/2020	Fort Washington				
	Keurig Dr Pepper Inc KDP 3.12 35		12/28/2020	Prudential		25,250,000	25,250,000	
	Kaiser Aluminum Corp KALU 4 5/8 03/01/28		12/14/2020	Various		1,071,675	1,098,000	
	Kemper Corp KMPR 2.4 09/30/30		09/22/2020	Bank of America-E		26,113,129	26,150,000	,
49456B-AR-2	Kinder Morgan Inc KMI 2 02/15/31		12/10/2020	Various		18,805,440	19,000,000	
49456B-AS-0	Kinder Morgan Inc KMI 3 1/4 08/01/50		07/28/2020	Various		9,836,900	10,000,000	
50077L-BA-3	Kraft Heinz Foods Co KHC 3 7/8 05/15/27		05/05/2020	Fort Washington		289,685	289,000	
50117W-AC-8	Kubota Credit Owner Trust 2020 20-1A A3		09/17/2020	Mitsubishi		3,093,867	3,000,000	980
502470-AA-4	Las Vegas Raiders Allegiant St LVR 3.36 45		06/30/2020	Various		10,000,000	10,000,000	
	Lam Research Corp LRCX 2 7/8 06/15/50		12/28/2020	SEAPORT GROUP		8,786,060	8,250,000	9,084
	Lamar Media Corp LAMR 4 7/8 01/15/29		10/21/2020	Tax Free Exchange				741
	Lamb Weston Holdings Inc LW 4 7/8 11/01/26		04/29/2020	Various Goldman Sachs		4,567,500	4,500,000	
	Lamb Weston Holdings Inc LW 4 7/8 05/15/28		05/07/202002/20/2020	Bank of America-E			500,000 500,000	
	Leidos Inc LDOS 2.95 05/15/23		02/20/2020	Bank of America-E Citigroup			2,250,000	•••••
	Leidos Inc LDos 3 5/8 05/15/25		05/07/2020	Citigroup		6,113,037	6,135,000	
	Leidos Inc LDos 4 3/8 05/15/30		05/07/2020	Citigroup		4.935.800	5,000,000	
	Leidos Inc LDOS 2.3 02/15/31		12/10/2020	Barclays Capital			10,000,000	.42, 167
527298-BS-1	Level 3 Financing Inc LVLT 3 5/8 01/15/29		08/07/2020	Fort Washington		308.000	308,000	
53079E-BK-9	Liberty Mutual Group Inc LIBMUT 3.95 05/15/60		05/07/2020	Taxable Exchange		4.673.904	4,800,000	
53219L-AT-6	Legacy LifePoint Health LLC RGCARE 6 3/4 04/15/25		04/06/2020	Fort Washington				
	Eli Lilly and Co LLY 2 1/2 09/15/60		08/20/2020	Morgan J P-B		9,808,200	10,000,000	
	Lithia Motors Inc LAD 4 3/8 01/15/31		09/30/2020	Fort Washington		90,000	90,000	
	Lockheed Martin Corp LMT 3.6 03/01/35		09/25/2020	US Bancorp		4,485,973	3,705,000	10,374
539830-BD-0	Lockheed Martin Corp LMT 3.8 03/01/45		09/24/2020	US Bancorp		2,405,140	2,000,000	5,911
539830-BQ-1	Lockheed Martin Corp LMT 2.8 06/15/50		12/16/2020	Various		28,291,751	25,530,000	198,730
541056-AA-5	LogMeIn Inc LOGM 5 1/2 09/01/27		11/18/2020	Fort Washington		235,338	229,000	2,066
	MDC Holdings Inc MDC 3.85 01/15/30		10/09/2020	Fort Washington		377,080	370,000	914
	MDC Partners Inc MDZACN 6 1/2 05/01/24		12/23/2020	Fort Washington		182,642	204,000	2,948
	MGIC Investment Corp MTG 5 1/4 08/15/28		08/06/2020	Fort Washington		218,088 301.634	213,000	4.522
	MGM Growth Properties Operatin MGMGPO 4 1/2 09/01/26		01/07/2020 05/28/2020	Tax Free Exchange				2,322
	MPLX LP MPLX 5 1/4 01/15/25		05/21/2020	Tax Free Exchange		2.960.074	2.915.000	53.563
55336V-BN-9	MPLX LP MPLX 4 1/4 12/01/27		05/21/2020	Tax Free Exchange				140,486
55336V-BP-4	MPLX LP MPLX 5.2 12/01/47		05/21/2020	Tax Free Exchange		249,221	250,000	6,139
559080-AP-1	Magellan Midstream Partners LP MMP 3.95 03/01/50		12/28/2020	Various		27,520,050		295,701
	Marathon Petroleum Corp MPC 5.85 12/15/45		09/23/2020	First Tenness-B		1,188,668	1,018,000	
	Mars Inc MARS 2 3/8 07/16/40		07/13/2020	Morgan J P-B		14,995,200	15,000,000	
571748-BB-7	Marsh & McLennan Cos Inc MMC 2 3/4 01/30/22		03/27/2020	Morgan J P-B		7,072,100	7,000,000	32,083
	Marriott International Inc/MD MAR 4 5/8 06/15/30		05/28/2020	Fort Washington		150,062	151,000	
	Martin Marietta Materials Inc MLM 2 1/2 03/15/30		03/05/2020	Deutsche Bank Sec		12,852,320	13,000,000	
58769T-AE-5	Mercedes-Benz Auto Receivables 19-1 A4		11/17/2020	BNP PARIBAS		4,492,293	4,334,000	982
	Meredith Corp MDP 6 1/2 07/01/25		08/21/2020	Fort Washington		250,790	248,000	865
	Meritor Inc MTOR 6 1/4 06/01/25		07/08/2020	Fort Washington		165,311	162,000	439
	Meritor Inc MTOR 4 1/2 12/15/28		11/18/2020	Fort Washington		103,225	102,000	
	Michaels Stores Inc MIK 4 3/4 10/01/27		09/29/2020	Fort Washington		172,296	173,000	
59447#-AK-9	Michigan Electric Transmission 82753Z 3.02 55		10/14/2020	Scotia Capital Taxable Exchange		2,000,000	2,000,000 29,880,000	
594918-CC-6 594918-CD-4	Microsoft Corp MSFT 2.525 06/01/50 Microsoft Corp MSFT 2.675 06/01/60		06/01/202006/01/2020	Taxable Exchange		30,115,454182,815	29,880,000	
	Microsoft Corp MSF1 2.675 06701760 Microchip Technology Inc MCHP 4 1/4 09/01/25		06/01/2020	Fort Washington			157,000	49
	Midwest Connector Capital Co L MWXCAP 3 5/8 04/01/22		07/23/2020	Stifel Nicolaus		1,005,000	1,000,000	11,681
	Minerals Technologies Inc MTX 5 07/01/28		06/24/2020	Various		1.070.000	1,070,000	11,001
	Morgan Stanley Bank of America 16-C30 A4		12/01/2020	Goldman Sachs		5.594.121	5,250,000	758
	Morningstar Inc MORN 2.32 30		10/26/2020	Bank of America ML		3,000,000	3,000,000	
	Mrs. Gerry's Kitchen LLC Mrs Gerrys Kitchen		07/27/2020	Securian Asset Mgmt			1,800,000	
	Murphy Oil Corp MUR 5 1/8 12/01/42		09/08/2020	Fort Washington		310,012		3,515
62886E-AX-6	NCR Corp NCR 8 1/8 04/15/25		04/07/2020	Fort Washington		29,000	29,000	
62952E-AA-5	NYU Langone Hospitals NYUHOS 4.428 07/01/42		09/24/2020	Cantor Fitz		6,484,113	5,465,000	
	NBA 1035176Z 2.41 23		12/16/2020	Various		5,500,000	5,500,000	
	NBA 1035176Z 2.51 24		12/16/2020	Various		5,000,000	5,000,000	
63935B-AA-1	Navient Private Education Refi 20-HA A		11/03/2020	Morgan J P-B		2, 199, 813	2,200,000	

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9 Paid for Accrued			
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends			
641062-AE-4 641062-AF-1	Nestle Holdings Inc NESWVX 3 1/2 09/24/25 Nestle Holdings Inc NESWVX 3 5/8 09/24/28		11/02/202012/01/2020	Various							
64110L-AJ-5	Netflix Inc NFLX 5 1/2 02/15/22		12/01/2020	MarketAxess			2,000,000	11,840			
641423-CE-6	Nevada Power Co BRKHEC 3 1/8 08/01/50		03/16/2020	Mizuho Securities			15.000,000	11,040			
649322-AH-7	New York and Presbyterian Hosp NYPRES 2.256 08/01/40		11/16/2020	Various		2.972.926	3.047.000	10.759			
649322-AJ-3	New York and Presbyterian Hosp NYPRES 2.606 08/01/60		08/12/2020	Goldman Sachs		1,125,000	1,125,000	10,700			
65336Y-AN-3	Nexstar Broadcasting Inc NXST 4 3/4 11/01/28		09/17/2020	Fort Washington		163.814	163,000				
65478D-AE-7	Nissan Auto Receivables 2018-A 18-A A4		06/30/2020	Barclays Capital		1,099,030	1,065,000	1,453			
65479H-AC-1	Nissan Auto Receivables 2019-B 19-B A3		07/14/2020	Various		1,241,660	1,250,000	642			
65479K-AD-2	Nissan Auto Receivables 2019-A 19-A A3		12/15/2020	Conversion Broker		969,428	950,529	153			
65479K-AE-0	Nissan Auto Receivables 2019-A 19-A A4		10/05/2020	Wells Fargo Securities		1,264,828	1,200,000	2,200			
655044-AH-8	Noble Energy Inc NBL 3.9 11/15/24		07/22/2020	Mizuho Securities		2,988,711	2,700,000	20, 183			
655844-CH-9	Norfolk Southern Corp NSC 3.155 05/15/55		09/17/2020	Tax Free Exchange		307,039	309,000	3,304			
665772-CJ-6	Northern States Power Co/MN XEL 3.4 08/15/42		09/17/2020	Various		3,191,798	2,724,000	9,262			
665876-D@-4	Unitil Corp UTL 3.78 40		09/15/2020	Bank of America ML		4,000,000	4,000,000				
666807-BS-0	Northrop Grumman Corp NOC 4.4 05/01/30		03/19/2020	Morgan J P-B		14,939,850	15,000,000	050 ***			
66989H-AS-7	Novartis Capital Corp NOVNVX 2 3/4 08/14/50		10/29/2020	Various Mitsubishi		27,780,050	25,000,000	250,938			
67021C-AP-2 67059T-AE-5	NSTAR Electric Co ES 3.95 04/01/30		03/23/2020	- Mitsubishi Fort Washington		11,934,240 373,635	12,000,000	4,230			
674599-CL-7	Occidental Petroleum Corp OXY 4.1 02/15/47		01/09/2020	Fort Washington			31,000				
674599-CL-7 674599-CN-3	Occidental Petroleum Corp OXY 4.2 03/15/48		08/07/2020	Fort Washington		222.927	314.000	3,439			
674599-DZ-5	Occidental Petroleum Corp OXY 8 1/2 07/15/27		06/26/2020	Fort Washington		245.000	245.000				
674599-EC-5	Occidental Petroleum Corp OXY 6 3/8 09/01/28		11/17/2020	Fort Washington		246,354	253.000	3,719			
674599-ED-3	Occidental Petroleum Corp OXY 6 5/8 09/01/30		08/12/2020	Fort Washington		463,000	463,000				
674599-EF-8	Occidental Petroleum Corp OXY 6 1/8 01/01/31		12/08/2020	Fort Washington		163.000					
682691-AA-8	OneMain Finance Corp ONF 4 09/15/30		12/08/2020	Fort Washington		130,000	130,000				
68389X-BM-6	Oracle Corp ORCL 2.65 07/15/26		03/18/2020	Citigroup		4.941.600	5.000.000	23.924			
69007T-AD-6	Outfront Media Capital LLC / 0 OUT 6 1/4 06/15/25		08/19/2020	Fort Washington			313,000	650			
69073T-AT-0	Owens-Brockway Glass Container 01 6 5/8 05/13/27		05/07/2020	Fort Washington			227,000				
691205-AC-2	Owl Rock Technology Finance Co ORTFIN 4 3/4 12/15/25		09/16/2020	Goldman Sachs		298,008	300,000				
691205-AE-8	Owl Rock Technology Finance Co ORTFIN 3 3/4 06/17/26		12/10/2020	Goldman Sachs		248,330	250,000				
69331C-AH-1	PG&E Corp PCG 5 07/01/28		07/07/2020	Fort Washington			329,000	731			
69331C-AJ-7	PG&E Corp PCG 5 1/4 07/01/30		06/18/2020	Fort Washington		61,000	61,000				
69370C-AC-4	PTC Inc PTC 4 02/15/28		01/30/2020	Fort Washington		96,000	96,000				
694308-JE-8	Pacific Gas and Electric Co PCG 1 3/4 06/16/22		06/17/2020	Various		1,840,097	1,840,000				
694308-JQ-1	Pacific Gas and Electric Co PCG 4 1/2 07/01/40		12/01/2020	Various		1,854,831	1,650,000	31,144			
694476-AE-2 695114-CX-4	Pacific LifeCorp PACLIF 3.35 09/15/50 PacifiCorp BRKHEC 3.3 03/15/51		09/10/2020	Citigroup		9,923,200	10,000,000				
70339P-AA-7	Pattern Energy Operations LP / PEGI 4 1/2 08/15/28		04/06/2020 07/14/2020	Smith Barney		1,328,958	1,340,000				
70450Y-AH-6	PayPal Holdings Inc PYPL 2.3 06/01/30		11/04/2020	RBC Dominion-E			15,000,000	161,000			
70932M-AA-5	PennyMac Financial Services In PFSL 5 3/8 10/15/25		09/24/2020	Fort Washington		154.000	154.000	161,000			
713448-DY-1	PensiCo Inc PEP 3 10/15/27		09/24/2020	Citiaroup		5.750.283	5.375.000				
713448-ER-5	PensiCo Inc PEP 2 5/8 03/19/27		03/19/2020	Various				2,333			
71376L-AB-6	Performance Food Group Inc PFGC 5 1/2 06/01/24		05/07/2020	Fort Washington		446,625		9,813			
71376L-AD-2	Performance Food Group Inc PFGC 6 7/8 05/01/25		04/21/2020	Fort Washington			40,000				
717081-EZ-2	Pfizer Inc PFE 2.55 05/28/40		09/23/2020	Morgan J P-B			15,000,000	124,313			
717081-FA-6	Pfizer Inc PFE 2.7 05/28/50		11/18/2020	Mitsubishi			10,000,000				
718546-AL-8	Phillips 66 PSX 4 7/8 11/15/44		10/20/2020	Citigroup		11,458,300	10,000,000	212,604			
719245-AD-4	Photo Holdings Merger Sub Inc SFLY 8 1/2 10/01/26		02/20/2020	Fort Washington		82,793	83,000	2,744			
720186-AM-7	Piedmont Natural Gas Co Inc DUK 3.35 06/01/50		05/18/2020	Mizuho Securities		1,921,203	1,935,000				
724479-AL-4	Pitney Bowes Inc PBI 3 7/8 05/15/22		01/15/2020	Fort Washington		350,606	345,000	2,748			
730481-AJ-7	JB Poindexter & Co Inc JBPOIN 7 1/8 04/15/26		10/21/2020	Fort Washington		32,705	31,000	67			
736508-S*-4	Portland General Electric Co POR 2.32 32		12/10/2020	Bank of America ML		3,300,000	3,300,000				
737446-AQ-7	Post Holdings Inc POST 4 5/8 04/15/30		08/11/2020	Fort Washington		254,785	250,000	1,878			
74005P-BS-2	Linde Inc CT LIN 2 08/10/50		08/03/2020	Bank of America-E		14,922,750	15,000,000	04.550			
740189-AH-8	Precision Castparts Corp PCP 3.9 01/15/43		09/28/2020	Fifth Third Securities		3,561,266	3,045,000	24,556			
74151#-AM-0 74151#-AN-8	Pricewaterhousecoopers LLC PWC 3.200 27 Pricewaterhousecoopers LLC PWC 3.43 30		09/09/2020	Various		8,700,000 9,300,000	8,700,000 9,300,000				
74151#-AN-8 74151#-AP-3	Pricewaterhousecoopers LLC PWC 3.43 30		09/09/2020	US Bancorp		2,200,000	9,300,000				
74151#-AP-3 74166M-AE-6	Prime Security Services Borrow PRSESE 6 1/4 01/15/28		09/09/2020	Fort Washington			2,200,000				
74 166M-AE-6	Prime Security Services Borrow PRSESE 5 1/4 U1/15/28 Prime Security Services Borrow PRSESE 3 3/8 08/31/27		01/16/2020	Fort Washington							
74251V-AM-4	Principal Financial Group Inc PFG 3.1 11/15/26		08/27/2020	Wells Fargo Securities		3,050,108	2,750,000	25,101			
74264*-AG-1	Prisa LHC LLC 0811537D 2.72 30		10/15/2020	Morgan J P-B			20,750,000	23, 101			
74264*-AH-9	Prisa LHC LLC 0811537D 2.82 32		10/15/2020	Morgan J P-B		5,000,000	5,000,000				
742718-FH-7	Procter & Gamble Co/The PG 3 03/25/30			Citigroup			20,000,000				

Showing All Long-Term Bonds and Stocks ACOLURED During Current Year

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
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CUSIP			Date		Number of Shares			Interest and			
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends			
	Progressive Corp/The PGR 3.2 03/26/30		03/17/2020 .	First Bst(NY) - B Barclays Capital		5,000,000	5,000,000 100,000	50			
	Prologis LP PLD 4 3/8 02/01/29		02/10/2020 .	Tax Free Exchange		4.988.231	5,000,000	5.469			
	Prologis LP PLD 2 1/4 04/15/30		02/03/2020 .	Wells Fargo Securities		27.812.680	28,000,000	J, 100			
	Amazon.com Inc AMZN 3.327 41		01/28/2020 .	Various		4,352,645	4,352,645				
	ModivCare Inc PRSC 5 7/8 11/15/25		10/22/2020 .	Fort Washington		295,385	289,000				
	Public Service Electric and Ga PEG 3.15 01/01/50		11/18/2020 .	Morgan St(Ny)-B		11,550,400	10,000,000	121,625			
	QVC Inc QVCN 4 3/4 02/15/27 QVC Inc QVCN 4 3/8 09/01/28		01/29/2020 .	Fort Washington		278,150 232,000	277,000 232.000				
	Qualitytech LP / QTS Finance C QTS 3 7/8 10/01/28		12/22/2020 .	Fort Washington		232,000		1,470			
	Quicken Loans LLC / Quicken Lo QUICKN 3 7/8 03/01/31		09/09/2020	Fort Washington		185,000	185.000	1,470			
74986@-BB-6	RREEF America REIT II Inc 0800512D		12/09/2020	Morgan J P-B		8,650,000	8,650,000				
	RREEF America REIT II Inc 0800512D		12/09/2020 .	Morgan J P-B		4, 175,000	4, 175, 000				
75281A-BG-3	Range Resources Corp RRC 9 1/4 02/01/26		12/16/2020 .	Tax Free Exchange		124,000	124,000	4,301			
	Rattler Midstream LP RTLR 5 5/8 07/15/25		07/09/2020 .	_ Goldman Sachs Various		2,500,000 21,145,950	2,500,000 20,000.000	231.250			
	Raytheon Technologies Corp RTX 2 1/4 07/01/30		02/21/2020 .	RBC Dominion-E			5.000,000	87,778			
	Republic Services Inc RSG 2.9 07/01/26		02/27/2020 .	Barclays Capital		5,394,164	5,113,000				
76174L-AA-1	Reynolds Group Issuer Inc / Re REYNOL 4 10/15/27		09/17/2020 .	Fort Washington		123,000	123,000				
	Rockies Express Pipeline LLC ROCKIE 3.6 05/15/25		01/16/2020 .	Mitsubishi		9,988,000	10,000,000				
	Rockies Express Pipeline LLC ROCKIE 4.8 05/15/30	-	01/16/2020 .	Mitsubishi		4,996,700	5,000,000				
	Rockwell Automation Inc ROK 4.2 03/01/49		07/21/2020 .	Jeffries & Co-E			6,340,000 .5,210,000				
	Ruby Pipeline LLC RPLLC 6 04/01/22		12/18/2020 .	Fort Washington				22,490			
	Rumpke Consolidated Companies RUM 2.44 30		09/24/2020	Wells Fargo Securities		4,200,000	4,200,000				
78147#-AC-0	Rumpke Consolidated Companies RUM 2.59 32		09/24/2020 .	Wells Fargo Securities		3,200,000	3,200,000				
	SEG Holding LLC / SEG Finance SEGHLD 5 5/8 10/15/28		10/07/2020 .	Fort Washington		393,863	386,000				
	S&P Global Inc SPGI 2.3 08/15/60		08/10/2020 .	Goldman Sachs		14,764,050	15,000,000				
	S&P Global Inc SPGL 1 1/4 08/15/30		08/10/2020 .	- Morgan St(Ny)-B		9,951,400 90.545	10,000,000	1.097			
	SoFi Professional Loan Program 17-D A2FX		05/19/2020 .	Morgan J P-B		1.097.222	1,081,840				
	Sofi Mortgage Trust 2016-1 16-1A B3		07/23/2020	Baird Rob W		234.743	249.851				
	American Core Realty Fund LP AMERCO 3.89 28		01/08/2020	SEAPORT GROUP		3,168,660	3,000,000	.31,444			
	American Core Realty Fund LP AMERCO 3.89 28B		01/08/2020 .	SEAPORT GROUP		5,281,100	5,000,000	52,407			
	Sabine Pass Liquefaction LLC SPLLLC 4 1/2 05/15/30		12/10/2020 .	Various		6, 191, 622	5,417,000	16,918			
	Santander Drive Auto Receivabl 16-3 E Schlumberger Holdings Corp SLB 3.9 05/17/28		09/01/2020 .	RBC Dominion-E First Bst(NY) - B			418,000 5,000,000				
	Leidos Inc LDOS 5 1/2 07/01/33		02/19/2020 .	Millennium Advisors		5,399,400					
	Scripps Escrow II Inc SSP 3 7/8 01/15/29		12/15/2020 .	Fort Washington		69,000		2,300			
	Sempra Energy SRE 3.8 02/01/38		09/24/2020	Goldman Sachs		3,415,680	3,000,000				
	Diversified Healthcare Trust DHC 4 3/4 05/01/24		10/28/2020 .	Fort Washington		47,285	49,000	1,157			
	Diversified Healthcare Trust DHC 4 3/4 02/15/28		10/28/2020 .	Fort Washington		29,072	32,000	317			
	Sequoia Mortgage Trust 2013-4 13-4 B3		10/07/2020 .	Wells Fargo Securities		185,694		124			
	Silgan Holdings Inc SLGN 4 1/8 02/01/28 Simon Property Group LP SPG 2.45 09/13/29		07/28/2020 .	Litioroup		12,125,335 5.033.650	5,000,000				
	Sinclair Television Group Inc SBGI 5 1/8 02/15/27		05/12/2020 .	Fort Washington		51,280	63,000				
829259-BA-7	Sinclair Television Group Inc SBGI 4 1/8 12/01/30		12/18/2020 .	Fort Washington		457,798	457,000	238			
	Sirius XM Radio Inc SIRI 5 08/01/27		03/06/2020 .	Fort Washington		95,664	91,000	493			
	Delta Air Lines Inc / SkyMiles DAL 4 1/2 10/20/25		09/16/2020 .	Various		5,000,000	5,000,000				
	Delta Air Lines Inc / SkyMiles DAL 4 3/4 10/20/28 SoFi Professional Loan Program 20-C AFX	-	09/16/2020 .	Various		5, 121, 351	5,120,000 1,200,000				
	SoFi Professional Loan Program 20-4 APX		05/14/2020 .	Mizuho Securities		2,498,787	2,500,000				
	Solar Senior Capital LTD SUNS 3.90 25		03/31/2020 .	Goldman Sachs		21,280,000	21,280,000				
83545G-BC-5	Sonic Automotive Inc SAH 6 1/8 03/15/27		10/20/2020 .	Fort Washington		180,308	174,000	1,095			
	Southwest Gas Corp SWX 3.7 04/01/28		01/07/2020 .	Various		8,706,950	8,075,000	81,333			
	Southwest Gas Corp SWX 4.15 06/01/49		02/03/2020 .	Keybank		7,098,272	6,263,000	35, 188			
	Southwestern Energy Co SWN 8 3/8 09/15/28 OneMain Finance Corp OMF 6 5/8 01/15/28		08/18/2020 .	Fort Washington Fort Washington		70,080	70,000 139.000	2,891			
	UneMain Finance Corp UNF 6 5/8 01/15/28		05/06/2020 .	Fort Washington							
	Spirit AeroSystems Inc SPR 7 1/2 04/15/25		12/16/2020 .	Fort Washington		139,263		1,706			
853496-AC-1	Standard Industries Inc/NJ BMCAUS 5 02/15/27		05/18/2020 .	Fort Washington		61,690	62,000				
	Standard Industries Inc/NJ BMCAUS 3 3/8 01/15/31		08/07/2020 .	Fort Washington		216,000	216,000				
	Stericycle Inc SRCL 3 7/8 01/15/29	-	11/09/2020 .	Fort Washington		51,000	51,000				
	Stifel Financial Corp SF 4 05/15/30		11/04/2020 .	. Stifel Nicolaus Fort Washington		2,455,884 72,425	2,225,000	40,001			
000 14K-AN-1	Dummit Materials LLC / Summit SUMMAI S 1/4 U1/15/29		01/21/2020 .	For this asiming to it.		12,425	1,000				

Showing All Long-Term Bonds and Stocks ACOLURED During Current Year

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915338—8.F.7 Viatris Inc VTRS 4 06/22/50 9.9708/2020 0.10ma Saches 9.204,72.3 Valero Energy Corp VLO Float 09/15/23 9.908/2020 0.12/15/2020 0.99/08/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/2020 0.12/15/												
91913Y-A2-3									∠0∠,333			
20047H-A-G												
Varguard Group Inc 5125Z 2.04 32	92047W-AG-6	Valvoline Inc VVV 3 5/8 06/15/31		12/15/2020 .	Morgan St (Ny)-B		1,000,000	1,000,000				
Vanguard Group Inc 5125Z 2, 29 35 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19/2020 .08/19	92203#-AT-5											
92203#-AY-4 Vanguard Group Inc 5125Z 3.13 55 5,000,000 5,000,000 92343Y-FF-6 Verizon Communications Inc VZ 2.987 10/30/56 5,000,000 92343Y-FM-1 Verizon Communications Inc VZ 2.987 10/30/56 110/06/2020 Taxable Exchange 110/06/2020 Taxable Exchange 110/06/2020 Total Recommendations Inc VZ 2.987 10/30/56 9,000 92636R-AD-7 VICI Properties IP / VICI Note VICI 3.74 02/15/27 01/22/2020 Fort Washington 92838R-AD-7 VISTA Ridge 1475742 2.57 50 9.08/10/2020 Wells Fargo Securities 92838R-AD-1 Vista Ridge 1475742 2.57 50 9.08/10/2020 JP Morgan JP B 9.286,909 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.28690 9.2869												
92343V-FF-6 Verizon Communications Inc VZ 3 03/22/27												
Verizon Communications Inc VZ 2.987 10/30/56 1.0/06/2020 Taxable Exchange 1.0,125,809 9,862,000												
92826C-AQ-5 Visa Inc V 2 08/15/50												
92838-A-1 Vista Ridge 1475742 2.57 50												
92840V-AG-7 Vistra Operations Co LLC VST 3.7 01/30/27 2,649,000 22,053 93884P-OY-3 Washington Gas Light Co WGL 3.65 09/15/49 2,000,000 32,647 95000U-2S-1 Wells Fargo & Co WFC 2.393 06/02/28 4,000,000 40,000 000 9500ZE-BA-4 Wells Fargo & Commercial Mortgag 20-C55 A4 0.02/07/2020 Wells Fargo Securities 28,000,000 50,030 9500ZL-AD-3 Wells Fargo Commercial Mortgag 20-C58 A3 51/2032020 Wells Fargo Securities 23,229,701 23,000,000 17,346			[
93884P-DY-3 Washington Gas Light Co WGL 3.65 09/15/49									00.050			
95000U-2S-1 Wells Fargo & Co WFC 2.393 06/02/28												
95002E-BA-4 Wells Fargo Commercial Mortgag 20-C55 A4									02,047			
95002U-AD-3 Wells Fargo Commercial Mortgag 20-058 A3 12/03/2020 Wells Fargo Securities 23,229,701 23,000,000 17,346												
95081Q-AP-9 WESCO Distribution Inc WCC 7 1/4 06/15/28	95002U-AD-3	Wells Fargo Commercial Mortgag 20-C58 A3		12/03/2020 .	Wells Fargo Securities		23,229,701	23,000,000				
	95081Q-AP-9	WESCO Distribution Inc WCC 7 1/4 06/15/28		05/29/2020 .	Fort Washington			223,000				

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

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9			
								Paid for Accrued			
CUSIP			Date		Number of Shares			Interest and			
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends			
958254-AE-4	Western Midstream Operating LP WES 3.95 06/01/25		01/07/2020 .	Morgan St(Ny)-B		2,036,480	2,000,000	8,339			
958667-AA-5 958667-AB-3	Western Midstream Operating LP WES 5 1/4 02/01/50		01/09/2020 .	Deutsche Bank Sec		2,212,585	2,225,000				
958667-AB-3 958667-AC-1	Western Midstream Operating LP WES 3.1 02/01/25 Western Midstream Operating LP WES 4.05 02/01/30		01/09/2020 .	Barclays Capital Barclays Capital		3,998,480	4,000,000				
960386-AQ-3	Western Midstream Operating LP WES 4.05 02/01/30 Westinghouse Air Brake Technol WAB 3.2 06/15/25		06/16/2020	Morgan J P-B							
96042M-AN-9	Westlake Automobile Receivable 17-2A E		09/01/2020	Wells Fargo Securities		2.108.638	2,075,000	4.804			
96950F-AJ-3	Williams Cos Inc/The WMB 3.35 08/15/22		07/30/2020	Wells Fargo Securities		1,042,180	1,000,000	15,633			
974637-AC-4	Winnebago Industries Inc WGO 6 1/4 07/15/28		06/30/2020	Morgan J P-B		250,000	250,000				
976826-BN-6	Wisconsin Power and Light Co LNT 3.65 04/01/50		10/21/2020 .	SUSQUEHANNA		18,724,912	16,185,000	36,102			
981464-FJ-4	World Financial Network Credit 16-A A		02/14/2020 .	TD Securities		12,916,359	12,868,000	2,555			
98161V-AC-4	World Omni Auto Receivables Tr 18-A A3		11/10/2020 .	Smith Barney		616,335	609,667 4.731.000	1, 185			
98162V-AD-1 98162W-AD-9	World Omni Auto Receivables Tr 19-B A3		12/16/2020 .	Various Deutsche Bank Sec		4,743,485 1,510,020		1,984 1,388			
98 162Y-AD-5	World Omni Auto Receivables Tr 19-A A3		03/23/2020 .	Mitsubishi		10.000.000	10,000,000	4,222			
98163W-AA-4	World Omni Auto Receivables Tr 20-B A1		06/16/2020	Wells Fargo Securities		2,000,000	2,000,000	3,222			
98311A-AB-1	Wyndham Hotels & Resorts Inc WH 4 3/8 08/15/28		08/10/2020	Fort Washington		69,000					
983793-AH-3	XPO Logistics Inc XPO 6 1/4 05/01/25		04/23/2020	Fort Washington		158,934	159,000				
98421M-AA-4	Xerox Holdings Corp XRX 5 08/15/25		08/17/2020 .	Fort Washington		326,388	325,000	463			
98919V-AA-3	Zayo Group Holdings Inc ZAYO 4 03/01/27		02/24/2020 .	Fort Washington		172,298	174,000				
000000-00-0	APCT Holdings LLC 493691 12.5 25		11/12/2020 .	Securian Asset Mgmt		2,000,000	2,000,000				
000000-00-0 68245X-AP-4	MFCP 12 26		12/04/2020 .	Securian Asset Mgmt		4,500,000	4,500,000				
68245X-AP-4	1011778 BC ULC / New Red Finan BCULC 3 1/2 02/15/29	Α	10/20/2020 .	Fort Washington Fort Washington							
009088-AB-1	Air Canada 2015-2 Class A Pass ACACN 4 1/8 12/15/27	Δ	02/21/2020	Baird Rob W		1.363.314	1.246.835	10.001			
01273P-AB-8	Albemarle Wodgina Ptv Ltd ALB 3.45 11/15/29	D	07/28/2020	Tax Free Exchange		23.690.013	23,597,000	165,081			
013822-AA-9	Alcoa Nederland Holding BV AA 6 3/4 09/30/24	D	03/03/2020	Fort Washington		209,000	200,000				
02154C-AF-0	Altice Financing SA ALTICE 5 01/15/28	D	01/08/2020 .	Fort Washington		200,000	200,000				
034863-AX-8	Anglo American Capital PLC AALLN 2 5/8 09/10/30	D	09/08/2020 .	Goldman Sachs		2,972,850	3,000,000				
034863-AV-2	Anglo American Capital PLC AALLN 5 3/8 04/01/25	D	03/30/2020 .	Various		29,972,700	30,000,000				
046353-AX-6	AstraZeneca PLC AZN 2 1/8 08/06/50	D	08/03/2020 .	Bank of America-E		562,960	575,000				
04686J-AC-5 05401A-AL-5	Athene Holding Ltd ATH 3 1/2 01/15/31	D	10/06/2020 .	Wells Fargo Securities Fort Washington			300,000 253.000				
05523R-AF-4	BAE Systems PLC BALN 1.9 02/15/31	D	09/08/2020	RBC Dominion-E		10,915,520	11,000,000				
05523R-AE-7	BAE Systems PLC BALN 1.9 02/15/50	D	09/08/2020	Barclays Capital		4,926,850	5,000,000				
	British Airways 2020-1 Class A IAGLN 4 1/4 11/15/32	C	11/17/2020	Citiaroup		300.000	300,000				
15135U-AS-8	Cenovus Energy Inc CVECN 5 3/8 07/15/25	A	07/31/2020	Fort Washington		174,218	174,000				
165183-AP-9	Chesapeake Funding II LLC 17-2A D		11/25/2020 .	Various		191,041	190,000	278			
17186H-AC-6	Cimpress PLC CMPR 7 06/15/26	D	02/11/2020 .	Fort Washington		404,160	384,000	4,331			
21627U-AA-0	Cooke Omega Investments Inc / CKEALP 8 1/2 12/15/22	A	02/27/2020 .	Fort Washington		212,323	207,000	3,344			
12656*-AR-3 25243Y-BE-8	CSL Limited CSL 2.65 30 Diageo Capital PLC DGELN 2 1/8 04/29/32	D	05/27/2020 .	Citigroup		8,150,000 	8,150,000 15,000,000				
29446M-AE-2	Equinor ASA EQNR 3 04/06/27	D	04/01/2020 .	Morgan J P-B		3,631,969	3,650,000				
303901-BF-8	Fairfax Financial Holdings Ltd FFHCN 4 5/8 04/29/30	Α	10/28/2020 .	Tax Free Exchange			5,400,000	124, 181			
314890-AB-0	Ferguson Finance PLC FERGLN 3 1/4 06/02/30	D	05/28/2020	Bank of America-E		16,923,840	17,000,000				
G8090*-AD-9	First Omega Shipping Inc FOS 3.98 35	D	02/27/2020	Bank of America ML		28,000,000	28,000,000				
443628-AH-5	HudBay Minerals Inc HBMCN 6 1/8 04/01/29	A	09/09/2020 .	Fort Washington		27,000	27,000				
G4938#-AA-6	Irish Residential Properties L IRES 3.44 27	D	03/10/2020 .	Natwest Markets		18,000,000	18,000,000				
552704-AD-0	MEG Energy Corp MEGCN 6 1/2 01/15/25	A	08/26/2020 .	Fort Washington		84,764	83,000	644			
552704-AE-8	MEG Energy Corp MEGCN 7 1/8 02/01/27 Mineral Resources Ltd MINAU 8 1/8 05/01/27	A	01/16/2020 .	Fort Washington Fort Washington		248,533 143,835	248,000 129.000	1,236			
G6363#-AW-7	Nordic Aviation NAC 4.92 25	D	12/10/2020 .	Tax Free Exchange		49,088,800	49,088,800				
683715-AC-0	Open Text Corp OTEXCN 3 7/8 02/15/28	A	02/03/2020 .	Fort Washington		291,000	49,060,800				
740212-AK-1	Precision Drilling Corp PDON 7 3/4 12/15/23	A	01/15/2020	Fort Washington		145,728	142,000	978			
77381W-AA-4	Rockpoint Gas Storage Canada L ROCGAS 7 03/31/23	A	02/13/2020	Fort Washington		109,795	112,000	2,601			
780153-AZ-5	Royal Caribbean Cruises Ltd RCL 11 1/2 06/01/25	D	05/14/2020 .	Fort Washington		159,080	164,000				
780153-AG-7	Royal Caribbean Cruises Ltd RCL 7 1/2 10/15/27	D	11/13/2020 .	Fort Washington		63,520	64,000	427			
806854-AJ-4	Schlumberger Investment SA SLB 2.65 06/26/30	D	12/10/2020 .	Various		31,164,550	30,000,000	144,646			
822582-CE-0	Shell International Finance BV FDSALN 3 1/8 11/07/49	υ	10/19/2020	Wells Fargo Securities		10,432,700	10,000,000	142,361			
83192P-AA-6 Q8562*-AF-2	Smith & Nephew PLC SNLN 2.032 10/14/30 Sonic Healthcare Ltd SHL AU 3.01 2030	υ	10/07/2020 .	Bank of America-E Mitsubishi		28,000,000 13,750,000	28,000,000 13,750,000				
84859B-AA-9	Spirit Loyalty Cayman Ltd / Sp SAVE 8 09/20/25	D	01/15/2020 .	Barclays Capital		247.440	250.000				
88167A-AE-1	Teva Pharmaceutical Finance Ne TEVA 3.15 10/01/26	D	12/07/2020	Fort Washington		131, 178	137,000	815			
89153V-AX-7	Total Capital International SA TTL 2.986 06/29/41	D	06/24/2020	Deutsche Bank Sec		20.000.000	20,000,000	310			
89400P-AK-9	Transurban Finance Co Pty Ltd TCLAU 2.45 03/16/31	D	09/09/2020	Citigroup		11,042,928	11,050,000				
89686Q-AA-4	Trivium Packaging Finance BV TRIVIU 5 1/2 08/15/26	D	02/18/2020	Fort Washington		212,750	200,000	1,986			

1		2110	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
· '	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	on Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
Q9389#-AH-3	Vector Limited VCT 2.64 32	D	03/12/2020	Mitsubishi		47,000,000	47,000,000	
92769V-AJ-8	Virgin Media Finance PLC VMED 5 07/15/30	D	06/01/2020	Fort Washington		208,000	208,000	
92769X-AR-6	Virgin Media Secured Finance P VMED 4 1/2 08/15/30	D	06/18/2020	Various		9,000,000	9,000,000	
92858R-AA-8 984851-AG-0	Vmed 02 UK Financing I PLC VMDTEF 4 1/4 01/31/31		09/10/2020	Fort Washington			200,000	
98953G-AD-7	Ziggo Bond Co BV ZIGGO 5 1/8 02/28/30	D	02/05/2020	Fort Washington		201.500	200,000	
	ubtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)			V		3.710.476.315	3.616.544.894	11.744.924
464287-17-6	IShares TIPS Bond ETF		06/24/2020	TRADEBOOK	1,200.000	147,300	0,010,011,001	,,
464288-28-1	iShares JP Morgan USD Emerging ETF		12/02/2020	Various	5,000.000	566,951		
8099999. St	ubtotal - Bonds - SVO Identified Funds					714,251		
8399997. Tc	otal - Bonds - Part 3					4,817,811,919	4,697,443,469	13,035,309
8399998. Tc	otal - Bonds - Part 5					997,601,080	990,574,593	1,739,032
8399999. To	otal - Bonds					5,815,412,999	5,688,018,062	14,774,34
125896-85-2	CMS Energy Corp		03/16/2020	Instinet Corp-E	3,200.000	78,301		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
15202L-20-6	Centerspace		12/21/2020	Tax Free Exchange	23,940.000	553,348		
26441C-40-2	Duke Energy Corp		03/18/2020	TRADEBOOK	1,200.000	28,380		
48128B-AG-6 69360J-55-2	JPMorgan Chase & Co		01/15/2020	Morgan J P-B	1,500,000.000	1,500,000		
69360J-55-2 69360J-62-8	PS Business Parks Inc		03/16/2020	Various TRADEBOOK	1,100.000			
70509V-60-5	Pebblebrook Hotel Trust		03/06/2020	TRADEBOOK	800.000	18,342		
74460W-55-2	Public Storage		06/08/2020	Morgan St (Ny)-B	10,000.000	250,000		
74460W-64-4	Public Storage		03/18/2020	TRADEBOOK	700.000	16,617		
76169C-40-7	Rexford Industrial Realty Inc		03/16/2020	Various	2,900.000	64, 196		
816851-60-4 867892-60-6	Sempra Energy		03/18/2020	Instinct Corp-E TRADEBOOK	2,700.000	61,165		
89832Q-AB-5	Sunstone Hotel Investors Inc		04/02/2020	First Bst(NY) - B	1,431.000	28,178 974.938		3.065
929042-81-0	Vornado Bealty Trust		11/19/2020	Bank of America ML	20,600.000	515,000		
94988U-15-1	Wells Fargo & Co		01/15/2020	Wells Fargo Securities		500,000		
000000-00-0	Sequel MGK Products LLC Mrs Gerrys Kitch		07/24/2020	Securian Asset Mgmt		35,000		
	ubtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual	Preferred				4,701,858	XXX	3,065
486606-20-4	Kavne Anderson MLP Investment		11/04/2020	Tax Free Exchange	200,000,000	5.000.000		
					200,000.000			
	ubtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeema	ble Preferred		1	200,000.000	5,000,000	XXX	
8999997. To	otal - Preferred Stocks - Part 3	ble Preferred			200,000.000	5,000,000 9,701,858	XXX	3,065
8999997. To 8999998. To	otal - Preferred Stocks - Part 3 otal - Preferred Stocks - Part 5	able Preferred			200,000.000	5,000,000 9,701,858 5,026,565	XXX	-, -
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Showing All Long-Term Bonds and Stocks ACOLURED During Current Year

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	Capital One Financial Corp		09/17/2020 .	Waddell & Reed	1,800.000	107,238						
	CareTrust REIT Inc		12/03/2020 .	Various	22,000.000	426,089						
	CatchMark Timber Trust Inc		09/23/2020 .	Various	4,800.000	44,333						
	CenterPoint Energy Inc		12/23/2020 .	Waddell & Reed	34, 158.000	713,216						
156782-10-4 164110-10-1	Cerner Corp		11/11/2020 .	Various								
172967-42-4	Citigroup Inc		05/21/2020	Waddell & Reed	3,400.000	154.043						
	Clearway Energy Inc		09/10/2020	Various	22,600.000	433,405						
	Coca-Cola Co/The		07/20/2020	Waddell & Reed	10,324.000	477,888						
	Comcast Corp		07/09/2020 .	Waddell & Reed		274,785						
	Community Healthcare Trust Inc		12/29/2020 .	Various	5,700.000	263,387						
	Cooper Cos Inc/The		11/11/2020	Waddell & Reed	4,741.000	1,522,084						
	Corporate Office Properties Tr		09/22/2020 .	Various	27,578.000	678,786						
	Cousins Properties Inc Crown Castle International Cor		11/09/2020 .	Various Instinct Corp-E								
	CubeSmart		12/28/2020 .	Various	10.800.000	350.079						
	CyrusOne Inc		12/29/2020 .	Various	29,700.000	1.846.580						
	DTE Energy Co		04/02/2020	Various	2,600.000	262,071						
235851-10-2	Danaher Corp		08/03/2020	Waddell & Reed								
252131-10-7	DexCom Inc		12/09/2020 .	Waddell & Reed	631.000	216,068						
252784-30-1	DiamondRock Hospitality Co		10/19/2020	Various		133,883						
	Digital Realty Trust Inc		12/22/2020 .	Various	2,800.000	380, 154						
	Dominion Energy Inc		12/23/2020 .	Various		367,441						
	Douglas Emmett Inc Duke Energy Corp		11/06/2020 .	Various Various	5.600.000	1,082,044 455,107						
	DUKE Energy Corp		12/15/2020 .	Waddell & Reed								
	Easterly Government Properties		12/29/2020 .	Various	45.500.000	1.078.986						
	Electronic Arts Inc		11/11/2020	Waddell & Reed	4,527.000	582,418						
	Energy Transfer LP		10/27/2020	Various		502,569						
29364G-10-3	Entergy Corp		12/28/2020 .	Various		2,770,383						
	Enterprise Products Partners L		10/06/2020	Various	34,600.000	631,942						
	Equinix Inc		12/16/2020 .	Various	3,400.000	2,004,940						
	Equitrans Midstream Corp Equitrans Midstream Corp		12/28/2020 .	Various								
	Equity Lifestyle Properties In		10/01/2020	Tax Free Exchange		512.995						
	Equity Residential		10/30/2020	Various	10,300.000	547.844						
	Essential Properties Realty Tr		12/11/2020	Various	51,700.000	883, 102						
	Essex Property Trust Inc		12/15/2020	Various	4,000.000							
	EVERGY INC		12/17/2020 .	Various		1,116,541						
	Extra Space Storage Inc		12/16/2020	Various		826,226						
	Facebook Inc		11/11/2020	Waddell & Reed	3,075.000	608,431						
	Federal Realty Investment Trus		12/15/2020 .	Waddell & Reed		387,461						
	FIRST INDUSTRIAL REALTY TRUST		12/1//2020 .	Various Heed	13.100.000	147,399						
	Gaming and Leisure Properties		12/24/2020	Securian Asset Momt	42.000	1.822						
	Getty Realty Corp		12/31/2020	Various	10,500.000	274.187						
388689-10-1	Graphic Packaging Holding Co		09/25/2020 .	Waddell & Reed								
40412C-10-1	HCA Holdings Inc		06/24/2020 .	Waddell & Reed	1,400.000	135,030						
	Hannon Armstrong Sustainable I		04/01/2020	Various		202,207						
	Healthcare Trust of America In		10/27/2020	Various		628,816						
	Healthpeak Properties Inc		11/13/2020 .	Various Various								
	Highwoods Properties Inc		11/23/2020 .	Various Various		1,234,941						
	Hudson Pacific Properties Inc		12/04/2020 .	Various	34,100.000							
	JB Hunt Transport Services Inc		11/23/2020	Waddell & Reed	1,264.000	166,892						
	Independence Realty Trust Inc		09/25/2020	Various	63,080.000	795,316						
	Intercontinental Exchange Inc		12/15/2020	Waddell & Reed	9,347.000	1,022,222						
	Intuit Inc		11/23/2020 .	Waddell & Reed	1,925.000	671,347						
	Invitation Homes Inc		12/15/2020 .	Various	49,400.000	1,203,419						
	Kilroy Realty Corp		11/11/2020 .	Various	6,300.000	366,443						
	Kimco Realty Corp		12/18/2020 .	Various Various								
	Liberty Media Corp-Liberty Sir		10/15/2020	Various Waddell & Reed								
	Life Storage Inc		11/09/2020	Various		1.512.382						
	MGM Growth Properties LLC		12/09/2020	Various	10,700.000	321.365						
55550N 10 0			2/ 00/ 2020 .		10,700.000							

Showing All Long-Term Bonds and Stocks ACOLURED During Current Year

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BalfaMin 1 Terreno Reality Corp 0.8/10/2020 Various 11,500.000 6.67,356									
11/25/2020 Various 35,000.000 1,271,757	88146M-10-1	Terreno Realty Corp		08/10/2020	Various	11,500.000			
12/28/2020 USA Compression Partners LP 12/28/2020 Various 20,900,000 238,815 20,907818-10-8 Union Pacific Corp 0.02/28/2020 Waddell & Reed 3.79,000 73,907 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,208,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20,908,200 20									
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99218-40-6 Unit Corp									
91324P-10-2									
92276F-10-0 Ventas Inc									
92343E-10-2 Verisign Inc 11/25/2020 Waddell & Reed 5.558.000 1.101.353 1.002343V-10-4 Verizon Communications Inc 1.002.20020 Various 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000	92276F-10-0	Ventas Inc		12/18/2020		28,800.000	1,089,692		
92343V-10-4 Verizon Communications Inc	92339V-30-8	VEREIT Inc							
925652-10-9 VICI Properties Inc									
92763M-10-5 Viper Energy Partners LP 11/24/2020 Various 41,287.000 773,515 92826C-83-9 Visa Inc 92840M-10-2 Vistra Energy Corp 12/14/2020 Various 93,969.000 769,445 92840M-10-2 Vistra Energy Corp 12/14/2020 Various 19,700.000 367,581					Various				
92826C-83-9 Visa Inc 92840M-10-2 Vistra Energy Corp 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M 92840M		Viper Energy Partners LP							
					Waddell & Reed				
929042-10-9 Vornado Realty Trust 12,500.000 510,696 2000 12,000 150,696 2000 2000 2000 2000 2000 2000 2000 2	92840M-10-2	Vistra Energy Corp		12/14/2020 .	Various		367,581		
	929042-10-9	Vornado Realty Trust		12/02/2020 .	Various	12,500.000	510,696		

				ng-Term Bonds and Stocks ACQUIRED During Current Year				
1 CUSIP	2	3	4 Date	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
92936U-10-9	WP Carey Inc		10/08/2020	Various	2,800.000			
948741-10-3	Weingarten Realty Investors		11/16/2020	Various				
95040Q-10-4	Welltower Inc		12/23/2020	Various	34,700.000	1,931,697		
962166-10-4	Weyerhaeuser Co		03/18/2020	Various	2,900.000	48,880		
969457-10-0	Williams Cos Inc/The	-	12/30/2020	Various	69,700.000	1,340,948		
989207-10-5 112750-10-7	Zebra Technologies Corp		10/16/2020	Waddell & Reed		673,606		
11275u-10-7 112750-10-7	Brookfield Infrastructure Corp Brookfield Infrastructure Corp		08/03/2020	Various Spin Off				
29250N-10-5	Enbridge Inc		12/30/2020	Various	41,500.000	1,291,288		
559222-40-1	Magna International Inc		10/07/2020	Waddell & Reed	15.000.000	714.563		
G16258-10-8	Brookfield Renewable Partners		12/14/2020	Stock Split	2.450.000			
H00392-31-8	Adecco Group AG	. B	10/08/2020	Franklin Templeton		311,578		
D0066B-18-5	adidas AG	B	08/14/2020	Franklin Templeton	1,420.000	380,258		
Y002A1-10-5	AIA Group Ltd	. B	08/14/2020	Franklin Templeton	93,200.000	821,280		
G01719-11-4	Alibaba Group Holding Ltd	B	10/05/2020	Franklin Templeton		376,191		
G01719-11-4	Alibaba Group Holding Ltd	B	09/14/2020	Tax Free Exchange		396,981		
B639CJ-10-8 L0302D-21-0	Anheuser-Busch InBev SA/NV ArcelorMittal	. B	08/18/2020	Franklin Templeton	6,358.000	358,007		
G06940-10-3	BAE Systems PLC	. D	11/24/2020	Franklin Templeton	46.253.000	318.932		
000940-10-3 D0712D-16-3	Baver AG	B	05/20/2020	Franklin Templeton	7,429.000	471,611		
088606-10-8	BHP Group Ltd	C	10/06/2020	Waddell & Reed	1,300.000			
G12793-10-8	BP PLC	В	12/22/2020	Franklin Templeton	169.504.000	604,655		
G1700D-10-5	Burberry Group PLC	B	08/24/2020	Franklin Templeton				
14912K-20-2	Catcher Technology Co Ltd	D	06/16/2020	Franklin Templeton		563,250		
G21765-10-5	CK Hutchison Holdings Ltd	B	01/17/2020	Franklin Templeton	16,500.000	160,300		
623296-20-8	Compass Group PLC	<u>B</u>	10/05/2020	Franklin Templeton	22,914.000	367,700		
D15349-10-9	Covestro AG	B	08/14/2020	Franklin Templeton Franklin Templeton		323,960		
000000-00-0 D2035M-13-6	CRH PLC Deutsche Telekom AG	B	12/23/2020	Franklin Templeton		608,498 316,378		
G2848Q-12-3	DS Smith PLC	D	12/23/2020	Franklin Templeton	116.189.000			
D24914-13-3	E.ON SE	В	10/06/2020	Franklin Templeton	20.848.000	236.156		
G29183-10-3	Eaton Corp PLC	C	08/19/2020	Waddell & Reed	5,300.000	542,761		
R2R90P-10-3	Equinor ASA	B	08/14/2020	Franklin Templeton		141,536		
G3223R-10-8	Everest Re Group Ltd	. C	12/21/2020	Waddell & Reed	3,700.000	819,615		
N3167Y-10-3	Ferrari NV	. C	11/11/2020	Waddell & Reed	1,418.000	270,727		
D2734Z-10-7	Fresenius Medical Care AG & Co	B	03/05/2020	Franklin Templeton		78,953		
37733W-10-5	GlaxoSmithKline PLC	. C	09/22/2020	Waddell & Reed	1,300.000	49,522		
J20454-11-2 J22302-11-1	Honda Motor Co Ltd	B	08/18/2020	Franklin Templeton	27,000.000			
D35415-10-4	Infineon Technologies AG	. D	09/13/2020	Franklin Templeton	10.638.000	160,836		
G4770L-10-6	Informa pic	В	10/05/2020	Franklin Templeton	37,066.000	191,985		
E67674-10-6	International Consolidated Air	В	10/06/2020	Franklin Templeton	171, 166,000	243.139		
J24994-11-3	Isuzu Motors Ltd	В	12/18/2020	Franklin Templeton		347,895		
497350-10-8	Kirin Holdings Co Ltd	. B	03/23/2020	Franklin Templeton	4,100.000	80,619		
J35759-12-5	Komatsu Ltd	B	12/18/2020	Franklin Templeton	36,700.000	706,096		
J37479-11-0	Kyocera Corp	B	08/18/2020	Franklin Templeton	11,200.000	656,072		
G5480U-12-0 J41208-10-9	Liberty Global PLC Matsumotokivoshi Holdinos Co L	. C	11/06/2020	Waddell & Reed Franklin Templeton	48,400.000	1,019,666 276,654		
J41208-10-9 J43873-11-6	Matsumotokiyoshi Holdings Co L MITSUBISHI ELECTRIC CORP	B	10/22/2020	Franklin Templeton				
G6700G-10-7	nVent Electric PLC	C	10/05/2020	Waddell & Reed	52,300,000	980.501		
E42807-11-0	Red Electrica Corp SA	В	12/18/2020	Franklin Templeton	33,942,000			
324596-10-0	Shinhan Financial Group Co Ltd	C	12/07/2020	Franklin Templeton	6,100.000	190,973		
J76379–10–6	Sony Corp	В	08/14/2020	Franklin Templeton	11,300.000			
77712-18-0	Sumitomo Metal Mining Co Ltd	B	02/21/2020	Franklin Templeton	1,100.000	30,204		
J7771X-10-9	Sumitomo Mitsui Financial Grou	B	12/18/2020	Franklin Templeton	11,200.000	333,788		
J78186-10-3	Suntory Beverage & Food Ltd	. B	04/03/2020	Franklin Templeton		64,219		
J79561-14-8	Taisei Corp	В	10/23/2020	Franklin Templeton	22,900.000	793,839		
J8129E-10-8 39151E-10-9	Takeda Pharmaceutical Co Ltd		03/05/2020	Franklin Templeton		21,814		
39151E-10-9 592124-10-0	Total SA		04/09/2020	Waddell & Reed	1,200.000	44,566		
-92124-10-0 -9686M-10-7	Veolia Environnement SA	B	04/15/2020	Franklin Templeton				
R9900C-10-6	Yara International ASA	В	04/13/2020	Franklin Templeton	4,440.000	141,082		
151030-06-1	Yum China Holdings Inc	В	10/05/2020	Franklin Templeton	6,050,000	316, 123		
98850P-10-9	Yum China Holdings Inc	C	04/08/2020	Franklin Templeton	7.200.000	298.525		

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE MINNESOTA LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
9099999. Subtotal - Common	Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly	Traded				130,421,564	XXX	
000000-00-0 Sequel MGK Product			07/24/2020	Securian Asset Mgmt		165,000		
9199999. Subtotal - Common	Stocks - Industrial and Miscellaneous (Unaffiliated) Other					165,000	XXX	
46143U-75-7 Securian AM Equity				Tax Free Exchange		7,917,879		
46143U-77-3 Securian AM Balanc			12/14/2020	Tax Free Exchange	3,093,002.630	32,290,865		
46143U-79-9 Securian AM Real A	sset Income		12/14/2020	Tax Free Exchange	2,315,069.850	23,289,501		
9499999. Subtotal - Common	Stocks - Mutual Funds					63,498,245	XXX	
9799997. Total - Common Sto	cks - Part 3					194,084,809	XXX	
9799998. Total - Common Sto	cks - Part 5					70,781,344	XXX	
9799999. Total - Common Sto	cks	•	•			264,866,153	XXX	
9899999. Total - Preferred and	Common Stocks				-	279,594,576	XXX	3,065
9999999 - Totals						6.095.007.575	XXX	14.777.406

					Showing All I	_ong-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ng Current	Year						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted 0			16	17	18	19	20	21
	_	-			-		-	,		11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's			Book/				Interest/	
									Dries Vees		O		Change in	Exchange		Caraian			Stock	Ctatad
									Prior Year	l	Current	Other-	Book/	Change in	Adjusted	Foreign				Stated
011015									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		1_	l		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
268207-AA-5	DY7 Leasing LLC DYSEVE 2.578 12/10/25		12/10/2020 .	Redemption		18,856	18,856	18,856	18,856						18,856				304	
30218H-AA-5	Export Leasing 2009 LLC		11/02/2020 .	Various		74, 131	73,630	73,630	73,630						73,630		501	501	1, 122	
30218H-AA-5	Export Leasing 2009 LLC		08/28/2020 .	Redemption		61,929	61,929	61,929	61,929		/4 404		// /04		61,929				577	08/28/2021
36176M-PD-9 36176M-PE-7	Ginnie Mae II Pool #770220 Ginnie Mae II Pool #770221		12/01/2020 .	Paydown		82,482 23,010		88,204 24,599	86,583		(4, 101)	}	(4, 101)						1,604 552	
36176M-PE-7	Ginnie Mae II Pool #770221		12/01/2020 .	PaydownPaydown			65,629	72,151	70,456		(4,827)		(1,369)						1,399	
36179M-NG-1	Ginnie Mae II Pool #MAO391		12/01/2020	Pavdown		2.033.524	2.033.524	2.007.787	2.009.510		24.014	/	24.014		2.033.524				37.844	
3617AA-X3-3	Ginnie Mae II Pool #A09698	1	12/01/2020	Paydown		112,263	112,263	116,262	115,515		(3,252))	(3,252)		112,263				2, 104	
36180B-AY-7	Ginnie Mae II Pool #AD0023		12/01/2020	Paydown		37,175	37 , 175	39,684	39,237		(2,063))	(2,063)		37, 175				562	
36182N-RN-5	Ginnie Mae II Pool #AH5893		12/01/2020 .	Paydown		34, 190	34, 190	36,070	35,736		(1,546))	(1,546)		34, 190				525	04/01/2039
36183Q-ZB-4	Ginnie Mae I Pool #AK7038		12/01/2020 .	Paydown		322,339	322,339	334,023	333,323		(10,984)		(10,984)		322,339				6,372	
36185B-QJ-8	Ginnie Mae I Pool #AM8557	.	12/01/2020 .	Paydown		44,616	44,616	45,710	45,645	ļ	(1,029)		(1,029)		44,616				843	
36193P-DW-2	Ginnie Mae II Pool #AS4617	-	12/01/2020 .	Paydown	-	249,952	249,952	265,028		ļ	(14,534))	(14,534)		249,952			·····	2,829	
36200M-J6-1 36200N-YN-5	Ginnie Mae I Pool #604285		12/01/2020 .	Paydown Paydown		19,634		18,588	18,781		853 49		853 49		19,634				589	05/01/2033
36205A-MX-9	Ginnie Mae I Pool #384774		12/01/2020 .	Paydown Paydown		2,701	2,701	2,666	2,680		49		49						320	07/01/2034 10/01/2025
36205A-NN-0	Ginnie Mae I Pool #384797		12/01/2020 .			2,701	2,701	2,000	2,078		17		22		2,094				80	09/01/2025
36206B-PY-1	Ginnie Mae Pool #406439					1.733	1.733	1.710	1.719		14		14		1,733				68	10/01/2025
36206J-XZ-2	Ginnie Mae I Pool #412996		12/01/2020				850	848	848		2		2						35	08/01/2025
36209R-YC-1	Ginnie Mae I Pool #479607		12/01/2020 .	Paydown		105,532	105,532	111,913	111,276		(5,743))	(5,743)		105,532				2,266	10/01/2041
3620A6-CS-4	Ginnie Mae I Pool #720181		12/01/2020 .			470,075	470,075	464,420	465,017		5,058		5,058		470,075					07/01/2039
3620A6-DV-6	Ginnie Mae I Pool #720216		12/01/2020 .			1,008,082	1,008,082	1,003,829	1,004,162		3,920		3,920		1,008,082				24,609	
3620A6-FR-3	Ginnie Mae I Pool #720276		12/01/2020 .	Paydown		971,824	971,824	987, 161	985,086		(13,262)		(13,262)		971,824				22, 192	
3620A9-3J-8 3620A9-YR-6	Ginnie Mae Pool #723601		12/01/2020 .	Paydown		172, 154	172, 154	181,004	180,058 631,774		(7,904)		(7,904) (1,276)		172, 154				4,990	
3620A9-YU-9	Ginnie Mae I Pool #723520 Ginnie Mae I Pool #723523		12/01/2020 .	Paydown Paydown Paydown		630,498 836,906		632,074 853.905			(1,276)		(1,276)		630,498 836,906				15,311	
3620A9-T0-9	Ginnie Mae Pool #723525		12/01/2020 .	Paydown			622,525	623,693	623,440		(14,639)		(915)		622,525				15,210	
3620AK-YQ-3	Ginnie Mae Pool #725507		12/01/2020 .	Paydown		59,609	59,609	63.977	63.537		(3,927))	(3,927)		59,609				1.701	07/01/2040
3620AR-3D-1	Ginnie Mae I Pool #737996		12/01/2020	Paydown		330,907	330,907	329,356	329,459		1,447		1,447		330,907				7,247	
3620AX-6F-0	Ginnie Mae Pool #743470		12/01/2020 .	Paydown		134,014	134,014	145,573	144,298		(10,284))	(10,284)		134,014				3,458	06/01/2040
36230L-CT-4	Ginnie Mae I Pool #751882		12/01/2020 .	Paydown		16,421	16,421	15,539	15,625		796		796		16,421				301	11/01/2040
36241K-GU-6	Ginnie Mae I Pool #782011		12/01/2020 .	Paydown		18,650	18,650	17,572	17,728		923		923		18,650				564	12/01/2035
36290Q-JN-6	Ginnie Mae Pool #614169		12/01/2020 .	Paydown		29,251	29,251	27,693	27,976		1,275		1,275		29,251				685	07/01/2033
36290V-2G-8 36296F-U6-8	Ginnie Mae I Pool #619175 Ginnie Mae I Pool #690105		12/01/2020 .			26,015 45,662	26,015	26,594	26,475		(460)		(460)		26,015				737	12/01/2034
362960-Y7-8	Ginnie Mae I Pool #698334	1	12/01/2020 .	Paydown Paydown				47,552	47,314		(1,002)	/			397,226				9,826	
36296T-RA-3	Ginnie Mae I Pool #700781		12/01/2020 .	Paydown			52,824	55,226	54,929		(2, 105))	(2, 105)		52,824				1,305	
36296U-QW-3	Ginnie Mae I Pool #701669	. [12/01/2020	Paydown		20,481	20,481	21,073	21,001		(520)		(520)		20,481				565	02/01/2039
38373A-WD-4	Government National Mortgage A 09-68 PD		12/01/2020 .	Paydown		1,632,243	1,632,243	1,693,197	1,657,254		(25,011)		(25,011)		1,632,243				47,786	08/20/2039
38373M-AG-5	Government National Mortgage A 01-12 X		12/01/2020 .	Paydown				100	48		(48)		(48)						13	07/16/2040
38373M-PG-9	Government National Mortgage A 05-23 10	- [12/01/2020 .	Paydown				889	24		(24)		(24)							06/17/2045
38374V-YL-7 38378G-RM-2	Government National Mortgage A 09-53 BP	·	12/01/2020 .	Paydown	-	1,584,527	1,584,527	1,619,684	1,597,944		(13,417))	(13,417)		1,584,527			····	46,053	
38378G-RM-2 42328B-AE-2	Government National Mortgage A 12-143 Helios Leasing I LLC	1	12/01/2020 .	Paydown			82,781	79,712	79,947		2,834		2,834						600	
911760-DU-7	Vendee Mortgage Trust 1994-2 94-2 2		12/01/2020 .			13.049	13,049	13,235	13,042		7		7		13,049					05/15/2024
911760-FH-4	Vendee Mortgage Trust 1995-1 95-1 2		12/01/2020					25,030	26,003		392									02/15/2025
911760-FZ-4	Vendee Mortgage Trust 1995-2 95-2A 1A		12/01/2020	Paydown		44,010	44,010	42,421	43,525		485		485		44,010					06/15/2025
911760-GJ-9	Vendee Mortgage Trust 1995-2 95-2C 3A		12/01/2020 .	Paydown		20,614	20,614	21,657	20,958		(344)		(344)		20,614				1,000	
911760-KG-0	Vendee Mortgage Trust 1997-1 97-1 3A	. [12/01/2020 .	Paydown		11,242	11,242	11,757	11,388		(147)		(147)		11,242				519	
912810-SF-6	United States Treasury Note/Bo		01/14/2020 .	Various		17,882,624	15,515,000	15,982,936	15,976,943	ļ	(323))	(323)		15,976,620		1,906,003	1,906,003	190,581	
912810-SH-2	United States Treasury Note/Bo		01/14/2020 .	First Bst(NY) - B	+	3,719,319	3,300,000	3,671,894	3,671,871	·	····				3,671,871		47,448	47,448	15,899	
912810-SJ-8 912810-SN-9	United States Treasury Note/Bo		05/18/2020 .	Various Various		2,251,077 5,489,889	2,000,000	1,959,531 5,467,944	1,959,534 5,467,944		654		654		1,959,534 5,468,598		291,543	291,543	28,248	
912810-SN-9 912810-SQ-2	United States Treasury Note/Bo	1	12/01/2020 .	Various				1,980,437	5,467,944		149				5,468,598		(77,233)	(77,233)		05/15/2050
912828-3J-7	United States Treasury Note/Bo	1		Citigroup	1		2,004,000	1,980,437		ļ	265		265		244,369		24,575	24,575		11/30/2024
	United States Treasury Note/Bo	1	05/31/2020 .	Maturity		15,000,000	15,000,000	14,992,042	14,998,309		1,691		1,691		15,000,000			27,070		05/31/2020
912828-6C-9	United States Treasury Note/Bo		03/18/2020 .	First Bst(NY) - B		518,202	500,000	500,418	500,305		(30)		(30)		500,276		17,926	17,926	7,383	02/15/2022
	United States Treasury Note/Bo	<u>. </u>		Nomura Sec In-E		10,082,388	10,000,000	9,970,346	9,981,000	<u></u>	2,012		2,012		9,983,012	<u></u>	99,376	99,376		03/31/2021

					Showing All L	Long-Term E	sonds and Sto	ICKS SOLD, I	KEDEEMED	or Otherwis	se DISPOS	ED OF Duri	ng Current \	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
912828-K3-3		oigii	04/15/2020 .	. Maturity	Otook	772,100		739.930	767,830	(20,682)	1,376	recognized	(19,306)	Value	748.524	Вюрова	23,576	23,576	483	
912828-K5-8			04/01/2020 .	Nomura Sec In-E		500,508	500,000	493,732	498,140	(20,002)	1,426		1,426		499,566		942	942	2,909	
912828-NM-8	United States Treasury Inflati TII		07/15/2020 .	. Maturity		1, 175, 650	1,000,000	1, 133,096	1, 185, 476	(109,755)	(4,951)		(114,706)		1,070,770		104,880	104,880	14,721	07/15/2020
912828-V2-3			09/03/2020 .	Nomura Sec In-E		160,400	150,000	147,568	147,568						147,568		12,832	12,832	2,293	
912828-VF-4			05/14/2020 .	. Nomura Sec In-E		130,076	130,000	128 , 127	129,376		558		558		129,934		142	142	816	05/31/2020
912828-W7-1 912828-YC-8			03/17/2020 .	Deutsche Bank Sec Various		132,930	125,000	123,497	123,497		383				123,497		9,433	9,433 13,554	1,234	
912828-YS-3			03/18/2020 .	Various		8,239,127	7,925,000	7,820,675	7,820,701						7,820,701		418,426	418,426	37,551	
912828-YT-1			1.12/15/2020	Various		255, 170, 257	252,000,000	251.607.552	251,608,738		85.938				251.694.676		3.475.580	3,475,580	1,888,926	
912828-YU-8			03/24/2020 .	. Various		37,253,137	35,250,000	34,841,044	34,841,197						34,841,197		2,411,940	2,411,940	176,836	
912828-YV-6	United States Treasury Note/Bo		03/31/2020 .	. Various		3,698,448	3,640,000	3,610,852	3,610,867						3,610,867		87,580	87,580	10,951	11/30/2024
912828-ZG-8		ļ	08/12/2020 .	. Deutsche Bank Sec	-	496,760	495,000	495,543	495,543		(100)		(100)	-	495,443		1,316	1,316	685	03/31/2022
912828-ZS-2		ł	06/17/2020 .	. Goldman Sachs		413,379	415,000	413,218	413,218					}	413,218		160	160	102	05/31/2027
912828-ZT-0 912828-ZW-3		1	12/10/2020 .	Various	-	2,350,745 975,072	2,357,000	2,346,043 973,839	2,346,043		744 43		744		2,346,786		3,959	3,959 1,191	2,077	05/31/2025
912828-ZW-3 91282C-AE-1	United States Treasury Note/Bo		10/06/2020 .	. Wells Fargo Securities .		295,782	300,000		973,839		43		43		973,881		(2,770)	(2,770)	270	
91282C-AH-4			09/11/2020 .	. Mizuho Securities		1.485.088	1,480,000	1.482.659	1.482.659		(4)		(4)		1.482.655		2,432	2,432	286	
91282C-AM-3			10/05/2020 .	. Barclays Capital		249,404	250,000	249,619	249,619						249,619		(215)	(215)	9	09/30/2025
0599999	9. Subtotal - Bonds - U.S. Governments		•			384,215,897	375,656,169	375, 428, 194	375,459,313	(130,437)	(9,371)		(139,808)		375,319,503		8,896,388	8,896,388	3,001,438	XXX
66977W-AN-9		. A	06/16/2020 .	. Fort Washington		125,320	126,000	126,630	126,215		(60)		(60)		126, 155		(835)	(835)	5,764	
66977W-AQ-2	NOVA Chemicals Corp NCX 4 7/8 06/01/24	Α	06/05/2020 .	. Fort Washington		111,000	111,000	108,900	109,206		158		158		109,365		1,635	1,635	2,826	
465139-KQ-5		D	08/15/2020 .	. Maturity		10,952,000	10,952,000	4,516,847	10,525,770		426,230		426,230		10,952,000					08/15/2020
1099999	9. Subtotal - Bonds - All Other Governm	D ents	•	,	-	11,188,320	11,189,000	4,752,377	10,761,191		426,230 426,328		426,230 426,328		11,187,520		800	800	8,590	XXX
1099999 914460-RK-8	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF MN RGTS		04/01/2020 .	. Maturity		11,188,320 500,000	11, 189, 000 500, 000	4,752,377 500,000	10,761,191		, .				11, 187, 520		800	800	4,263	XXX 04/01/2020
1099999 914460-RK-8 2499999	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF MN RGTS D. Subtotal - Bonds - U.S. Political Subd		04/01/2020 . ns of States	Maturitys, Territories and Pos	ssessions	11,188,320 500,000 500,000	11,189,000 500,000 500,000	4,752,377 500,000 500,000	10,761,191 500,000 500,000		426,328		426,328		11,187,520 500,000 500,000		800	800	4,263 4,263	XXX 04/01/2020 XXX
1099999 914460-RK-8 249999 01026C-AC-5	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF MN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement		04/01/2020 ns of States 09/15/2020 .	Maturitys, Territories and Pos	ssessions	11,188,320 500,000 500,000 95,000	11,189,000 500,000 500,000 95,000	4,752,377 500,000 500,000 95,559	10,761,191 500,000 500,000 95,508		426,328		426,328		11,187,520 500,000 500,000 95,000		800	800	4,263 4,263 3,005	XXX 04/01/2020 XXX 09/15/2025
1099999 914460-RK-8 2499999	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF INN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Bay Area Toll Authority Bay Area Toll Authority Management Bay Area Toll Authority Bay Area Toll Authority		04/01/2020 ns of States 09/15/2020 04/01/2020 .	Maturity Territories and Pose Redemption Redemption	ssessions	11,188,320 500,000 500,000	11, 189,000 500,000 500,000 95,000 290,000	4,752,377 500,000 500,000	10,761,191 500,000 500,000		426,328		426,328 (508) (56,484)		11,187,520 500,000 500,000		800	800	4,263 4,263 3,005 9,850	XXX 04/01/2020 XXX 09/15/2025 04/01/2030
1099999 914460-RK-8 249999 01026C-AC-5 072024-NT-5 30711X-AT-1 30711X-CB-8	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF MN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS		04/01/2020 ns of States 09/15/2020 .	Maturitys, Territories and Pos	ssessions	11,188,320 500,000 500,000 95,000 290,000	11,189,000 500,000 500,000 95,000	4,752,377 	10,761,191 500,000 500,000 95,508 346,484		426,328 (508) (50,484)		426,328		11, 187, 520 500, 000 500, 000 95, 000 290, 000		800	800	4,263 4,263 3,005	XXX 04/01/2020 XXX 09/15/2025 04/01/2030 02/25/2025
1099999 914460-RK-8 249999 01026C-AC-5 072024-NT-5 30711X-AT-1 30711X-CB-8 30711X-CK-8	D. Subtotal - Bonds - All Other Governm University of Minnesota LNIV OF INN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS			Maturity Territories and Pos Redemption Redemption Paydown Paydown Paydown Paydown	ssessions	11, 188, 320 500,000 500,000 95,000 290,000 857,604 1,228,845 433,884	11, 189,000 	4,752,377 	10,761,191 		(508) (56,484) (50,262) (154,113) (497)		(508) (56, 484) (50, 262) (154, 113) (497)		11, 187,520 		800	800	4,263 4,263 3,005 9,850 26,368 47,744 1,983	XXX 04/01/2020 XXX 09/15/2025 .04/01/2030 .02/25/2025 .09/25/2028 .10/25/2028
1099999 914460-RK-8 2499999 01026C-AC-5 072024-NT-5 30711X-AT-1 30711X-CB-8 30711X-DA-9	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF MN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS			Maturity , Territories and Pos Redemption Redemption Paydown Paydown Paydown Paydown Paydown Paydown	ssessions	11, 188, 320 	11, 189,000 	4,752,377 	10,761,191 		(508) (56, 484) (50, 262) (154, 113) (497) (101, 081)				11, 187,520 		800	800	4,263 4,263 3,005 9,850 26,368 47,744 1,983 35,363	XXX 04/01/2020 XXX 09/15/2025 04/01/2030 02/25/2025 09/25/2028 10/25/2028 01/25/2029
1099999 914460-RK-8 2499999 01026C-AC-5 072024-NT-5 30711X-AT-1 30711X-CR-8 30711X-CK-8 30711X-DA-9 30711X-DK-7	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF MN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS			, Maturity, Territories and Pos Redenption	ssessions	11, 188, 320 	11, 189,000 500,000 500,000 95,000 290,000 857,604 1,228,845 433,884 1,326,857 1,426,059	4,752,377 	10,761,191 		(508) (56, 484) (50, 262) (154, 113) (101, 081) (111, 196)		426,328 		11, 187, 520 		800	800	4,263 4,263 3,005 9,850 26,368 47,744 1,983 35,363 39,255	XXX 04/01/2020 XXX 09/15/2025 04/01/2030 .02/25/2025 09/25/2028 10/25/2028 01/25/2029 01/25/2029
1099999 914460-RK-8 2499999 01026C-AC-5 072024-NT-5 30711X-AT-1 30711X-CB-8 30711X-DK-7 30711X-DK-7 30711X-GF-3	D. Subtotal - Bonds - All Other Governm University of Minnesota LNIV OF LNN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS			Maturity Territories and Pos Redemption Redemption Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown	ssessions	11, 188, 320 	11, 189,000 500,000 500,000 95,000 290,000 857,604 1,228,845 433,884 1,326,857 1,426,059 62,295	4,752,377 	10,761,191 		426, 328 (508) (56, 484) (50, 262) (154, 113) (497) (101, 081) (111, 196) (1, 930)		426,328 (508) (56,484) (50,262) (154,113) (497) (101,081) (111,196) (1,930)		11, 187, 520 		800	800	4,263 4,263 3,005 9,850 26,308 47,744 1,983 35,363 39,255 1,738	XXX 04/01/2020 XXX 09/15/2025 04/01/2030 .02/25/2025 09/25/2028 10/25/2028 01/25/2029 01/25/2029 01/25/2029
1099999 914460-RK-8 2499999 01026C-AC-5 072024-NT-5 30711X-AR-1 30711X-CB-8 30711X-DR-9 30711X-DR-9 30711X-GP-3 30711X-GP-3	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF MN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS			Maturity , Territories and Pos Redemption Redemption Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown	ssessions	11, 188, 320 500, 000 500, 000 	11, 189, 000 500, 000 500, 000 	4,752,377 	10,761,191 .500,000 500,000 .95,508 .346,484 .907,866 .1,382,958 .434,381 .1,427,937 .1,537,256 .64,225 .3,104,569		426, 328 (508) (56, 484) (50, 262) (154, 113) (497) (101, 081) (111, 196) (1, 930) (4, 392)		(508) (56, 484) (50, 262) (154, 113) (497) (101, 081) (111, 196) (1, 1930) (4, 392)		11, 187, 520 500, 000 500, 000 .95, 000 .290, 000 .857, 604 .1, 228, 845 .433, 884 .1, 326, 857 .1, 426, 059 .62, 295 .3, 100, 177		800	800	4,263 4,263 3,005 9,850 26,368 47,744 1,983 35,363 39,255 1,738 27,929	XXX 04/01/2020 .XXX 09/15/2025 04/01/2030 .02/25/2025 09/25/2028 10/25/2028 01/25/2029 01/25/2029 09/25/2029 10/25/2029
1099999 914460-RK-8 2499999 01026C-AC-5 072024-NT-5 30711X-AT-1 30711X-CB-8 30711X-DK-7 30711X-DK-7 30711X-GF-3	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF NN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS			Maturity Territories and Pos Redemption Redemption Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown	ssessions	11, 188, 320 500, 000 500, 000 .95, 000 .857, 604 .1, 228, 845 .433, 884 .1, 326, 857 .1, 426, 059 .62, 295 .3, 100, 177 .1, 177, 953 .83, 530	11, 189,000 500,000 500,000 95,000 290,000 857,604 1,228,845 433,884 1,326,857 1,426,059 62,295	4,752,377 500,000 500,000 95,559 357,474 911,018 1,401,076 434,494 1,460,735 1,550,227 65,807 3,104,537	10,761,191 		426, 328 (508) (56, 484) (50, 262) (154, 113) (497) (101, 081) (111, 196) (1, 930)		426,328 (508) (56,484) (50,262) (154,113) (497) (101,081) (111,196) (1,930)		11,187,520 500,000 500,000 .95,000 .95,000 .857,604 .1,228,845 .433,884 .1,326,857 .1,426,059 .62,295 .3,100,177 .1,117,953 .83,530		800	800	4,263 4,263 3,005 9,850 26,308 47,744 1,983 35,363 39,255 1,738	XXX 04/01/2020 XXX 09/15/2025 04/01/2030 .02/25/2025 09/25/2028 10/25/2028 01/25/2029 01/25/2029 09/25/2029 10/25/2029 10/25/2029
1099999 914460-RK-8 2499999 01026C-AC-5 072024-NT-5 30711X-AT-1 30711X-CK-8 30711X-DK-7 30711X-DK-7 30711X-JS-4 30711X-JS-4 30711X-US-1 31288A-V5-1 3128K6-NT-3	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF MN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fandie Mae Connecticut Avenue CAS Freddie Mac Gold Pool #A45802			Maturity , Territories and Pos Redemption Redemption Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown	ssessions	11, 188, 320 500, 000 500, 000 .95, 000 .857, 604 .1, 228, 845 .433, 884 .1, 326, 857 .1, 426, 059 .62, 295 .3, 100, 177 .1, 117, 953 .83, 530 .117, 201	11, 189, 000 500, 000 500, 000 95, 000 290, 000 857, 604 1, 228, 845 433, 884 1, 326, 857 1, 426, 059 62, 295 3, 100, 177 1, 117, 953 83, 530 117, 201	4,752,377 500,000 500,000 95,559 357,474 911,018 1,401,076 434,494 1,460,735 1,550,227 65,807 3,104,537 1,118,127 85,866 118,593	10,761,191 500,000 500,000 .95,508 .346,484 .907,866 .1,382,958 .434,381 .1,427,937 .1,537,256 .64,225 .3,104,569 .1,118,074 .85,261 .118,318		(508) (508) (50, 484) (50, 262) (1754, 113) (111, 196) (11, 390) (4, 392) (121) (1, 732) (1, 1732)		426,328 (508) (50,484) (50,262) (154,113) (111,190) (11,390) (4,392) (1,732) (1,732) (1,732)		11,187,520 500,000 500,000 		800	800		XXX .04/01/2020 XXX .09/15/2025 .04/01/2030 .02/25/2025 .09/25/2028 .01/25/2028 .01/25/2029 .01/25/2029 .01/25/2029 .01/25/2029 .05/28/2030 .05/28/2030 .07/01/2032 .07/01/2032
1099995 914460-RK-8 249999 01026C-AC-5 072024-NT-5 30711X-CR-8 30711X-CK-8 30711X-DK-9 30711X-DK-7 30711X-US-1 30711X-US-1 31288A-V5-1 3128K6-NT-3 3128K6-NT-3	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF NN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Freddie Mac Gold Pool #C72436 Freddie Mac Gold Pool #A46696 Freddie Mac Gold Pool #A46696			Maturity Territories and Pos Redemption Redemption Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown	ssessions	11,188,320 500,000 500,000 95,000 290,000 857,604 1,228,845 433,884 1,326,857 1,426,059 62,295 3,100,117,953 83,530 117,201 166,670	11, 189,000 500,000 500,000 95,000 290,000 857,604 1,228,845 433,884 1,326,857 1,426,059 62,295 3,100,17 1,117,953 83,530 117,201 166,670	4,752,377 500,000 500,000 95,559 .357,474 .911,018 1,401,076 .434,494 1,460,735 1,550,227 .65,807 .3,104,537 1,118,127 .85,866 .118,593 .1551,180	10,761,191 500,000 500,000 95,508 346,484 907,866 1,382,958 434,381 1,427,937 1,537,256 64,225 3,104,565 1,118,074 85,261 118,318 155,394		426, 328 (508) (56, 484) (50, 262) (101, 081) (101, 081) (1, 330) (4, 392) (121) (1, 732) (1, 177) (1, 177)		426,328 (508) (56,484) (50,262) (154,113) (497) (11,196) (1,390) (4,392) (121) (1,732) (1,1732)		11, 187, 520 500, 000 500, 000 95, 000 290, 000 857, 604 1, 228, 845 433, 884 1, 328, 847 1, 426, 059 62, 295 3, 100, 177 1, 117, 953 83, 530 117, 201 166, 670		800	800		XXX .04/01/2020 XXX .09/15/2025 .04/01/2030 .02/25/2028 .10/25/2028 .01/25/2029 .01/25/2029 .01/25/2029 .05/28/2030 .10/12/3029 .05/28/2030 .10/12/3029 .06/28/2030 .06/28/2030 .06/01/2035
1099998 914460-RK-8 2499998 01026C-AC-5 072024-NT-5 30711X-GB-8 30711X-DK-9 30711X-DK-9 30711X-JS-4 30711X-US-3 30711X-US-3 30711X-US-3 30711X-US-3 3128K-NM-6 3128K7-NM-6	D. Subtotal - Bonds - All Other Governm University of Minnesota LNIV OF NN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Freddie Mac Condecticut Avenue CAS Freddie Mac Gold Pool #A46696 Freddie Mac Gold Pool #A46696 Freddie Mac Gold Pool #601827			Maturity Territories and Pos Redemption Redemption Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown	ssessions	11,188,320 500,000 500,000 .95,000 .857,604 .1,228,845 .433,884 .1,326,857 .1,426,059 .62,295 .3,100,177 .1,117,953 .83,530 .117,201 .166,670 .137,149	11, 189,000 500,000 500,000 95,000 290,000 857,604 1,228,845 433,884 1,326,857 1,426,059 62,295 3,100,177 1,117,953 83,530 117,201 166,670 137,149	4,752,377 500,000 500,000 .95,559 .357,474 .911,018 1,401,076 .434,494 1,460,735 1,550,227 .65,807 .3,104,537 .1,118,127 .85,866 .118,593 .153,180 .126,048	10,761,191 500,000 500,000 .95,508 .346,484 .907,866 .1,382,958 .434,381 .1,427,937 .1,537,256 .64,225 .3,104,569 .1,118,074 .85,261 .118,318 .155,394 .127,896		426, 328 (508)(50, 484)(50, 262)(154, 113)(497)(111, 196)(1, 1930)(4, 392)(121)(1, 1732)(1, 117)(1, 117)(1, 117)(9, 252)		426,328 (508) (56,484) (50,262) (497) (101,081) (1,130) (4,392) (121) (1,732) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117)		11,187,520 500,000 500,000 .95,000 .95,000 .857,604 .1,228,845 .433,884 .1,326,857 .1,426,059 .62,295 .3,100,177 .1,117,953 .83,530 .17,201 .166,670 .137,149		800	800		XXX _04/01/2020 XXX .09/15/2025 _04/01/2030 _02/25/2028 _01/25/2028 _01/25/2029 _01/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/2029 _05/25/25/2029 _05/25/25/25/25/25/25/25/25/25/25/25/25/25
1099998 914460-RK-8 2499996 01026C-AC-5 00711X-AT-1 30711X-CK-8 30711X-CK-8 30711X-DK-9 30711X-US-4 30711X-US-3 30711X-US-3 3128K6-NT-3 3128K6-NT-3 3128K7-MH-6 3128LX-A4-2	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF NN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Freddie Mac Condecticut Avenue CAS Freddie Mac Gold Pool #C72436 Freddie Mac Gold Pool #A45802 Freddie Mac Gold Pool #A45802 Freddie Mac Gold Pool #A46986 Freddie Mac Gold Pool #G01827 Freddie Mac Gold Pool #G01827			Maturity Territories and Pos Redemption Redemption Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown	ssessions	11, 188, 320 500, 000 500, 000 .95, 000 .857, 604 .1, 228, 845 .433, 884 .1, 326, 857 .1, 426, 059 .62, 295 .3, 100, 177 .1, 117, 953 .83, 530 .117, 201 .166, 670 .137, 149 .191, 841	11, 189, 000 500, 000 500, 000 95, 000 290, 000 857, 604 1, 228, 845 433, 884 1, 326, 857 1, 426, 059 62, 295 3, 100, 177 1, 117, 953 83, 530 117, 201 166, 670 137, 149 191, 841	4,752,377 500,000 500,000 .95,559 .357,474 .911,018 .1,401,076 .434,494 .1,460,735 .1,550,227 .65,807 .3,104,537 .1,118,127 .85,866 .118,593 .153,180 .126,048 .186,746	10,761,191 500,000 500,000 .95,508 .346,484 .907,866 .1,382,958 .434,381 .1,427,937 .1,537,256 .64,225 .3,104,569 .1,118,074 .85,261 .118,318 .155,394 .127,896 .187,526		(508) (508) (50, 484) (50, 262) (111, 193) (47) (11, 30) (1, 30) (1, 17) (1, 17) (1, 17) (1, 17) (1, 17) (1, 17) (2, 4, 31)		426, 328 (508) (508, 484) (50, 262) (154, 113) (497) (101, 081) (111, 196) (4, 392) (121) (1, 1732) (1, 177) 11, 277 19, 252 4, 315		11,187,520 500,000 500,000 95,000 857,604 1,228,845 433,884 1,326,857 1,426,059 3,100,177 1,117,953 83,530 117,201 166,670 137,149 191,841		800	800		XXX .04/01/2020 XXX .09/15/2025 .04/01/2030 .02/25/2025 .09/25/2028 .01/25/2029 .01/25/2029 .01/25/2029 .01/25/2029 .05/28/2030 .07/01/2035 .08/01/2035 .06/01/2035 .06/01/2035
1099995 914460-RK-8 2499995 01026C-AC-5 072024-NT-5 30711X-AT-1 30711X-GR-8 30711X-GR-3 30711X-GR-3 30711X-GR-3 30711X-US-1 31288A-V5-1 3128K6-NT-3 3128K-NM-6 3128LX-A4-2 3128LX-A4-2 3128LX-A4-2	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF NN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Freddie Mac Gold Pool #C72436 Freddie Mac Gold Pool #A45802 Freddie Mac Gold Pool #A46696 Freddie Mac Gold Pool #601827 Freddie Mac Gold Pool #601805 Freddie Mac Gold Pool #601805		04/01/2020 ns of States 1.09/15/2020 04/01/2020 12/28/2020 12/28/2020 12/28/2020 12/28/2020 12/28/2020 12/28/2020 12/28/2020 12/28/2020 12/28/2020 12/21/2020 12/01/2020 12/01/2020 12/01/2020 12/01/2020 12/01/2020 12/01/2020	Maturity Territories and Pos Redemption Redemption Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown	ssessions	11,188,320 500,000 500,000 95,000 290,000 857,604 1,228,845 433,884 1,326,857 1,426,059 62,295 3,100,177 1,117,953 83,530 117,200 166,670 137,149 191,841 31,614	11, 189,000 500,000 500,000 95,000 290,000 857,604 1,228,845 433,884 1,326,857 1,426,059 62,295 3,100,171 1,117,953 83,530 117,201 166,670 137,149 191,841 31,614	4,752,377 500,000 500,000 95,559 .357,474 911,018 1,401,076 .434,494 1,460,735 1,550,227 .65,807 .3,104,537 1,118,127 .55,866 .118,593 .153,180 .126,048 .186,746 .31,058	10,761,191 500,000 500,000 95,508 346,484 907,866 1,382,958 434,381 1,427,937 1,537,256 64,225 3,104,560 1,118,074 85,261 118,318 155,394 127,896 187,526 31,135		426, 328 (508) (56, 484) (50, 262) (101, 111, 196) (130) (4, 392) (121) (1, 172) (1, 172) (1, 172) (1, 2, 2, 2, 3, 3, 4, 315) (479)		426,328 (508) (56,484) (50,282) (154,113) (497) (101,081) (1,1,980) (1,390) (1,1,732) (1,1,172) (1,1,172) 9,252 4,315 4,79		11, 187, 520 500, 000 500, 000 95, 000 290, 000 857, 604 1, 228, 845 433, 884 1, 326, 857 1, 426, 059 62, 295 3, 100, 177 117, 291 117, 201 166, 670 137, 149 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 191, 841 19		800	800		XXX .04/01/2020 .09/15/2025 .04/01/2030 .02/25/2025 .04/01/2030 .09/25/2028 .10/25/2028 .01/25/2029 .01/25/2029 .10/25/2029 .10/25/2029 .10/25/2029 .10/25/2029 .10/25/2029 .09/01/2035 .08/01/2035 .06/01/2035 .04/01/2035 .04/01/2035
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1099998 914460-RK-8 2499998 010266-AC-5 072024-NT-5 30711X-AT-1 30711X-CB-8 30711X-DK-7 30711X-DK-7 30711X-JS-4 30711X-JS-4 3128K6-NT-3 3128K6-NT-3 3128K7-MM-6 3128LX-AE-2 3128LX-AE-2 3128LX-AE-2 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 3128LX-EZ-9 31	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF NN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Freddie Mac Gold Pool #C72436 Freddie Mac Gold Pool #A46696 Freddie Mac Gold Pool #A46696 Freddie Mac Gold Pool #G01827 Freddie Mac Gold Pool #G01827 Freddie Mac Gold Pool #G01952 Freddie Mac Gold Pool #G01952 Freddie Mac Gold Pool #G0359 Freddie Mac Gold Pool #G05359 Freddie Mac Gold Pool #G05359 Freddie Mac Gold Pool #G05359			Maturity Territories and Pos Redemption Redemption Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown	ssessions	11,188,320 500,000 500,000 .95,000 .95,000 .857,604 .1,228,845 .433,884 .1,326,857 .1,426,059 .62,295 .3,100,177 .1,117,953 .83,530 .117,201 .166,670 .137,149 .191,841 .31,614 .31,614 .31,614	11, 189,000 500,000 500,000	4,752,377 500,000 500,000 500,000 .95,559 .357,474 .911,018 1,401,076 .434,494 1,460,735 1,550,227 .65,807 .3,104,537 .1,118,127 .85,866 .118,593 .153,180 .126,048 .186,746 .31,058 .135,709	10,761,191 500,000 500,000 .95,508 .346,484 .907,866 .1,382,958 .434,381 .1,427,937 .1,537,256 .64,225 .3,104,569 .1,118,074 .85,261 .118,318 .155,394 .127,896 .187,526 .31,135 .31,135 .31,135		426, 328 (508)(508, 484)(50, 262)(154, 113)(497)(101, 081)(1, 1930)(4, 392)(121)(1, 1732)(1, 117)(1, 117)(2, 4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4		426,328 (508) (56,484) (50,262) (154,113) (497) (111,196) (1,930) (4,392) (121) (1,732) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117) (1,117		11,187,520 500,000 500,000 .95,000 .95,000 .857,604 .1,228,845 .433,884 .1,326,857 .1,426,059 .62,295 .3,100,177 .1,117,953 .83,530 .17,201 .166,670 .137,149 .191,841 .31,614 .31,614		800	800		XXX .04/01/2020 XXX .09/15/2025 .04/01/2030 .09/25/2028 .01/25/2028 .01/25/2029 .01/25/2029 .01/25/2029 .01/25/2029 .01/25/2029 .05/28/2030 .07/01/2035 .08/01/2035 .04/01/2035 .04/01/2035 .04/01/2035 .02/01/2036 .02/01/2036
1099998 914460-RK-8 2499998 01026C-AC-5 072024-NT-5 30711X-GB-8 30711X-GB-8 30711X-DR-9 30711X-DR-9 30711X-JS-4 30711X-JS-4 30711X-JS-4 3128X-V5-1 3128K6-NT-3 3128X-AS-2 3128X-AS-2 3128X-EZ-9 3128X-EZ-9 3128X-EZ-9 3128K-KD-1 3128WR-JC-1 3128WR-JC-1 3128WR-JC-1 3128WR-JC-1 3128WR-JC-1 3128WR-JC-1 3128WR-JC-1	D. Subtotal - Bonds - All Other Governm University of Minnesota LNIV OF NN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mac Connecticut Avenue CAS Freddie Mac Gold Pool #C72436 Freddie Mac Gold Pool #A46696 Freddie Mac Gold Pool #A46696 Freddie Mac Gold Pool #G01827 Freddie Mac Gold Pool #G01827 Freddie Mac Gold Pool #G01822 Freddie Mac Gold Pool #G01805 Freddie Mac Gold Pool #G050359 Freddie Mac Gold Pool #G050359 Freddie Mac Gold Pool #G050359 Freddie Mac Gold Pool #G06251 Freddie Mac Gold Pool #G06391			Maturity Territories and Pos Redemption Redemption Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown	ssessions	11, 188, 320 500, 000 500, 000 .95, 000 .857, 604 .1, 228, 845 .433, 884 .1, 326, 857 .1, 426, 059 .62, 295 .3, 100, 177 .1, 117, 953 .83, 530 .117, 201 .166, 670 .137, 149 .191, 841 .31, 614 .304, 555 .1, 660, 030 .840, 173	11, 189,000 500,000 500,000 95,000 290,000 857,604 1,228,845 433,884 1,326,857 1,426,059 62,295 3,100,177 1,117,953 83,530 117,201 166,670 137,149 191,841 31,614 139,412 304,555 1,660,030 840,173	4,752,377 500,000 500,000 500,000 .95,559 .357,474 .911,018 .1,401,076 .434,494 .1,460,735 .1,550,227 .65,807 .3,104,537 .1,118,127 .85,866 .118,593 .153,180 .126,048 .186,746 .31,058 .135,709 .300,082 .1,638,501 .830,721	10,761,191 500,000 500,000 .95,508 .346,484 .907,866 .1,382,958 .434,381 .1,427,937 .1,537,256 .64,225 .3,104,569 .1,118,074 .85,261 .118,318 .155,394 .127,896 .187,526 .31,135 .136,236 .300,865 .1,640,336 .831,506		426, 328 (508)(56, 484)(50, 262)(154, 113)(497)(101, 081)(1, 193)(4, 392)(1, 117)(1, 1732)(1, 117)(1, 136)(3, 36)(3, 3, 690)(3, 690)(4, 382)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 315)(4, 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1099998 914460-RK-8 2499996 01026C-AC-5 072024-NT-5 30711X-CK-8 30711X-CK-8 30711X-DK-9 30711X-DK-9 30711X-US-4 30711X-US-4 30711X-US-4 3128K6-NT-3 3128K7-NM-6 3128LX-AE-0 3128LX-AE-0 3128LX-ED-1 3128M-NG-5 3128M-NG-5 3128M-NG-5	D. Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF NN RGTS D. Subtotal - Bonds - U.S. Political Subd Alabama Economic Settlement Bay Area Toll Authority Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Fannie Mae Connecticut Avenue CAS Freddie Mac Connecticut Avenue CAS Freddie Mac Gold Pool #C72436 Freddie Mac Gold Pool #C78496 Freddie Mac Gold Pool #G01827 Freddie Mac Gold Pool #G01805 Freddie Mac Gold Pool #G01805 Freddie Mac Gold Pool #G02092 Freddie Mac Gold Pool #G05359 Freddie Mac Gold Pool #G06359 Freddie Mac Gold Pool #G063051 Freddie Mac Gold Pool #G063051 Freddie Mac Gold Pool #G063051 Freddie Mac Gold Pool #G063051 Freddie Mac Gold Pool 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Subtotal - Bonds - All Other Governm University of Minnesota UNIV OF NN RGTS D. 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SCHEDULE D - PART 4

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CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractua
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		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturi
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
3128MJ-ZB-9	Freddie Mac Gold Pool #G08737	Ť	12/01/2020 .	Paydown		3,659,299	3,659,299	3,648,721	3,648,961		10,338	Ü	10,338		3,659,299				71,661	12/01/20
3128MJ-ZF-0	Freddie Mac Gold Pool #G08741	1	12/01/2020	Pavdown		10,893,980	10.893.980	10,805,135	10.807.907		86,073				10.893.980				214,467	01/01/20
3128MJ-ZM-5	Freddie Mac Gold Pool #G08747		12/01/2020	Paydown		6,299,972	6,299,972	6,248,919	6,250,462		49,510		49,510		6,299,972					02/01/20
3128MJ-ZQ-6	Freddie Mac Gold Pool #G08750		12/01/2020	Paydown		3,548,446	3,548,446	3,532,367	3,532,809		15,637		15,637		3,548,446				70,304	
3128MM-UC-5	Freddie Mac Gold Pool #G18578		12/01/2020	Paydown		388,799			398,899		(10,100		(10,100	١	388,799				6,893	
3128MM-UG-6	Freddie Mac Gold Pool #G18582		12/01/2020	Paydown		840.033	840,033				(36,682		(36,682	,	840.033				14, 189	
3128MM-UQ-4	Freddie Mac Gold Pool #G18590		12/01/2020	Paydown		276.225	276.225	285.721	284.152		(7.926		(7,926		276.225				4, 169	
3128MM-VG-5									2,232,114		(10,513			/						
	Freddie Mac Gold Pool #G18614		12/01/2020	Paydown		2,221,601	2,221,601	2,233,735					(10,513	(2,221,601				33,378	
3128MM-VZ-3	Freddie Mac Gold Pool #G18631		12/01/2020 .	Paydown		1,811,584	1,811,584	1,821,366	1,819,976		(8,391		(8,391	/	1,811,584			·····	26,595	
3128MM-W7-4	Freddie Mac Gold Pool #G18669		12/01/2020 .	Paydown		2,688,616	2,688,616	2,663,036	2,664,458		24, 158		24, 158		2,688,616				42,146	
3128MM-WU-3	Freddie Mac Gold Pool #G18658		12/01/2020 .	Paydown		2,667,003	2,667,003	2,665,418	2,664,575		2,428		2,428		2,667,003				41,858	
3128MM-WY-5	Freddie Mac Gold Pool #G18662		12/01/2020 .	Paydown		910,039	910,039	911,887	911,636		(1,597		(1,597)	910,039	ļ			14, 158	
3128MM-X8-1	Freddie Mac Gold Pool #G18702	[12/01/2020 .	Paydown	-	579,859	579,859	579,949	579,914		(56		(56)	579,859	ļ				08/01/20
3128MM-XF-5	Freddie Mac Gold Pool #G18677		12/01/2020 .	Paydown		254,023	254,023	253,011	253,059		964		964		254,023				4,515	
3128MM-XK-4	Freddie Mac Gold Pool #G18681		12/01/2020 .	Paydown		509,782	509,782	510,945	510,916		(1, 134		(1, 134)	509,782				9,277	03/01/20
3128PU-CN-0	Freddie Mac Gold Pool #J14577		12/01/2020	Paydown		281,709	281,709	298,568	294,025		(12,316)	(12,316))	281,709				5,498	03/01/20
31292L-FD-2	Freddie Mac Gold Pool #C03764		12/01/2020	Paydown			1,055,166	1,048,571	1.048.980	L	6.186		6. 186					L	22,857	02/01/20
31292L-GC-3	Freddie Mac Gold Pool #C03795		12/01/2020	Paydown		1,363,919	1,363,919	1,354,009	1,354,640		9,279		9,279		1,363,919				29,639	
31292L-GN-9	Freddie Mac Gold Pool #C03805		12/01/2020	Paydown		1,638,530	1,638,530	1,628,034	1,628,681		9.849		9.849		1,638,530					04/01/20
31292S-A6-7	Freddie Mac Gold Pool #C09029		12/01/2020	Paydown		1,580,646	1,580,646	1,535,696	1,539,390		41,256		41,256		1,580,646					03/01/20
312930-VK-3	Freddie Mac Gold Pool #A84218		12/01/2020	Paydown		288.906	288.906	289.673	289.510		(604		(604	١	288.906				6.744	
312936-Y2-7	Freddie Mac Gold Pool #A89729		12/01/2020 .	Paydown		533,869	533,869	540.897	540,040		(6, 171		(6, 171	,	533,869				12,962	
312936-YZ-4	Freddie Mac Gold Pool #A89728		12/01/2020 .	Paydown		904,416	904,416		910,935		(6,519		(6,519		904.416				19,900	
312930-12-4 312939-JD-4	Freddie Mac Gold Pool #A91160		12/01/2020 .	Paydown		1,263,077	1,263,077	1,266,489	1,265,874		(2,797		(2,797	/	1,263,077				33,629	
														/						
312942-2T-1	Freddie Mac Gold Pool #A94386		12/01/2020 .	Paydown		633,032	633,032	631,103	631, 198		1,833		1,833		633,032				13,207	10/01/20
312943-2R-3	Freddie Mac Gold Pool #A95284		12/01/2020 .	Paydown		764,615	764,615		755,463		9, 152		9, 152		764,615				17, 163	
312943-BR-3	Freddie Mac Gold Pool #A94548		12/01/2020 .	Paydown			669,351		661,349		8,002		8,002		669,351				20,284	
312943-F3-2	Freddie Mac Gold Pool #A94686		12/01/2020 .	Paydown		660 , 185	660 , 185	652,861	653,461		6,725		6,725		660 , 185				15,680	
312943-F4-0	Freddie Mac Gold Pool #A94687		12/01/2020 .	Paydown		330,288	330,288	326,624	326,924		3,364		3,364		330,288				9,037	
312943-QC-0	Freddie Mac Gold Pool #A94951		12/01/2020 .	Paydown		590,707	590,707	586,369	586,716		3,991		3,991		590,707					11/01/20
312943-U7-6	Freddie Mac Gold Pool #A95106		12/01/2020 .	Paydown		741,373	741,373	739, 114	739,226		2,148		2, 148		741,373					11/01/20
312943-X8-1	Freddie Mac Gold Pool #A95203		12/01/2020 .	Paydown		546,730	546,730	540,835	541,315		5,414		5,414		546,730				16,543	11/01/20
312944-AC-5	Freddie Mac Gold Pool #A95403		12/01/2020	Paydown		1,074,144	1,074,144	1,012,884	1,019,126		55,019		55,019		1,074,144				21,336	12/01/20
312945-A4-0	Freddie Mac Gold Pool #A96327		12/01/2020 .	Paydown	.	1,848,009	1,848,009	1,830,828	1,832,261		15,747		15,747		1,848,009			L	44,222	
312945-AL-2	Freddie Mac Gold Pool #A96311		12/01/2020 .	Paydown							10,070		10,070						16,708	
31297V-7G-7	Freddie Mac Gold Pool #A39895		12/01/2020	Paydown		180,951	180,951	177,756	178, 192		2,758		2,758		180,951	L		L	7,060	
3131WD-5T-9	Freddie Mac Pool Pool #ZI1758	.1	12/01/2020	Paydown		55,041	55,041	54,303	54,310		732		732		55,041	L		L	1,627	05/01/20
3131WD-7E-0	Freddie Mac Pool Pool #ZI1793		12/01/2020	Paydown		122.055	122.055	120,419	120,433	L	1,622		1,622		122.055	L		L	3,524	
3131WD-BJ-4	Freddie Mac Pool Pool #ZI0941	1	12/01/2020 .	Paydown		52,320	52,320	52.016	52,018		303		303		52,320			[1,827	
3131WE-2S-2	Freddie Mac Pool Pool #Z12585	1	12/01/2020	Paydown		9,929	9,929	9.959	9.958		(29		(29)	9,929				299	
3131WF-SC-6	Freddie Mac Pool Pool #ZI3215	1	12/01/2020	Paydown		1.856	1.856	1.821	1.821		36	/	36	/	1.856				51	04/01/20
3131WG-6B-0	Freddie Mac Pool Pool #Z13213	1	12/01/2020 .	Paydown	-	57,604	57,604				(506	,	(506	,	57,604				2,504	
3131WG-6B-0 3131WG-FR-5	Freddie Mac Pool Pool #Z13776	1	12/01/2020 .	Paydown	·	5,377	5, 877	5,640	5,637		(260		(260		5,377			·····		
3131WG-FH-5 3131WG-HH-5					-	12,713	12,713				(200		(260	/					348	11/01/20
3131WG-HH-5 3131WK-VP-2	Freddie Mac Pool Pool #Z13832		12/01/2020 .	Paydown				1,649	1.649		197				1.589				348	
	Freddie Mac Pool Pool #Z16922		12/01/2020 .	Paydown		1,589	1,589						(59							12/01/20
3131WM-HW-9	Freddie Mac Pool Pool #Z18345	-[12/01/2020 .	Paydown		3,072	3,072	3, 121	3, 121	·	(49		(49		3,072	·		·····	92	12/01/20
3131WN-6F-6	Freddie Mac Pool Pool #Z19870		12/01/2020 .	Paydown		144,764	144,764	149,068	149,033		(4, 269		(4,269		144,764				3,606	
3131WN-QA-5	Freddie Mac Pool Pool #Z19449		12/01/2020 .	Paydown		62,882	62,882	65,516	65,494		(2,612		(2,612)	62,882	·			1,797	
3131WQ-LY-1	Freddie Mac Pool Pool #ZJ0343		12/01/2020 .	Paydown		127,281	127,281	134,231	134, 178		(6,897		(6,897)	127,281				3,839	
3131WQ-QP-5	Freddie Mac Pool Pool #ZJ0462		12/01/2020	Paydown		421,624	421,624	428,446	428,385		(6,761		(6,761))	421,624					09/01/20
3131WQ-RU-3	Freddie Mac Pool Pool #ZJ0499		12/01/2020 .	Paydown		179,465	179,465	186 , 156	186, 102		(6,637		(6,637) [179,465					09/01/20
3131WQ-UC-9	Freddie Mac Pool Pool #ZJ0579		12/01/2020 .	Paydown		122,572	122,572	125,453	125,428		(2,857		(2,857) [122,572				3, 131	
3131WQ-XU-6	Freddie Mac Pool Pool #ZJ0691		12/01/2020 .	Paydown		151,352	151,352	150,568	150,571		781		781		151,352				3,515	
3131WR-GC-3	Freddie Mac Pool Pool #ZJ1095	.1	12/01/2020	Paydown		114,983	114,983	116,992	116,975	L	(1,993		(1,993) [114,983	L			3, 178	
3131WR-KD-6	Freddie Mac Pool Pool #ZJ1192	1	12/01/2020	Pavdown		157.487	157,487	153,946	153,968		3,519		3.519		157.487				3.823	
3131WR-LV-5	Freddie Mac Pool Pool #ZJ1240	1	1.12/01/2020	Paydown		267,040		268,696	268,678		(1,639		(1,639	,	267.040				6.466	
3131WR-R9-8	Freddie Mac Pool Pool #ZJ1412		12/01/2020	Paydown		153.831	153,831	162,790	162.721		(8,890		(8,890	(153.831					03/01/20
	Freddie Mac Pool Pool #ZJ6423	1	12/01/2020	Pavdown		98.260	98.260	101.309			(2.998		(2.998)	(98.260					09/01/20

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									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractu
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	During	Matur
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value						Date	Disposal	on Disposal	Disposal	Year	Date
	<u> </u>	eign			Stock					Decrease	Accretion	Recognized	(11+12-13)	Value		Disposai	on Disposai	Disposai	rear	
3131X3-D3-8	Freddie Mac Pool Pool #ZK0122		05/01/2020	Paydown		2,891	2,891	2,891	2,887		4		4		2,891				37	07/01/20
3131X3-DB-0	Freddie Mac Pool Pool #ZK0098		06/01/2020	Paydown		4, 110	4, 110	4, 106	4, 102		8		8		4, 110				58	06/01/20
3131X8-YD-2	Freddie Mac Pool Pool #ZK5208		12/01/2020	Paydown		207,272	207,272	206,976	206,974		298		298		207,272					03/01/20
3131XG-LC-0	Freddie Mac Pool Pool #ZL1223		12/01/2020	Paydown		76,789	76,789	79,331	79,311		(2,522)		(2,522)	76,789				1,934	
3131XG-LD-8	Freddie Mac Pool Pool #ZL1224		12/01/2020 .	Paydown		107,529	107,529	110,940	110,914		(3,385)		(3,385)	107,529				2,773	
3131XH-BQ-8	Freddie Mac Pool Pool #ZL1847		12/01/2020	Paydown		105,608	105,608	109,462	109,432		(3,824)		(3,824)	105,608				2,741	
3131XH-SL-1	Freddie Mac Pool Pool #ZL2323		12/01/2020	Paydown		988,783	988,783	1,029,038	1,028,730		(39,948)		(39,948)	988,783				26,621	
3131XJ-4V-1	Freddie Mac Pool Pool #ZL3536		12/01/2020	Paydown		77,951	77,951	83,060	83,020	ļ	(5,070		(5,070)	77,951			ļ	1,666	
31329H-5X-5	Freddie Mac Pool Pool #ZA0862		12/01/2020	Paydown		12,446	12,446	12,906	12,898	ļ	(452)		(452)	12,446				559	
31329J-5Y-9	Freddie Mac Pool Pool #ZA1763		12/01/2020	Paydown		6,432	6,432	6,580	6,566		(135		(135		6,432				169	
31329K-ZC-1	Freddie Mac Pool Pool #ZA2539		12/01/2020	Paydown		14, 156	14, 156	14,445	14,412		(256		(256)	14, 156					09/01/20
3132A1-BY-9	Freddie Mac Pool Pool #ZS0955		12/01/2020	Paydown		9,714	9,714	9,585	9,586		129		129		9,714					10/01/20
3132A1-VU-5	. Freddie Mac Pool Pool #ZS1527		12/01/2020	Paydown		39,403	39,403	40,259	40,249		(846		(846)	39,403					06/01/2
3132A2-FV-9	Freddie Mac Pool Pool #ZS1980		12/01/2020	Paydown		14,626	14,626	15,498	15,489		(863		(863)	14,626				655	
3132A3-NW-6	Freddie Mac Pool Pool #ZS3105		12/01/2020	Paydown		189,810	189,810	187,035	187,051		2,759		2,759		189,810				4,372	
3132A3-QD-5	Freddie Mac Pool Pool #ZS3152		12/01/2020 .	Paydown		112,023	112,023	112,465	112,459		(436		(436)	112,023				2,284	
3132A3-SL-5	Freddie Mac Pool Pool #ZS3223		12/01/2020	Paydown		231,411	231,411	239,079	239,018		(7,607)	(7,607)	231,411				5,481	
3132A3-TF-7	Freddie Mac Pool Pool #ZS3250		12/01/2020	Paydown		125,651	125,651	125,990	125,985		(334)	(334)	125,651				2,920	06/01/2
3132A4-UQ-9	Freddie Mac Pool Pool #ZS4191		12/01/2020	Paydown		57, 178	57, 178	56,034	56,044		1, 135		1, 135		57, 178				1,870	07/01/2
3132A4-UT-3	Freddie Mac Pool Pool #ZS4194		12/01/2020	Paydown		16,630	16,630	15,935	15,942		688		688		16,630				498	08/01/2
3132A6-D9-1	Freddie Mac Pool Pool #ZS5528		12/01/2020	Paydown		61	61	62	62		(1)	(1)	61				1	03/01/2
3132A7-ND-9	Freddie Mac Pool Pool #ZS6688		12/01/2020	Paydown		34,245	34,245	35,306	35,272		(1,028)	(1,028) ll	34,245				474	04/01/20
3132AC-YM-6	Freddie Mac Pool Pool #ZT0716		12/01/2020	Paydown		690,626	690,626		707,830		(17,204		(17,204)	690,626				11,438	
3132AD-LT-3	Freddie Mac Pool Pool #ZT1238		12/01/2020	Paydown		83,284	83,284		88,739		(5,455		(5,455)	83,284				2,015	
3132D5-3M-2	Freddie Mac Pool Pool #SB8004		12/01/2020	Paydown		2,681,068	2,681,068	2,702,014	2,701,793		(20,725		(20,725		2,681,068				41,413	
3132D5-3R-1	Freddie Mac Pool Pool #SB8008	1	12/01/2020	Paydown		1,023,816	1,023,816	1.031.655	1.031.554		(7,738		(7,738)	1.023.816				15,827	
3132D5-3T-7	Freddie Mac Pool Pool #SB8010	-	12/01/2020	Paydown		379,421	379,421	382,533	382,466		(3,045		(3,045)	379.421				6,123	
3132D5-3Y-6	Freddie Mac Pool Pool #SB8015		12/01/2020	Paydown		3,907,063	3,907,063	3.944.950	3,944,540		(37,478		(37,478)	3,907,063				62,601	
3132D5-6J-6	Freddie Mac Pool Pool #SB8073		12/01/2020	Paydown		134.989	134,989	138.100	138, 100		(3, 111		(3, 111)	134.989				169	
3132DV-3M-5	Freddie Mac Pool Pool #SD8004		12/01/2020	Paydown		10,105,347	10,105,347	10,180,743	10, 179,319		(73,971		(73,971	,	10 , 105 , 347				182,594	
3132DV-3T-0	Freddie Mac Pool Pool #SD8010		1.12/01/2020	Pavdown		14.364.950	14.364.950	14.569.201	14,566,425		(201, 475		(201, 475)	14.364.950					09/01/2
3132DV-3Z-6	Freddie Mac Pool Pool #SD8016		12/01/2020	Paydown		10,455,186	10,455,186	10,649,995	10,647,433		(192,248		(192,248	,	10,455,186					10/01/2
3132DV-4E-2	Freddie Mac Pool Pool #SD8021		12/01/2020	Paydown		6,524,779	6,524,779	6,498,017	6,498,101		26,678		26,678	/	6,524,779				113,393	
3132DV-4H-5	Freddie Mac Pool Pool #SD8024		12/01/2020	Paydown		18,229,727	18,229,727	18,565,991	18,565,782		(336,055		(336,055	١	18,229,727				329,211	
3132DV-4H-3	Freddie Mac Pool Pool #SD8030		12/01/2020	Paydown		12,420,296	12,420,296	12,648,810	12,648,810		(228,514		(228,514	\	12,420,296				234,940	
3132DV-4F-7	Freddie Mac Pool Pool #SD8050		12/01/2020	Paydown		1,673,150	1,673,150	1.714.195	1.714.195		(41,044		(41,044	\	1.673.150				30.854	
3132DV-5K-7	Freddie Mac Pool Pool #SD8061	1	12/01/2020	Paydown		3,608,650	3,608,650	3,755,392	3,755,392		(146,742		(146,742	(3,608,650				40,400	
3132DV-511-1	Freddie Mac Pool Pool #SD8067	1	12/01/2020	Paydown		3,000,000	3,260,818	3,400,677	3,755,392		(139, 859)		(139,859	(3,260,818					06/01/2
3132DV-6C-4 3132DV-6R-1		1	12/01/2020	Paydown			754,253				(23,276		(23,276	(754,253					
3132DV-6H-1 3132DV-6U-4	Freddie Mac Pool Pool #SD8080 Freddie Mac Pool Pool #SD8083	1	12/01/2020	Paydown			1,552,047	1,624,739	1,624,739		(72,692		(72,692		1,552,047					
3132DV-60-4 3132DV-7K-5	Freddie Mac Pool Pool #SD8083		12/01/2020	Paydown		403.820	403.820	1,624,739	417.086		(13,266		(72,692		403.820				11,620	
		-												<u> </u>						
3132DV-7L-3 3132DW-AM-5	Freddie Mac Pool Pool #SD8099	-	12/01/2020	Paydown		462,682	462,682	483,376	483,376	····	(20,694		(20,694	(462,682				1,450	
	Freddie Mac Pool Pool #SD8112		12/01/2020	Paydown			57,073	57,438	57,438		(366		(366	(57,073				/1	12/01/2
3132GK-2J-4	Freddie Mac Gold Pool #Q04677		12/01/2020	Paydown			453,982	468,098	466,605		(12,623		(12,623	/	453,982				6,668	
3132HQ-YS-5	Freddie Mac Gold Pool #Q14321		12/01/2020	Paydown		2,848,337	2,848,337	2,722,832	2,733,558		114,779		114,779		2,848,337				57,611	
3132HR-EH-9	Freddie Mac Gold Pool #Q14636		12/01/2020	Paydown		4, 188, 907	4, 188, 907	4,070,112	4,080,210		108,697		108,697		4, 188, 907					01/01/2
3132J8-J7-6	Freddie Mac Gold Pool #Q17085		12/01/2020	Paydown		1,216,703	1,216,703	1, 121, 458	1, 131, 251		85,452		85,452		1,216,703					04/01/2
3132WH-5N-1	Freddie Mac Gold Pool #Q44452		12/01/2020	Paydown		4,922,387	4,922,387	4,873,163	4,874,352		48,035		48,035		4,922,387				98,977	
3132WH-JU-0	Freddie Mac Gold Pool #Q43874		12/01/2020	Paydown		417,319	417,319	414, 189	414,295		3,024		3,024		417,319					10/01/2
31335A-3T-3	Freddie Mac Gold Pool #G60810		12/01/2020	Paydown		409,775	409,775	402,476	402,735	ļ	7,040		7,040		409,775	ļ		ļ	7,785	
3133T3-KF-4	Freddie Mac REMICS 1628 KZ		12/01/2020	Paydown		11,775	11,775	12,054	11,875	ļ	(100		(100)	11,775			ļ	397	
3133TB-5V-8	Freddie Mac REMICS 1992 L		12/01/2020	Paydown		2,329	2,329	2,300	2,315		14		14		2,329				83	
3133TE-Y8-1	Freddie Mac REMICS 2078 PE		12/01/2020	Paydown			80, 182	80,943	80,320		(138		(138)	80, 182				2,580	
3133TG-E9-6	Freddie Mac REMICS 2086 GB		12/01/2020	Paydown		2,835	2,835	3,026	2,965		(131		(131)	2,835				81	09/15/2
31359L-AH-8	Fannie Mae REMICS 94-9 PJ		12/01/2020	Paydown		95,624	95,624	86,608	92,965		2,659		2,659		95,624				3,335	
31359U-FQ-3	. Fannie Mae REMICS 98-49 PD		12/01/2020	Paydown		142,319	142,319	142,758	142, 138		181		181		142,319					07/20/2
31359U-ZQ-1	Fannie Mae REMIC Trust 1998-W8 98-W8 A5		12/01/2020	Paydown		6, 164	6, 164	6, 164	6, 164						6, 164					09/25/20
313615-R9-9	Fannie Mae Pool #50912	1	12/01/2020	Paydown	1	1.999	1.999	1.898	1.956	1	43	1	43		1.999	1	1	1	60	10/01/20

SCHEDULE D - PART 4

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												Current	Total	Foreign	D					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	_	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
	nie Mae REMICS 11-69 GB	eigii		_	SIUCK					Decrease				value		Dispusai	UII Dispusai	Dispusai		
	eral National Mortgage Association		12/01/2020 . 02/26/2020 .	Paydown		787,540	787,540 1,000,000		782,025		5,515 1,153		5,515 1,153		787,540		68.358	68.358	17,894	07/25/2031
	nie Mae Pool #254799		12/01/2020 .			1,000,000	1,000,000	18,086			(386)		(386)		931,642				4, 167	07/01/2023
	nie Mae Pool #254832		12/01/2020 .	Paydown		10,040	10,040	10,643	10,274		(234)		(234)		10,040				310	
	nie Mae Pool #255075		12/01/2020 .	Paydown			22,375	22.984	22.576		(201)		(201)		22.375				648	
	nie Mae Pool #255114		12/01/2020 .	Paydown		17,372	17,372	18,409	17,819		(448)		(448)		17,372				467	03/01/2024
	nie Mae Pool #255458		12/01/2020 .	Paydown			137,250	137.679	137.497		(247)		(247)		137.250				3,905	
	nie Mae Pool #255552		12/01/2020 .	Paydown		5,621	5,621	5,913	5,851		(230)		(230)		5,621				164	11/01/2034
	nie Mae Pool #274657		12/01/2020 .	Paydown		378		359	369		9		9		378				14	04/01/2024
	nie Mae Pool #357621		08/01/2020 .	Paydown		193,837	193,837	195,427	194,964		(1,127)		(1,127)		193,837				3,904	
	nie Mae Pool #357807		05/01/2020 .	Paydown		12,279	12,279	12, 186	12,237		41		41		12,279				136	06/01/2020
3137A1-RG-0 Free	ddie Mac REMICS 3722 CU		12/01/2020 .	Paydown		2, 106, 523	2, 106, 523	1,969,681	2,068,770		37,753		37,753		2, 106, 523				37,872	
	ddie Mac REMICS 3779 LB		12/01/2020 .	Paydown		1,475,587	1,475,587	1,392,701	1,442,250		33,337				1,475,587				32,915	
	ddie Mac Multifamily Struct K012 A2		12/01/2020 .	Paydown		15,000,000	15,000,000	14,906,310	14,953,063		46,937		46,937		15,000,000				528,620	
	ddie Mac REMICS 3871 YZ		12/01/2020 .	Paydown		5,708,503	5,708,503	5, 368, 133	5,583,828		124,675		124,675		5,708,503				108,097	06/15/2026
	ddie Mac Structured Agency STACR		12/28/2020 .	Paydown			89,033	99, 108	96,923		(7,891)		(7,891)							10/25/2024
	ddie Mac Structured Agency STACR		12/28/2020 .	Paydown		1,725,221	1,725,221	1,861,278	1,861,278		(136 , 057)		(136,057)		1,725,221				50,711	
	ddie Mac Structured Agency STACR		12/28/2020 .	Paydown		634,600	634,600	738,813	719,636		(85,036)		(85,036)		634,600					07/25/2028
	ddie Mac Structured Agency STACR		12/28/2020 .	Paydown		10,772,974	10,772,974	10,826,839	10,816,234		(43,260)		(43,260)		10,772,974				107, 104	
	ddie Mac Whole Loan Security		12/01/2020 .	Paydown		522,729	522,729	531,386	528,403		(5,675)		(5,675)		522,729					05/25/2045
	nie Mae Pool #493976		12/01/2020 .	Paydown		591	591	553	564		27		27		591				21	04/01/2029
	nie Mae Pool #499323		12/01/2020 .	. Paydown		10 , 152	10,152	10 , 146	10, 132		20		20		10 , 152					08/01/2029
	nie Mae Pool #524837		12/01/2020 .	Paydown		1, 107	1, 107	1,105	1,104		3		3		1, 107				46	01/01/2030
	nie Mae Pool #545068		12/01/2020 .	Paydown		22,075	22,075	22,742	22,526		(451)		(451)		22,075				953	
	nie Mae Pool #545639		12/01/2020 .	Paydown		25,752 19.862	25,752	26,531	26,303		(550)		(550)		25,752				965	
	nie Mae Pool #547781nie Mae Pool #567084		12/01/2020 .	Paydown		19,862	19,862	19,688			153		153		19,862				294	09/01/2030
	nie Mae Pool #581418		12/01/2020 .	Paydown		3.082	3.082	3, 169	3, 141		(58)		(58)		3.082				155	12/01/2030
	nie Mae Pool #580989		12/01/2020 .	Paydown		1,412	1,412	1,446	1.435		(23)		(23)		1.412				57	05/01/2031
	nie Mae Pool #597155		12/01/2020 .	Paydown		2,818	2,818	2,877	2,857		(39)		(39)		2,818				109	
	nie Mae Pool #597374		12/01/2020 .	Paydown		9,709	9.709	9.999	9.907		(198)		(198)		9.709				322	
	nie Mae Pool #597554		12/01/2020 .	Paydown			38,957	39,773	39.501		(544)		(544)		38,957				678	
	nie Mae Pool #606786		.12/01/2020	Paydown		21,090	21,090	21,536	21,390		(300)		(300)		21,090				529	
	nie Mae Pool #607274		12/01/2020 .	Paydown		19, 130	19,130	19,730	19,546		(416)		(416)		19, 130				806	11/01/2031
	nie Mae Pool #617341		12/01/2020 .	Paydown			76,328	78,480	77,815		(1,487)		(1,487)		76,328				2,891	12/01/2031
31389G-ST-8 Fanr	nie Mae Pool #625230		12/01/2020 .	Paydown		7,824		7,887	7,862		(38)		(38)		7,824				293	02/01/2032
	nie Mae Pool #625232		12/01/2020 .	Paydown		26,609	26,609	27,370	27 , 138		(528)		(528)		26,609				925	02/01/2032
	nie Mae Pool #628255		12/01/2020 .	Paydown		109, 160	109, 160	111,693	110,899		(1,739)		(1,739)		109, 160				3, 170	
	nie Mae Pool #628257		12/01/2020 .	Paydown		102,500	102,500	103,523	103, 143		(643)		(643)		102,500				4,217	02/01/2032
	nie Mae Pool #635729		12/01/2020 .	Paydown		67,393	67,393	69,287	68,712		(1,319)		(1,319)		67,393				2,460	
	nie Mae Pool #635861		12/01/2020 .	Paydown		10,671	10,671	10,793	10,751		(80)		(80)		10,671				382	03/01/2032
	nie Mae Pool #636908		12/01/2020 .	Paydown	·	9,463	9,463	9,769	9,681		(217)		(217)		9,463		·		248	
	nie Mae Pool #AH0941		12/01/2020 .	Paydown		625,263	625,263	618,620	619, 103		6,160		6, 160		625,263				12,823	
	nie Mae Pool #AH1443 nie Mae Pool #AH4466		12/01/2020 . 12/01/2020 .	Paydown Paydown			405,333 1,658,434		385,550		19,784			·					8,304	01/01/2041
	nie Mae Pool #AH3778		12/01/2020 .			1,025,750			977,822						1,025,750					02/01/2041
	nie Mae Pool #AH3778nie Mae Pool #AH8894		12/01/2020 .	Paydown									(8, 107)	ļ						
	nie Mae Pool #AH9357		12/01/2020 .	Paydown				123,013			(8, 107)		(4, 473)		118,033				3,290	
	nie Mae Pool #Al0634		12/01/2020 .	Paydown			89,050	94,212	93,720		(4,473)		(4,473)						2,294	
	nie Mae Pool #A17808		12/01/2020 .	Paydown		265,062	265,062	279,309	277,879		(12,817)		(12,817)		265,062				7,032	
	nie Mae Pool #AJ1644	l	12/01/2020 .	Paydown			88,310	92,036	91,659		(3,348)	[(3,348)	[2,275	
	nie Mae Pool #AJ7715		12/01/2020 .	Paydown		750,331	750,331				(26,388)		(26,388)		750,331				12,327	12/01/2026
3138EG-HX-5 Fanr	nie Mae Pool #AL0245		12/01/2020 .	Paydown		1,515,297	1,515,297	1,526,424	1,524,923		(9,627)		(9,627)		1,515,297				35,581	04/01/2041
3138EG-NN-0 Fanr	nie Mae Pool #AL0396	[]	12/01/2020 .	Paydown	ļ [6,610	6,610	7,231	7,140		(531)		(531)	ļ	6,610		ļ	[208	12/01/2035
	nie Mae Pool #AL2921		12/01/2020 .	Paydown		2, 177, 623	2, 177, 623	2,201,420	2, 199, 133		(21,510)		(21,510)		2, 177, 623				46,861	
	nie Mae Pool #AL3605		12/01/2020 .	Paydown		109,615	109,615	110,626	110,530		(915)		(915)		109,615				2,348	
	nie Mae Pool #AL5162		12/01/2020 .	Paydown		2,591,061	2,591,061	2,544,907	2,548,259		42,801		42,801		2,591,061					09/01/2043
3138EN-3F-4 Fanr	nie Mae Pool #AL6197		12/01/2020 .	Paydown		2,404,650	2,404,650	2, 446, 167	2,441,227		(36,577)		(36,577)		2,404,650		ļ		41,458	01/01/2030

					Showing All I	Long-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ng Current	Year						
1	2	3	4	5	6	7	8	9	10			ok/Adjusted (16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
3138EQ-LN-0	Fannie Mae Pool #AL7532	eigii	12/01/2020 .	Paydown	Stock	1,118,464	1.118.464	1, 173,274	1, 161, 201	Decrease	(42,737)		(42,737)	value	1,118,464	Dispusai	on Disposai	Dispusai		11/01/2027
3138ER-5V-8	Famile Mae Pool #AL9859		12/01/2020 .	Paydown		11,460,985	1, 110, 404	11, 173, 274	11.073.554		387,431	'			1, 116, 404					
3138ER-MW-7	Fannie Mae Pool #AL9372		12/01/2020	Paydown		1,002,493	1,002,493	999.410			2,895		2,895		1,002,493				14,223	
	Fannie Mae Pool #AL8922		12/01/2020	Paydown		117,089	117,089	122,962	121,984		(4,895)		(4,895)		117,089					05/01/2030
3138M8-J6-1	Fannie Mae Pool #AP4784		12/01/2020 .			3,011,225	3,011,225	2,884,895	2,895,439		115,786		115,786		3,011,225					09/01/2042
3138MJ-GE-3	Fannie Mae Pool #AQ2896		12/01/2020 .	Paydown		2,863,107	2,863,107	2,767,372	2,775,650		87,457		87,457		2,863,107					12/01/2042
3138MR-K6-7 3138W0-VH-9	Fannie Mae Pool #AQ9316 Fannie Mae Pool #AR3315		12/01/2020 .	Paydown		326,601	326,601	299,606 1,301,456	302,219		24,382		24,382	.}	326,601					01/01/2043
3138W4-AY-7	Fannie Mae Pool #AR6322	- [12/01/2020 .	Paydown		1,278,876 705,310	1,278,876		1,299,542 652,626			'		<u> </u>					11,225	
3138W6-GB-6	Fannie Mae Pool #AR8293	1	12/01/2020 .	Paydown		3,287,481	3,287,481	3, 170, 140	3, 179,531		107,950		107,950		3,287,481				63,909	
3138W7-F6-6	Fannie Mae Pool #AR9188		12/01/2020 .	Paydown			690,983	633,977	639,440		51,543		51,543		690,983				11,348	
3138W7-GB-4	Fannie Mae Pool #AR9193	.	12/01/2020 .	Paydown		1,339,104	1,339,104	1,340,778	1,340,345		(1,241)		(1,241)		1,339,104				23,309	03/01/2043
3138W9-VQ-0	Fannie Mae Pool #AS0622	. [12/01/2020 .	Paydown		74,560	74,560	76,983	76,277		(1,717)		(1,717)		74,560				1,245	
3138WJ-RD-2	Fannie Mae Pool #AS8583		12/01/2020 .	Paydown		676,369	676,369	687,307			(10,560)		(10,560)		676,369				14,822	
3138WM-FC-0 3138WM-HQ-7	Fannie Mae Pool #ATO162 Fannie Mae Pool #ATO238		12/01/2020 .	Paydown Paydown		1,539,510 721,983	1,539,510 721,983	1,412,260 662,419	1,424,453 668,127		115,057 53,855		115,057 53,855		1,539,510				26,038	
3138WP-A2-0	Fannie Mae Pool #AT1824					1,996,712	1,996,712	1,969,725	1,971,691				25,020		1,996,712				38,304	
3138WP-GY-4	Fannie Mae Pool #AT2014					3.043.518	3,043,518	2.889.468	2,902,187		141.331		141,331		3.043.518				58 , 194	
3138WQ-AX-0	Fannie Mae Pool #AT2721					1,652,473	1,652,473	1,626,137	1,628,102		24,371		24,371		1,652,473					05/01/2043
3138WQ-QS-4	Fannie Mae Pool #AT3164		12/01/2020 .	Paydown		3,368,545	3,368,545	3,294,858	3,300,974		67,571		67,571		3,368,545					04/01/2043
3138WQ-RY-0	Fannie Mae Pool #AT3202		12/01/2020 .			83,682	83,682	83,394	83,402		280		280		83,682					05/01/2042
3138WR-WP-1	Fannie Mae Pool #AT4253		12/01/2020 .			3,463,126	3,463,126	3,344,892	3,354,108		109,018		109,018		3,463,126				66,728	
3138WV-PE-5 3138X0-ZW-1	Fannie Mae Pool #AT7620		12/01/2020 .			1,774,457 37,785	1,774,457	1,715,956 37,785	1,720,511 37,785		53,946		53,946		1,774,457				33,033	
3138XC-F3-1	Fannie Mae Pool #AU1656 Fannie Mae Pool #AV1085		12/01/2020 .	Paydown Paydown		118,577	37,785				(6,038)		(6,038)		118,577				3,530	
3138XV-L4-0	Fannie Mae Pool #AW5746		12/01/2020 .	Paydown		43,432	43,432	46,248	46.081		(2,649)		(2,649)		43,432				457	
3138YJ-US-3	Fannie Mae Pool #AY5092		12/01/2020	Paydown		289,757	289,757	301,618	300,953		(11, 197)		(11, 197)		289,757				6,940	
3138YU-H7-9	Fannie Mae Pool #AZ2953		12/01/2020 .	Paydown		167,913	167,913	171,639	171,093		(3, 180)		(3, 180)		167,913				2,890	
31390C-CS-3	Fannie Mae Pool #641881		12/01/2020	Paydown		27,024	27,024	27,535	27,371		(348)		(348)		27,024				1, 197	
31390C-TD-8	Fannie Mae Pool #642348		12/01/2020 .			39,265	39,265	39,879	39,681		(415)		(415)	!	39,265					05/01/2032
31390G-2T-3 31390G-ZL-4	Fannie Mae Pool #646186 Fannie Mae Pool #646147		12/01/2020 .	Paydown Paydown		168,497		170,770	170,023		(1,527)		(1,527)		168,497				5,224 1,221	
313900-2L-4	Fannie Mae Pool #652823		12/01/2020	Paydown		5,085	5,085	5,292	5,235		(150)		(150)		5,085				214	
31390Q-G9-0	Fannie Mae Pool #652824		12/01/2020			2,405	2,405	2.478	2,458		(53)		(53)		2,405				83	09/01/2032
31390R-E8-2	Fannie Mae Pool #653659		12/01/2020 .	Paydown		1,027	1,027	1,072	1,060		(33)		(33)		1,027				48	08/01/2032
31390R-EE-9	Fannie Mae Pool #653633		12/01/2020 .	Paydown		11,474	11,474	11,994	11,848		(375)		(375)		11,474				534	07/01/2032
31390T-KA-6	Fannie Mae Pool #655589	- [12/01/2020 .	Paydown	-	37,311	37,311	38,810	38,396		(1,085)		(1,085)	·	37,311				1,055	
31390T-UC-1 31390Y-GB-8	Fannie Mae Pool #655879 Fannie Mae Pool #659994	-	12/01/2020 .	Paydown	-	19,997	19,997	20,669	20,481	·	(484)		(484)	}	19,997				594	09/01/2032
31390Y-GB-8 31391E-EQ-0	Fannie Mae Pool #659994 Fannie Mae Pool #664443	1	12/01/2020 .	Paydown Paydown			84,964	86,499	86,044		(829)		(829)						3, 133	
31391E-SK-8	Fannie Mae Pool #664822	1	12/01/2020 .	Paydown		106,998					(2, 156)		(2, 156)		106,998				3,644	
31391G-3M-6	Fannie Mae Pool #666904		12/01/2020			22,217	22,217	22,851	22,685		(468))	(468)		22,217				726	11/01/2032
31391G-JD-9	Fannie Mae Pool #666360		12/01/2020 .	Paydown		99,523	99,523	102,928	101,989		(2,467)		(2,467)		99,523				2,820	10/01/2032
31391K-H5-9	Fannie Mae Pool #669052	.					97,470	100,712	99,847		(2,377)		(2,377)		97,470				3,251	
31391K-XF-9	Fannie Mae Pool #669478		12/01/2020 .			99,179	99, 179	99,551	99,380		(201)		(201)	<u> </u>	99, 179				3,628	
31391N-DU-2 31392R-YX-3	Fannie Mae Pool #671615 Freddie Mac REMICS 2489 PE		12/01/2020 .			64,074 83,769	64,074	66,306 86,125	65,717 85,006		(1,643)		(1,643)		64,074 83,769					11/01/2032
31393C-MC-4	Fannie Mae REMICS 03-48 TC		12/01/2020 .				23,917		24,487		(569)		(569)		23,917				631	06/25/2023
31394D-QL-7	Fannie Mae REMICS 05-40 ZM		12/01/2020			70,087	70,087	69,484	69,594		493		493		70,087				1,990	
31394E-R9-1	Fannie Mae REMICS 05-69 JM		12/01/2020	Paydown		525,030		493,323	514,094		10,935		10,935		525,030				12,751	
31394L-SS-2	Freddie Mac REMICS 2700 PH	.	12/01/2020 .	Paydown		1, 166, 335	1, 166, 335	1,032,571	1, 111, 345		54,991		54,991		1, 166, 335				31,598	11/15/2033
31395A-ST-3	Freddie Mac REMICS 2812 DC	-[12/01/2020 .	Paydown			853, 135				(513)		(513)		853, 135				25,679	
31395F-NK-6	Freddie Mac REMICS 2853 EY		12/01/2020 .	Paydown		264,238	264,238	251,687	261,117		3,121		3, 121		264,238				6, 132	
31395R-EZ-7 31395T-VK-7	Freddie Mac REMICS 2959 DY Freddie Mac REMICS 2970 CM	-[12/01/2020 .	Paydown	-	315,812 379,681	315,812	319,563	316,149 380,514		(337)	¦	(337)	<u> </u>	315,812 379,681					04/15/2025
31395V-GC-5	Freddie Mac REMICS 2970 CM	1	12/01/2020 .			408, 191		380,414				'	8,670	'	408, 191					07/15/2025
31396Q-JZ-3	Fannie Mae REMICS 09-51 CD		12/01/2020 .			355,299	355,299	353,301	354,032		1,268		1,268		355,299					07/25/2024
	Fannie Mae REMICS 08-67 LW		12/01/2020			316,799	316,799	283,968	299,810		16,989		16,989		316,799					07/25/2038
							,													

SCHEDULE D - PART 4

	1		1						REDEEMED							_				
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15		1	1			
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									D.: V							F				04-4-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
	<u> </u>	eigii			SIUCK					Decrease		Recognized		value		Dispusai	on Disposai	Dispusai		
31397S-X2-5	Fannie Mae REMICS 11-37 HJ		12/01/2020 .	Paydown		3,314,634	3,314,634	2,920,504	3,203,611		111,023		111,023		3,314,634				59, 164	
31397U-U7-2	Fannie Mae REMICS 11-66 BY		12/01/2020 .	Paydown		1,971,123	1,971,123	1,860,248	1,936,458		34,666		34,666		1,971,123				37,098	
31397U-VT-3	Fannie Mae REMICS 11-59 CB		12/01/2020 .	Paydown		2,046,999	2,046,999	2,009,257	2,033,470		13,529		13,529		2,046,999				39,733	
31397U-XH-7	Fannie Mae REMICS 11-61 EB		12/01/2020	Paydown		2,710,087	2,710,087	2,484,599	2,644,122		65,965		65,965		2,710,087				44,469	
31397Y-FS-5	Freddie Mac REMICS 3488 GD		12/01/2020 .	Paydown		510,774	510,774	451,676	496,016		14,758		14,758		510,774				11,863	
31398E-QZ-0 31398F-AL-5	Freddie Mac REMICS 3552 KB		12/01/2020 .	Paydown		1,039,026	1,039,026	980,581 498.845	1,023,243		15,784		15,784		1,039,026				22, 152	
	Fannie Mae REMICS 09-71 MB		12/01/2020 .	Paydown																
31398F-HT-1 31398J-5R-0	Fannie Mae REMICS 09-80 GL	1	12/01/2020 .	Paydown	-	516,787 349,676	516,787	495,631	509,680	·····	7,106 6,371		7, 106 6,371		516,787				11,532	10/25/2024 08/15/2029
31398J-5H-0 31398J-G4-9	Freddie Mac REMICS 3567 WB			Paydown	·															
31398J-64-9 31398J-KR-3	Freddie Mac REMICS 3563 B		12/01/2020 .	Paydown	-				953.562		35,321		35,321							08/15/2024 08/15/2029
31398J-KH-3 31398S-G7-2	Fannie Mac REMICS 3561 B		12/01/2020	Paydown		3,762,689		3,431,102			91.640				3.762.689					12/25/2025
313985-67-2 31398V-FS-0	Freddie Mac REMICS 3640 AD				-			3,431,102			1,541				3,762,689					
			12/01/2020 .	Paydown		4,784			4,865		(81		1,541							03/15/2025
31400A-GH-5	Fannie Mae Pool #681600		12/01/2020 .	Paydown				4,895					(81)	/	4,784				157	
31400D-RG-9	Fannie Mae Pool #684587		12/01/2020 .	Paydown		29, 139		30,454	30,124		(986		(986)	/	29, 139				965	
31400E-NB-2	Fannie Mae Pool #685386	-		Paydown		5,277	5,277	5,518	5,458		(421		(181)	/	5,277				159 718	
31400G-T7-0	Fannie Mae Pool #687374	-	12/01/2020 .	Paydown		21,861	21,861	22,431	22,282)	21,861				6.985	
31400Q-SW-4 31400Q-XK-4	Fannie Mae Pool #694533	-	12/01/2020 .	Paydown		206,096	206,096	212,439	210,850		(4,754		(4,754)		206,096				b,985 87	
	Fannie Mae Pool #694682			Paydown							(1,709				57,223					
31400T-GP-6	Fannie Mae Pool #696906	-	12/01/2020 .	Paydown		57,223		59,549	58,932				(1,709)							04/01/2033
31400U-RF-3 31401C-EK-5	Fannie Mae Pool #698086 Fannie Mae Pool #704038	-	12/01/2020 .	Paydown		20,445	20,445	20,854	20,750		(305		(305)		20,445				705	
314010-EK-5 31401V-6P-1			12/01/2020 .	Paydown		11,763			11,779		(16		(16))					291	
31401V-6P-1 31402C-4C-3	Fannie Mae Pool #720078 Fannie Mae Pool #725419		12/01/2020 .	Paydown			97,664	96,870 88,554	96,968		696		696		97,664				2,075 2,244	
314020-40-3 314020-4H-2	Fannie Mae Pool #725419 Fannie Mae Pool #725424	-	12/01/2020 .	Paydown				8,486			(632		(632)							
31402C-4n-2 31402C-P3-0	Fannie Mae Pool #725424	-	12/01/2020	Paydown		10.267		10 . 198			63		63	/	10.267				235	
31402C-P3-0 31402C-U7-5		-	12/01/2020 .												3.644				111	
31402C-U7-5 31402C-VN-9	Fannie Mae Pool #725206 Fannie Mae Pool #725221		12/01/2020 .	Paydown		4,586	4,586	3,619 4,950	4,879		(293		(293)		4,586				138	
314020-VN-9 31402D-F3-9	Fannie Mae Pool #725221	-	12/01/2020 .	Paydown		5,056	5,056	5, 123	5, 108		(293		(51)	,	5,056					07/01/2034
31402D-F3-9 31402D-MP-2	Fannie Mae Pool #725866	-	12/01/2020	Paydown		338,560			3, 108		26,807	/	26,807	/	338,560					09/01/2034
31402J-WF-2	Famile Mae Pool #723666	-	1.12/01/2020	Paydown		91.076	91.076				1.137		1.137		91.076					08/01/2033
31402J-3V-7	Fannie Mae Pool #730844		12/01/2020 .	Paydown		194,330	194,330	192,356	192,637		1,693		1,693		194,330					08/01/2033
31402L-DK-5	Fannie Mae Pool #730944		12/01/2020	Paydown		25,465	25,465	24,868	24,975		490		490		25,465				853	
31402L-DK-3	Fannie Mae Pool #735044		12/01/2020 .	Paydown	-	10,682	10,682	10,864	10,820	·····	(138		(138)	,	10,682				329	
31402Q-59-3 31402Q-VG-3	Fannie Mae Pool #735115	1	12/01/2020 .	Paydown		19,209	10,682	19,711	19,606	 	(397		(397)	(19,209			·····	620	
31402Q-Y3-9	Famile Mae Pool #735113	-	12/01/2020 .	Paydown	-	19,209	10.881	11.904	11.742		(862		(862)	,	10.881					
31402Q-YV-7	Fannie Mae Pool #735230		12/01/2020	Paydown		286,543	286,543	275,708	277,371		9, 171	/	9.171	/	286.543				8.978	
31402R-AT-6	Fannie Mae Pool #735418	1	02/01/2020	Paydown	-	200,343	200,343	61	59		, 17 1		, 171		50,543					03/01/2020
31402R-JV-2	Fannie Mae Pool #735676	1	12/01/2020 .	Paydown			67,003	71,530	70,844	·····	(3,841)	(3,841)	, [67,003				1,880	
31402R-N6-2	Fannie Mae Pool #735813		12/01/2020	Paydown		4.900	4.900	4.871	4,872		28	,	28	,	4.900				160	
31402R-UW-7	Fannie Mae Pool #735997	-	12/01/2020	Paydown		28.633	28.633	28.700	28,672		(40)	(40))	28.633				855	
31402Y-GR-9	Fannie Mae Pool #741908		12/01/2020	Paydown		30,973		30,344	30,453		519			,	30,973				971	
31403C-2H-3	Fannie Mae Pool #741306	-	12/01/2020	Paydown		232,988	232,988		229,019		3,969		3,969		232,988				6,542	
314030-211-3 314030-6L-0	Fannie Mae Pool #745775	1	12/01/2020 .	Paydown		40,149		40,939	40,804		(655		(655))					1,160	
314030-6L-6	Fannie Mae Pool #745275		12/01/2020	Paydown		7,417	7,417	7,281	7,297		120		120	,	7,417					
31403D-PP-8	Fannie Mae Pool #745730		12/01/2020	Paydown		13,800	13,800	15,098	14,895		(1,095		(1,095))	13,800				416	
31403J-CR-5	Fannie Mae Pool #749880	1	12/01/2020	Paydown		18,865	18,865	19,738	19,566		(701		(701)	,	18.865				514	
31403K-UP-6	Fannie Mae Pool #751290	1	12/01/2020	Paydown		76.640	76,640	77.658	77,395		(755		(755))	76.640					03/01/2034
31403M-UP-2	Fannie Mae Pool #753090	1	12/01/2020	Paydown		10,808	10,808	11, 179	11,094		(287		(287))	10,808				423	
31403R-PR-3	Fannie Mae Pool #755632		12/01/2020	Paydown		3,581	3,581	3,531	3,538		43		43	,	3,581				93	
31403R-RX-8	Fannie Mae Pool #755702	1	12/01/2020	Paydown		348	348	349	349						348				17	03/01/2034
31403V-4Q-9	Fannie Mae Pool #759631	1	12/01/2020 .	Paydown		21,044	21,044	21, 127	21,093		(49)	(49))	21,044				486	
31404L-TJ-9	Fannie Mae Pool #771953	1	12/01/2020	Paydown		4,214	4,214	4,376	4,339		(126		(126)		4,214				166	
31404N-FX-9	Fannie Mae Pool #773382	1	12/01/2020	Paydown		3,148		3, 185	3, 174		(26		(26)		3,148				92	204/01/2034
31404N-NS-1	Fannie Mae Pool #773601	1	1.12/01/2020	Pavdown		1.776	1.776	1.833	1,820		(45		(45)		1.776				52 58	08/01/2034
31404P-QN-4	Fannie Mae Pool #774561	1	1.12/01/2020	Paydown				673	671		(6		(6)						24	04/01/2034
31404Q-WU-9	Fannie Mae Pool #775659	1	12/01/2020			1.101	1, 101	1, 103	1, 101	l	(1	í	(1)		1. 101				33	
31404R-YN-1	Fannie Mae Pool #776617		12/01/2020	Paydown		5.261	5.261	5.321	5.304	l	(44	ί	(44)		5.261					04/01/2034

			ı				Bonds and Sto													
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current	14 Total	15 Total Foreign					Bond	
CUSIP					Number of				Prior Year Book/	Unrealized	Current Year's	Year's Other- Than-	Change in Book/ Adjusted	Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange Gain	Dealized	Total Cain	Interest/ Stock Dividends	Stated Con-
Identi-		For-	Disposal	Name	Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	(Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
31404T-ET-6	Fannie Mae Pool #777846		12/01/2020 .	Paydown		3, 123	3, 123	3, 127	3, 124		(1)		(1)		3, 123				81	
31404U-JU-5	Fannie Mae Pool #778875		12/01/2020 .	Paydown		185,960	185,960	188,633	187,972		(2,011)		(2,011)		185,960				5,522	
31405H-J6-6 31405J-KZ-6	Fannie Mae Pool #789685 Fannie Mae Pool #790612		12/01/2020 . 12/01/2020 .	Paydown		6,518 675	6,518 675	6,806 710	6,742 702		(224)		(224)		6,518 675				217 24	
31405J-VE-2	Fannie Mae Pool #790881		12/01/2020 .	Paydown		48,331	48,331	49, 128	48,931		(599)		(599)		48,331					
31405R-7F-7	Fannie Mae Pool #797494		12/01/2020 .	Paydown		65,385	65,385		66,211		(826)		(826)						716	
31405S-EQ-3	Fannie Mae Pool #797643		12/01/2020 .	Paydown		5,251	5,251	5,201	5,207		44		44		5,251				176	
31405S-MN-1	Fannie Mae Pool #797865		04/01/2020 .	Paydown		1,597	1,597	1,551	1,590		7		7		1,597				11	04/01/2020
31406B-ZG-8	Fannie Mae Pool #805443	-	12/01/2020 .	Paydown	·	7,866	7,866	8, 133	8,077		(211)		(211)		7,866				261	
31406E-2J-2	Fannie Mae Pool #808177		12/01/2020 .	Paydown		184,484	184,484	183,965	183,935		550		550		184,484					03/01/203
31406F-AR-2 31406F-WK-3	Fannie Mae Pool #808316 Fannie Mae Pool #808950		12/01/2020 .	Paydown	·		66, 128 1.305	69, 134 1,306	68,571		(2, 443)	'	(2,443)							01/01/203
31406F-WK-3 31406G-YX-1	Fannie Mae Pool #809926		12/01/2020 .	Paydown	·	1,305	1,305	1,306			(190)		(190)	·						02/01/203
31406H-5N-3	Fannie Mae Pool #810953		01/01/2020 .	Paydown		919		893	915		4	/	4		919					04/01/2030
31406K-RC-6	Fannie Mae Pool #812383		12/01/2020 .	Paydown		1,874	1,874	1,897	1,891		(18)		(18)		1,874				56	
31406P-C3-1	Fannie Mae Pool #815590		12/01/2020 .	Paydown		1, 127	1, 127	1, 158	1, 152		(25)		(25)		1, 127				37	04/01/2035
31406P-HS-1	Fannie Mae Pool #815741		12/01/2020 .	Paydown		9,316	9,316	9,447	9,415		(99)		(99)		9,316				281	
31406P-TD-1	Fannie Mae Pool #816048		02/01/2020 .	Paydown		1, 170	1, 170	1, 136	1, 165		5		5		1, 170					03/01/202
31406U-HG-6	Fannie Mae Pool #820231		12/01/2020 .	Paydown		1,869	1,869	1,912	1,904		(35)		(35)		1,869				61	
31407D-SV-8 31407P-F4-5	Fannie Mae Pool #827732 Fannie Mae Pool #836387		12/01/2020 .	Paydown		11,568	11,568	12, 187	12,082		(514)	'	(514)		11,568				263	
314078-F4-5 31407X-6B-2	Fannie Mae Pool #844266		12/01/2020 .	Paydown	·	480,952	480,952	471,972	473,200				7,752		480,952				12,028	
31407X-7F-2	Fannie Mae Pool #844294		12/01/2020 .	Paydown		13,628	13,628	14,098	14,016		(389)		(389)		13,628				338	
31408E-G5-5	Fannie Mae Pool #849020		12/01/2020	Paydown		12,478	12,478	13,691	13,517		(1,038)		(1,038)		12,478				206	
31408J-C9-0	Fannie Mae Pool #852496		12/01/2020	Paydown		9,418	9,418	9,527	9,503		(85)		(85)		9,418				402	02/01/2036
31409U-FA-8	Fannie Mae Pool #878661		12/01/2020 .	Paydown		8,897		8,527	8,565		332		332						293	
3140E4-Q5-9	Fannie Mae Pool #BA0475		12/01/2020 .	Paydown		237,302	237,302	252,726	252,033		(14,732)		(14,732)		237,302				5,483	
3140F1-YF-3	Fannie Mae Pool #BC6109		12/01/2020 .	Paydown		382,661	382,661	377, 100	377, 175		5,486		5,486		382,661				7,484	
3140FQ-HA-8 3140FS-GY-3	Fannie Mae Pool #BE4724 Fannie Mae Pool #BE6514		12/01/2020 .	Paydown		310,557 216,818	310,557 216,818	319,825 215,565	319,470 215,597		(8,913)	'	(8,913) 1,222		310,557					12/01/204
3140FT-W2-3	Fannie Mae Pool #BE7864		12/01/2020 .	Pavdown		242,143	242, 143	249.369	215,397		(6,950)		(6.950)		242.143					01/01/204
3140J8-RT-2	Fannie Mae Pool #BM4097		12/01/2020 .	Paydown			62.691	65,654	65,599		(2,908)		(2,908)						1,538	
3140J9-SN-2	Fannie Mae Pool #BM5024		12/01/2020	Paydown		5,240,366	5,240,366	5,285,401	5,284,839		(44,473)		(44,473)		5,240,366				101,493	
3140K1-4D-5	Fannie Mae Pool #B06219		12/01/2020 .	Paydown		5,206,616	5,206,616	5,480,777	5,480,777		(274, 161)		(274, 161)		5,206,616				39,601	12/01/2049
3140KD-KX-7	Fannie Mae Pool #BP5709		12/01/2020 .	Paydown		2,545,581	2,545,581	2,640,345	2,640,345		(94,763)		(94,763)		2,545,581				23,592	
3140Q7-FX-0	Fannie Mae Pool #CA0181		12/01/2020 .	Paydown	·	629,035	629,035	635,203	635,114		(6,079)		(6,079)		629,035				13,289	
3140X6-VF-5	Fannie Mae Pool #FM3313		12/01/2020 .	Paydown	·	283,725	283,725	293,567	293,567		(9,842)		(9,842)		283,725				1,589	
31410G-BE-2 31410G-EK-5	Fannie Mae Pool #888437 Fannie Mae Pool #888538	1	12/01/2020 .	Paydown	·	5,084	5,084	5,249	5,223		(138)		(138)		5,084	ļ		l	153	11/01/203
31410G-EK-5 31410G-UW-1	Fannie Mae Pool #888997		12/01/2020 .	Paydown		18.462	18,462	29,034	18.645		(183)		(183)						575	
31410N-RR-1	Fannie Mae Pool #892496		12/01/2020 .	Paydown		10,341	10,341	10,305	10,304		36		36		10,341				524	
31410Q-NQ-0	Fannie Mae Pool #894199		12/01/2020 .	Paydown		4,732	4,732	4,910	4,881	ļ	(149)		(149)		4,732	L			114	
31411D-QK-8	Fannie Mae Pool #905058		12/01/2020 .	Paydown		8,349	8,349	8,421	8,406		(57)		(57)		8,349				158	11/01/203
31411H-N8-9	Fannie Mae Pool #908615		12/01/2020 .	Paydown		38,813	38,813	37,199	37,406		1,407		1,407		38,813				1,016	
31412J-BV-6	Fannie Mae Pool #926252		12/01/2020 .	Paydown		143,633	143,633	146,393	145,871		(2,238)		(2,238)		143,633				4,302	
31412L-A4-2 31412N-7J-9	Fannie Mae Pool #928027 Fannie Mae Pool #930697	-	12/01/2020 .	Paydown	·		42,242 208,522	45,608	45, 146		(2,903)	'	(2,903)		42,242				1,421 6,844	01/01/203
31412N-7J-9 31412N-FD-3	Fannie Mae Pool #939964	-	12/01/2020 .	Paydown Paydown				204, 189	204,818				3,704		208,522					
31412N-FD-3	Fannie Mae Pool #930057	1	12/01/2020 .	Paydown			81,383	81,383	81,383		(0/1)		(0/1)		81,383				3,201	
31412P-5V-9	Fannie Mae Pool #931560		12/01/2020	Paydown		404,217	404,217	404,596	404,329		(112)		(112)		404,217					05/01/203
31412Q-SM-2	Fannie Mae Pool #932124		12/01/2020 .	Paydown		338,538	338,538	344,621	343,810		(5, 273)		(5,273)		338,538				8,697	
31412Q-SU-4	Fannie Mae Pool #932131		12/01/2020 .	Paydown		41,904	41,904	42,664	42,563		(658)		(658)		41,904				1,638	
31412U-7H-7	Fannie Mae Pool #935696		12/01/2020 .	Paydown		75,822	75,822	77 , 196	77,014		(1,191)		(1, 191)						1, 129	
31412X-FA-7	Fannie Mae Pool #937661	-	12/01/2020 .	Paydown	·	13,964	13,964	14,352	14,291		(327)	<u> </u>	(327)		13,964				392	
31413J-PA-6	Fannie Mae Pool #946917	- [12/01/2020 .	Paydown	·	1,532	1,532	1,570	1,564		(32)		(32)		1,532			····	55	09/01/203
31413L-TE-9 31413U-S5-9	Fannie Mae Pool #948849 Fannie Mae Pool #956040		12/01/2020 .	Paydown Paydown		8,346		8,883 8,499	8,811 8.446		(352)		(466)		8.093				102	08/01/203 12/01/203
	Fannie Mae Pool #959601	-	12/01/2020 .	Pavdown		1.710		1.750	1.744		(34)		(34)		1.710					11/01/2037

					Showing All L										- 10					
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current	14 Total	15 Total Foreign					Bond	
									Prior Year Book/	Unrealized	Current Year's	Year's Other- Than-	Change in Book/ Adjusted	Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractua Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
31414Q-AB-3	Fannie Mae Pool #972602		12/01/2020 .	Paydown		11,130	11,130	11,380	11,344		(214		(214)		11, 130				462	
31416B-2Z-0	Fannie Mae Pool #995492		12/01/2020 .	Paydown		425,212	425,212	439,987	437,264		(12,052		(12,052)		425,212				11,476	
31416B-L8-9 31416B-RY-6	Fannie Mae Pool #995051 Fannie Mae Pool #995203		12/01/2020 .	Paydown		3,039	3,039	3,253	3,224 11,876		(185		(185)		3,039				105	
31416L-SW-7	Fannie Mae Pool #AA3232		12/01/2020	Paydown			462,859	455,483	456,256				6,603		462,859				10,455	
31416R-FA-6	Fannie Mae Pool #AA7360		12/01/2020 .	Paydown		69,062	69,062	69, 180	69, 118		(57		(57)		69,062				1,611	
31416R-M9-1 31416S-KH-3	Fannie Mae Pool #AA7583		12/01/2020 .	Paydown		29,086 46,296	29,086 46,296	30,536 48,198	30,365		(1,279		(1,279)		29,086 46,296				783 812	
31416T-FZ-7	Fannie Mae Pool #AA9183		12/01/2020	Paydown		11,930	11.930	12.146	12, 117		(1,073		(187)		11,930				296	
31416W-7B-2	Fannie Mae Pool #AB1789		12/01/2020 .	Paydown		2,388,224	2,388,224	2,268,750	2,281,410		106,814		106,814		2,388,224				52,662	11/01/204
31416X-E2-2	Fannie Mae Pool #AB1952		12/01/2020 .	Paydown		67,685	67,685	67,844	67,809		(124		(124)		67,685				1,586	
31416X-JM-3 31416X-SH-4	Fannie Mae Pool #AB2067 Fannie Mae Pool #AB2319		12/01/2020 .	Paydown	-	918,692 587,612	918,692 587,612	871,465 550,611		····	42,283		42,283		918,692 587,612					01/01/204
31417A-CT-4	Fannie Mae Pool #AB3681		12/01/2020	Paydown		2,316,399	2,316,399	2,381,186	2,374,033		(57,634		(57,634)		2,316,399				52,993	
31417A-JK-6	Fannie Mae Pool #AB3865		12/01/2020 .	Paydown		375,068	375,068	383,741	382,741		(7,673)	(7,673)		375,068				7,657	11/01/204
31417A-VT-3	Fannie Mae Pool #AB4225		12/01/2020 .	Paydown		1,510,474	1,510,474	1,558,385	1,553,097		(42,623		(42,623)		1,510,474					01/01/204
31417D-KQ-5 31417D-W3-3	Fannie Mae Pool #AB6602 Fannie Mae Pool #AB6965		12/01/2020 .	Paydown		2,953,828	2,953,828	2,931,212 142,281	2,932,412		21,415		21,415 1,445		2,953,828					10/01/204
31417E-SS-1	Fannie Mae Pool #AB7728		12/01/2020	Paydown		2,632,244	2,632,244	2,523,458	2,534,947		97,297		97,297		2,632,244					01/01/204
31417E-TF-8	Fannie Mae Pool #AB7749		12/01/2020 .	Paydown		2,590,158	2,590,158	2,570,327	2,571,361		18,797		18,797		2,590,158				56,293	01/01/204
31417F-4R-6	Fannie Mae Pool #AB8931		12/01/2020 .	Paydown		2,688,567	2,688,567	2,642,777	2,646,240		42,327		42,327		2,688,567					04/01/204
31417F-YA-0 31417G-6A-9	Fannie Mae Pool #AB8804 Fannie Mae Pool #AB9864		12/01/2020 .	Paydown		2,538,543 2,105,602	2,538,543	2,431,944 2,154,294	2,443,248 2,150,468		95,296		95,296		2,538,543 2,105,602					03/01/204
31417G-EJ-1	Fannie Mae Pool #AB9136		12/01/2020	Paydown		695,677	695,677	633,719	639,650		56,028				695,677				10,830	
31417G-EQ-5	Fannie Mae Pool #AB9142		12/01/2020	Paydown		3,224,946	3,224,946	3, 125, 931	3, 133, 979		90,967		90,967		3,224,946				62,293	
31417J-EB-2	Fannie Mae Pool #ACO129		12/01/2020 .	Paydown		13,012	13,012	13,308	13, 144		(132		(132)		13,012				284	12/01/2024
31417J-SC-5 31417M-QZ-9	Fannie Mae Pool #ACO514 Fannie Mae Pool #AC3171		12/01/2020 .	Paydown		200,925	200,925	204,567			(3, 144		(3, 144)		200,925 49,026				4,076 652	
31417M-S8-7	Fannie Mae Pool #AC3242		12/01/2020	Paydown		1,284,858	1,284,858	1,280,442	1,280,558		4,300	,	4,300		1,284,858					09/01/203
31417U-5Y-7	Fannie Mae Pool #AC8062		12/01/2020 .	Paydown		422,217	422,217	429,869	428,857		(6,641		(6,641)		422,217				15,017	12/01/203
31418A-J3-3	Fannie Mae Pool #MA1181		12/01/2020 .	Paydown		52,635	52,635	55,876	53,877		(1,241)	(1,241)		52,635				838	
31418A-S5-8 31418A-VH-8	Fannie Mae Pool #MA1439 Fannie Mae Pool #MA1515		12/01/2020 .	Paydown			472,595	433,606 2,912,069	437,304		35,291 145,202		35,291 145,202		472,595					05/01/204
31418C-5U-4	Fannie Mae Pool #MA3558		12/01/2020	Paydown			7,293,980	7,438,271	7,434,446		(140,465		(140,465)		7,293,980					01/01/203
31418C-DL-5	Fannie Mae Pool #MA2806		12/01/2020 .	Paydown		7,979,179	7,979,179	7,920,889	7,922,439		56,740		56,740		7,979,179					11/01/204
31418C-FD-1 31418C-FJ-8	Fannie Mae Pool #MA2863		12/01/2020 .	Paydown			8,538,814	8,251,786 2,323,311	8,257,623 2,322,125		281,191		281, 191		8,538,814 2,315,175					01/01/204
314180-F 3- 6 314180-G6-5	Fannie Mae Pool #MA2920		12/01/2020	Paydown		2,238,751	2,238,751	2,323,311	2,322,123		5.812		5.812	· · · · · · · · · · · · · · · · · · ·	2,238,751					03/01/204
31418C-HF-4	Fannie Mae Pool #MA2929		12/01/2020 .	Paydown		5,750,463	5,750,463	5,819,423	5,816,728		(66,266		(66,266)		5,750,463					03/01/204
31418C-SG-0	Fannie Mae Pool #MA3218		12/01/2020 .	Paydown		234,820	234,820	234,333	234,334		485		485		234,820					12/01/203
31418C-UH-5	Fannie Mae Pool #MA3283		12/01/2020 .	Paydown		768,988					(13,784		(13,784)							02/01/203
31418C-UJ-1 31418C-V9-2	Fannie Mae Pool #MA3284 Fannie Mae Pool #MA3339		12/01/2020 .	Paydown		3,353,555	3,353,555		3,345,058		310		8,498 310		287,087				5,050	02/01/203
31418C-WS-9	Fannie Mae Pool #MA3356		12/01/2020	Paydown		4,054,653	4,054,653	4,054,019	4,053,872		781				4,054,653				84,323	
31418C-XW-9	Fannie Mae Pool #MA3392		12/01/2020 .	Paydown		1,984,189	1,984,189	1,995,983	1,995,288		(11,099		(11,099)		1,984,189				38,642	
31418D-C5-9	Fannie Mae Pool #MA3691		12/01/2020 .	Paydown		14,884,724	14,884,724	14,951,007	14,949,753		(65,029		(65,029)		14,884,724					07/01/204
31418D-C9-1 31418D-CG-5	Fannie Mae Pool #MA3695 Fannie Mae Pool #MA3670		12/01/2020 .	Paydown		913,845 1,880,239	913,845	931,765	931,397		(17,552		(17,552)		913,845					07/01/203
31418D-ES-7	Fannie Mae Pool #MA3744		12/01/2020 .	Paydown		10,092,460	10,092,460	10,187,471	10, 185, 468		(93,008		(93,008)		10,092,460					08/01/204
31418D-FQ-0	Fannie Mae Pool #MA3774		12/01/2020	Paydown		13,974,215	13,974,215	14,225,860	14,222,610	ļ	(248,396)	(248,396)		13,974,215	ļ			265,024	09/01/204
31418D-GF-3	Fannie Mae Pool #MA3797		12/01/2020 .	Paydown		8,902,281	8,902,281	8,949,752	8,948,810	ļ	(46,529		(46,529)		8,902,281					10/01/203
31418D-HL-9 31418D-JJ-2	Fannie Mae Pool #MA3834 Fannie Mae Pool #MA3864		12/01/2020 .	Paydown		13,575,157	13,575,157	13,824,919	13,824,919		(249,762		(249,762)		13,575,157				247,214	11/01/204
31418D-JR-4	Fannie Mae Pool #MA3871		12/01/2020 .	Paydown		9,668,445	9,668,445	9,844,441	9,844,441		(17,380		(17,380)		9,668,445				185,508	
31418D-QH-8	Fannie Mae Pool #MA4055		12/01/2020 .	Paydown		3,734,884	3,734,884	3,893,908	3,893,908		(159,024		(159,024)		3,734,884				35,928	06/01/205
31418D-RW-4	Fannie Mae Pool #MA4100		12/01/2020 .	Paydown		1,521,853	1,521,853	1,569,410	1,569,410		(47,558		(47,558)		1,521,853				9,064	
31418D-SH-6	Fannie Mae Pool #MA4119		12/01/2020		-	1,349,221	1,349,221	1,396,659 63,130	1,396,659		(47,438		(47,438)		1,349,221					09/01/205

	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 Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15		1				
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted						Value at	Gain	Realized	Total Gain	Received	tractual
			D:I	Mana a		0				Valuation	(Amor-	Temporary	Carrying	Adjusted		_				
Identi-	5	For-		Name	Shares of	Con-	5 1/1		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
31418D-TL-6	Fannie Mae Pool #MA4154		12/01/2020 .	Paydown		750,082	750,082	767 , 173	767 , 173		(17,091)		(17,091)		750,082				1,511	
31418D-TQ-5	Fannie Mae Pool #MA4158		12/01/2020 .	Paydown		326,420	326,420	336,875	336,875		(10,456		(10,456)		326,420				1, 198	
31418D-UG-5	Fannie Mae Pool #MA4182		12/01/2020 .	Paydown		199,686	199,686	206,409	206,409		(6,724		(6,724)		199,686				530	
31418D-VA-7	Fannie Mae Pool #MA4208		12/01/2020	Paydown		54,056	54,056	56,081	56,081		(2,025		(2,025)		54,056				90	
31418D-VB-5	Fannie Mae Pool #MA4209		12/01/2020 .	Paydown		74,053	74,053	75,025	75,025		(972)		(972)		74,053				93	
31418M-UN-0	Fannie Mae Pool #AD0588		12/01/2020 .	Paydown		47,485	47,485	50,111	49,819		(2,335		(2,335)		47,485				1,289	
31418R-HJ-3	Fannie Mae Pool #AD3832		12/01/2020 .	Paydown		12,370	12,370	12,845	12,619		(250		(250)		12,370				307	
31418W-PE-4	Fannie Mae Pool #AD8520		12/01/2020	Paydown	·	153,485	153,485	151,854	151,976	<u> </u>	1,509		1,509	·	153,485	·		····	3,441	
31419B-CT-0	Fannie Mae Pool #AE0981		12/01/2020 .	Paydown			935,994		900,813	·	35, 181		35, 181		935,994			·	20,301	
60416Q-FT-6 60416Q-FW-9	Minnesota Housing Finance Agency		12/01/2020 .	Redemption			449,364	453,858			(1,316	/	(1,316)		449,364				7,834 17,506	
60416Q-FY-5	Minnesota Housing Finance Agency		12/01/2020	Redemption		1.320.901	1,035,400	1,320,901	1,320,901						1.320.901				23.658	
60416Q-GC-2	Minnesota Housing Finance Agency		12/01/2020 .	Redemption			904,477								904,477				13,506	
60416Q-GD-0	. Minnesota Housing Finance Agency		12/01/2020 .	Redemption		1,398,823	1,398,823		1,398,823	····		ļ	····		1,398,823			·	23,381	
60416Q-GE-8	Minnesota Housing Finance Agency		1.12/01/2020	Redemption		1,316,805	1,316,805	1.316.805	1,316,805						1,396,825					206/01/204
60416Q-GG-3	Minnesota Housing Finance Agency		12/01/2020	Redemption		540,562	540,562	540,562	540,562						540,562				10,336	
60416Q-GX-6	Minnesota Housing Finance Agency		12/01/2020	Redemption		1, 106, 906	1,106,906	1,106,906	1, 106, 906						1,106,906				21,421	
60416Q-GZ-1	Minnesota Housing Finance Agency		12/01/2020	Redemption		2,413,161	2,413,161	2,413,161	2,413,161						2.413.161				50,552	
60416Q-HA-5	Minnesota Housing Finance Agency		12/01/2020	Redemption		1,618,364	1,618,364	1,618,364	1,618,364						1,618,364				33,874	
60416Q-HC-1	Minnesota Housing Finance Agency		12/01/2020	Redemption		2,453,325	2,453,325	2,453,325	2,453,325						2,453,325				54.795	
60416Q-HE-7	Minnesota Housing Finance Agency		12/01/2020	Redemption		2.419.787	2,419,787	2,419,787	2,419,787						2.419.787				51,736	
60416Q-HG-2	.Minnesota Housing Finance Agency		12/01/2020	Redemption		1,624,364	1,624,364	1,624,364	1,624,364						1,624,364				40,315	511/01/2048
60416Q-HL-1	.Minnesota Housing Finance Agency		12/01/2020 .	Redemption			1,361,189	1,361,189	1,361,189						1,361,189				28,983	303/01/2049
626207-V6-8	Municipal Electric Authority		04/01/2020 .	Redemption		2,000	2,000	2,627	2,613		(613		(613)		2,000				67	
626207-YM-0	Municipal Electric Authority		04/01/2020	Redemption		17,000	17,000	20,627	20,574		(3,574))	(3,574)		17,000				566	
83756C-DZ-5	South Dakota Housing Development		12/01/2020 .	Redemption		1,739,261	1,739,261	1,739,261	1,739,261						1,739,261				36,090	07/01/2043
3199999.	Subtotal - Bonds - U.S. Special Reve	nues				544,778,870	544,778,870	543, 153, 986	544,794,660		(84, 170)	(84, 170)		544,710,512		68,358	68,358	10,454,792	XXX
00111@-AA-2	Aes Hawaii		12/31/2020 .	Redemption		424,000	424,000	360,400	360,400		63,600		63,600		424,000				18,377	706/30/2022
00130H-BW-4	AES Corp/The		12/07/2020 .	Securian Asset Mgmt		31,014	31,000	30,690	30,816		29		29		30,844		171	171	1,951	104/15/2025
00130H-BX-2	AES Corp/The		12/07/2020	Securian Asset Mgmt		3,582,600	3,500,000	3,520,000	3,512,059		(2,321))	(2,321)		3,509,737		72,863	72,863	222,833	305/15/2026
00130H-BZ-7	AES Corp/The		06/05/2020 .	Securian Asset Mgmt		498,350	500,000	500,000	500,000						500,000		(1,650)	(1,650)	14,444	
00130H-CA-1	AES Corp/The		06/05/2020 .	Securian Asset Mgmt		7,958,000	8,000,000	8,000,000	8,000,000						8,000,000		(42,000)	(42,000)	260,000	
00130H-CD-5	AES Corp/The		11/19/2020 .	SEAPORT GROUP		605,555	605,000	604,667	604,667						604,667		889	889		01/15/2026
00164V-AD-5	AMC Networks Inc		07/01/2020 .	Fort Washington		42,000	42,000	42,000	42,000	ļ		ļ	ļ		42,000	ļ		ļ	1,604	
00164V-AE-3	AMC Networks Inc		06/23/2020 .	Fort Washington		69,043	69,000	69,000	69,000	ļ		ļ	ļ		69,000	ļ	43	43	2,950	
00175P-AA-1	AMN Healthcare Inc		11/04/2020 .	Call 102.5630		161,024	157,000	156,608	156,657		55		55		156,712		288	288	12,808	
00206R-BA-9	AT&T Inc		09/18/2020 .	Taxable Exchange		13,119,610	9,775,000	9,710,094	9,719,043		979		979		9,720,023		3,399,587	3,399,587		
00206R-BK-7	AT&T Inc		12/07/2020 .	Taxable Exchange		370,748	315,000	342,663	339,300		(455		(455)		338,845	ļ	31,903	31,903	11, 174	
00206R-CG-5	AT&T Inc		12/07/2020 .	Taxable Exchange		1,560,348	1,250,000	1,304,975	1,301,448	 	(986)		(986)		1,300,463	·	259,885	259,885	51,093	
00206R-CQ-3 00206R-DF-6	AT&T Inc		09/18/2020 .	Taxable Exchange	·· · ·································	3,698,688	3,000,000	2,989,320	2,990,160		136		136		2,990,297		708,391	708,391	119,938	
00206R-DF-6 00206R-DG-4	AT&T Inc		09/18/2020 .	Taxable Exchange Taxable Exchange		532, 170 875, 155	380,000	430,435 729.282			(2.301		(984)		426,660		105,510	105,510	24,890	
00206R-DG-4 00206R-DH-2	AT&T Inc	1	09/18/2020 .	Taxable Exchange	·· ······	875, 155					(2,301)		(2,301)		61.015					603/01/2041
00206R-DH-2	AT&T Inc	1	12/07/2020 .	Taxable Exchange		302,580	250,000		232,144	····			(18)		232.414	ļ	70.166	70,166		503/15/2042
00206R-DJ-8	AT&T Inc	1	12/07/2020 .	Taxable Exchange		768,115				····	531		531		587 . 148		180.967	180.967	29.615	
00206R-GL-0	AT&T Inc	1	12/07/2020	Taxable Exchange		6,430,408	5,368,000	5,383,135	5,381,846		(1,392)	(1,392)		5,380,454		1,049,954	1,049,954	288,560	
00206R-JL-7	AT&T Inc	1	03/23/2020	RBC Dominion-E		930,567	1,035,000	1. 159.862	1, 159, 617		(656		(656)		1, 158, 961		(228,393)	(228,393)	34,859	
00206R-JL-7	AT&T Inc	1	1.09/18/2020	Taxable Exchange	-	23,927,429	19,080,000	19.339.096	19.339.517		(4,344		(4.344)		19.335.173		4.592.257	4.592.257	1.087.322	
00287Y-BQ-1	AbbVie Inc	1	1.11/19/2020	Tax Free Exchange		4,996,390	5,000,000	4.995.550	4,995,644		745		745		4,996,390				129,278	
00392#-AA-0	Microsoft Corp		12/15/2020	Redemption		620,858	620,858	620,858	620.858						620,858				13.429	
00404A-AG-4	Acadia Healthcare Co Inc	1	07/10/2020	Call 100.0000		90,000	90,000	91,238	90,261	[(261)[(261)			[307/01/2022
00404A-AJ-8	Acadia Healthcare Co Inc		06/03/2020	Fort Washington		394,032	396,000		394,521		(91		(91)		394,430		(398)	(398)	17,388	
00790R-AA-2	Advanced Drainage Systems Inc		04/08/2020 .	Fort Washington		17,383	19,000	19,000	19,000						19,000		(1,617)	(1,617)	528	
00841L-AW-6	Agate Bay Mortgage Trust 2014-		12/01/2020	Paydown			405, 144	418,912	418,912		(13,769)	(13,769)		405, 144				8,967	
00842B-AV-9	Agate Bay Mortgage Trust 2015-	I	12/01/2020	Paydown		61,354	61,354	63,336	63,316	<u> </u>	(1,962)	(1,962)		61,354	L		L	1,761	
00842C-AU-9	. Agate Bay Mortgage Trust 2015		12/01/2020 .	Paydown		371,315	371,315	368,240	368,305	L	3,010		3,010		371,315			ļ	11,422	210/25/2045
00842V-AU-7	Agate Bay Mortgage Trust 2016-	1	.12/01/2020	Pavdown	1	83,531	83.531	82.752	82.767	I					83,531	1	1	1		108/25/2046

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																				
1	2	3	4	5	6	7	8	9	10 Change In Book/Adjusted Carrying Value							17	18	19	20	21
	_	_				-				11	12	13	14	15						
										l ''		10		Total						
												Current	Total	Foreign					Bond	
													Total		Dools!				Interest/	
									5			Year's	Change in	Exchange	Book/					
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
012653-AB-7	Albemarle Corp		07/28/2020 .	Tax Free Exchange		1,220,000	1,220,000	1,220,000	1,220,000			J			1,220,000				20,233	11/15/2022
013078-AA-8	Alberto-Culver Co		.06/01/2020 .			5,500,000	5,500,000	5,497,745	5,499,888		112		112		5,500,000				141,625	
013092-AB-7	Albertsons Cos Inc / Safeway I		01/29/2020 .	Fort Washington		160,403	150,000	150,000	150,000						150,000		10,403	10,403	4,064	
013092-AC-5	Albertsons Cos Inc / Safeway I		10/07/2020 .	Fort Washington		268,320	258,000	258,000	258,000						258,000		10,320	10,320		01/15/2027
013093-AB-5	Albertsons Cos Inc / Safeway I		01/24/2020 .	Fort Washington		168,245	161,000	160,005	160 , 156		12		12		160 , 168		8,077	8,077		06/15/2024
013093-AD-1	Albertsons Cos Inc / Safeway I		01/29/2020 .	Fort Washington		326,648	315,000	315,000	315,000						315,000		11,648	11,648		03/15/2025
019736-AD-9	Allison Transmission Inc		03/17/2020 .	Fort Washington		150,255	159,000	159,228	159, 174		(23)		(23)	159, 151		(8,896)	(8,896)		10/01/2024
02004V-AC-7	Ally Auto Receivables Trust 20		12/15/2020 .	Paydown		3,274,697	3,274,697	3,291,454	3,291,454		(16,757)		(16,757)	3,274,697					11/15/2022
02005N-AZ-3 02007J-AC-1	Ally Financial Inc		03/30/2020 . 12/15/2020 .	Maturity		2,500,000 1,837,188	2,500,000 1,837,188	2,472,200 1,854,986	2,498,504		1,496		1,496		2,500,000				51,563	03/30/2020
02007J-AC-1			06/15/2020 .	Paydown Paydown		1,000,000	1,000,000	1,000,000	1,000,000		(10,964)		(10,964)	1,837,188				4,477	12/15/2020
02007T-AA-3 02007T-AB-1	Ally Auto Receivables Trust 20		12/15/2020 .	Paydown Paydown			1,000,000				51		51						9, 197	12/15/2020
02209S-BF-9	Altria Group Inc		.03/20/2020 .	Citigroup		2.280.325	2.405.000	2.398.314	2.398.388		20		20		2.398.407		(118,082)	(118,082)		02/14/2049
02343U-AE-5	Amcor Finance USA Inc		04/23/2020 .	Tax Free Exchange		7,986,938	8,000,000	7,986,060	7,986,524		414		414		7,986,938		(110,002)		158,000	
023650-AG-9	America West Airlines 2000-1 P		07/02/2020	Redemption		1,012,122	1.012.122	1, 106, 750	1.026.369		(14.247)		(14,247)	1.012.122					
023761-AA-7	American Airlines 2017-1 Class		.05/27/2020	Baird Rob W		2,359,294	2,557,500	2,557,500	2,557,500						2,557,500		(198, 206)	(198, 206)		02/15/2029
023761-AA-7	American Airlines 2017-1 Class		08/15/2020 .	Redemption		342,000	342,000		342,000						342,000					02/15/2029
023766-AD-0	American Airlines 2013-1 Class		06/19/2020 .	CANTOR - PROGRAM		571,415	688,452	714,269	697,819		(4,085)		(4,085)	693,734		(122,319)	(122,319)	36,359	01/15/2021
023766-AD-0	American Airlines 2013-1 Class		07/15/2020 .	Redemption		1,448,416	1,448,416	1,510,587	1,465,819		(17,403)		(17,403))	1,448,416					01/15/2021
02376T-AC-2	American Airlines 2013-2 Class		07/15/2020 .	Redemption		1,148,081	1,148,081	1, 163, 127	1, 150, 167		(2,086)		(2,086)	1,148,081					07/15/2020
02376W-AA-9	American Airlines 2016-1 Class		06/25/2020 .	Various		6,311,862	7,706,285	8,064,242	7,999,653		(12, 165)		(12, 165)	7,987,487		(1,675,624)	(1,675,624)		01/15/2028
02376W-AA-9	American Airlines 2016-1 Class		07/15/2020 .	Redemption		504,642	504,642	526,548	521,938		(17,295)		(17,295)	504,642				13,266	
02376X-AA-7	American Airlines 2014-1 Class		10/01/2020 .	Redemption		142, 199	142, 199	142, 199	142, 199		700		700		142, 199		(440,075)	(440, 075)	4,643	
023770-AB-6 023770-AB-6	American Airlines 2015-1 Class American Airlines 2015-1 Class		05/05/2020 . 05/01/2020 .	Various		714,842 87,208	1,168,224 87,208	1, 149,000 85,773	1, 156, 329 86, 320						1, 157, 117 87, 208		(442,275)	(442,275)	22,333	
023770-AB-6 023771-S2-5	American Airlines 2015-1 Class		.07/17/2020 .	Redemption		8.586.663	11.061.627	10.962.730	10.979.221		3.908		3.908		10.983.128		(2.396.465)	(2.396.465)	251,389	
023771-82-5	American Airlines 2016-3 Class		04/15/2020 .	Redemotion							2,450				10,983,128		(2,390,403)	(2,390,400)		10/15/2028
023771-32-3 023772-AB-2	American Airlines 2010-3 class		.05/12/2020	Barclays Bank		1, 126, 812	1,408,517	1, 460, 153	1.451.522		(2.191)		(2, 191	١	1.449.331		(322.518)	(322.518)		07/15/2025
023772-AB-2	American Airlines 2013-1 Class		01/02/2020	Redemption		47.404	47.404	49, 142	48.851		(1.447)		(1,447)	47 . 404		(022,010)	(022,010)		07/15/2025
02377A-AA-6	American Airlines 2014-1 Class		.08/07/2020 .	Baird Rob W		3,784,986	4,560,224	4,560,224	4,560,224					,	4,560,224		(775,238)	(775, 238)	145,294	
02377A-AA-6	American Airlines 2014-1 Class		04/01/2020 .	Redemption		162,217	162,217	162,217	162,217						162,217			,	3,001	10/01/2026
02377B-AA-4	American Airlines 2015-2 Class		.06/17/2020 .	Various		4,599,877	5,673,857	5,673,857	5,673,857						5,673,857		(1,073,980)	(1,073,980)	167,604	
02377B-AA-4	American Airlines 2015-2 Class		09/22/2020 .	Redemption		379,011	379,011	379,011	379,011						379,011					09/22/2027
02377B-AB-2	American Airlines 2015-2 Class		08/25/2020 .	Various		7,636,872	8, 145, 996	8,410,741	8,365,943		(15,989)		(15,989))			(713,081)	(713,081)	272,891	09/22/2027
02377B-AB-2	American Airlines 2015-2 Class		03/22/2020 .	Redemption		238,063	238,063	245,800	244,491		(6,428)		(6,428)	238,063				4,285	09/22/2027
02377C-AA-2	American Airlines 2017-2 Class		10/15/2020 .	Redemption		159, 120	159, 120	160,712	160,488		(1,367)		(1,367)	159, 120				4,296	10/15/2029
02378W-AA-7	American Airlines 2017-1 Class		12/10/2020 .	Stifel Nicolaus		523,420	626,850	434,094	434,094	····	16,555		16,555		450,649	····	72,771	72,771	25,771	02/15/2025
02378W-AA-7 02379*-AA-7	American Airlines 2017-1 Class		08/15/2020 .	Redemption	-	119,913	119,913	92,084 817,500	92,084	····	27,829		27,829		119,913	····		·····	3,332	
023/9*-AA-/ 02380#-AA-0	American Airlines Group Inc American Airlines Group Inc		12/15/2020 .	Redemption			817,500 1,388,444								817,500				21,643	
02380#-AA-0 0258M0-DT-3	American Airlines Group Inc	1	10/01/2020 .	Call 100.0000		1,388,444	1,388,444	1,388,444	1,388,444		1.426		1.426		1,388,444		353	353	5,938	
026874-DA-2	American International Group I		04/2//2020 .	Mitsubishi		438.099	375,000	378.724		·	(3)		1,420	,	378.371	·	59.731	59.731		03/26/2020
03063N-AD-9	Americal and LLC	1	07/11/2020 .	Paydown		4,100,000	4, 100, 000	4,099,988	4,098,511		1.489		1,489	,	4,100,000					01/14/2029
03063N-AK-3	Americald 2010 LLC	1	07/11/2020 .	Pavdown		7,000,000	7,000,000	6,999,958	6,996,920		3.080		3.080		7.000.000					01/14/2029
035287-AE-1	Anixter Inc]	.01/06/2020 .	Wells Fargo Securities .		12,495,000	12,000,000	12,037,500	12,010,597		(111)		(111) [12,010,486		484,514	484,514		10/01/2021
03674X-AF-3	Antero Resources Corp		11/16/2020	Cantor Fitz		445,000	500,000	208,750	392,643			190 , 162	(183,893))	208,750		236, 250	236,250		06/01/2023
03674X-AJ-5	Antero Resources Corp		06/23/2020 .	Various		1,886,250	3,000,000	1,110,000	2,259,060			1, 149,060	(1, 149, 060)	1,110,000		776,250	776,250	119,792	03/01/2025
037389-AW-3	Aon Corp		06/30/2020 .	Call 101.1199		10,111,986	10,000,000	9,963,700	9,996,687		2, 191		2, 191		9,998,879		1, 122	1, 122	486,988	
037411-AZ-8	Apache Corp		08/18/2020 .	Securian Asset Mgmt		2,546,250	2,625,000	2,616,101	2,622,709		613		613		2,623,322		(77,072)	(77,072)	71,805	
038522-AQ-1	Aramark Services Inc		.07/16/2020	Various	-	13,375,961	13,750,000	13,771,250	13,767,064	ļ	(1,232)		(1,232)	13,765,832	ļ	(389,870)	(389,870)	634,888	
039483-BM-3	Archer-Daniels-Midland Co		09/23/2020 .	Various		30,008,560	23,500,000	23,358,055	23,364,243	·	2,046		2,046		23,366,288		6,642,272	6,642,272	900,833	
044209-AF-1	Ashland LLC		01/28/2020 .	Various			7,000,000	6,875,188	6,956,344		1,000		1,000		6,957,344		276,752	276,752	146,657	08/15/2022
045054-AH-6 045054-AJ-2	Ashtead Capital Inc		04/23/2020 . 04/24/2020 .	Morgan J P-B Various		2,025,000 223,005	2,000,000	2,000,000 224,000	2,000,000 224,000	····					2,000,000	····	25,000	25,000(995)	77,583	08/01/2026 05/01/2028
045054-AJ-2 046265-AG-9	Sterling Bancorp/DE	1	04/24/2020 .			10,960,000	10,960,000	10,960,000							10.960.000		(995)	(995)		05/01/2028
046265-AG-9	ATLANTA FALCONS STADIUM	1	09/01/2020 .	Redemption			79,062								79,062			·····		06/08/2020
04774#-AB-8	ATLANTA FALCONS STADIUM	1	09/01/2020 .	Redemption			79,062	79,062		····						····				09/01/2042
05329W-AK-8	AutoNation Inc	1	.02/01/2020 .	Maturity		9,450,000	9,450,000	9.545.000	9,451,222	·····	(1,222)		(1,222)	9,450,000	·····				02/01/2020
SOULON AIL U	//acvinaction 1110		+. >=/ 01/ 2020 .		h	, ۳۰۰۰, ۷۵۰۰ و باب				ļ	············· 1,444)	<u> </u>	J	/	, עריייי איני איניייייייייייייייייייייייייי	·	þ	<u> </u>		

		Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year 2 3 4 5 6 7 8 9 10 Change In Book/Adjusted Carrying Value																		
1	2	3	4	5	6	7	8	9	10				Э	16	17	18	19	20	21	
		1								11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
053611-AF-6	Avery Dennison Corp	Oigii	04/15/2020 .	. Maturity	Otook	9,000,000	9.000.000	9.082.900	9.002.999	Decircase	(2,999		(2,999)	Value	9.000.000	Віоробаі	on Biopodai	Бюрооси	241,875	
053807-AQ-6	Avnet Inc		04/30/2020 .	Call 100.6790		12,081,480	12,000,000	11,957,000	11,997,446		1,847	,	1,847		11,999,292		708	708		
053807-AS-2	Avnet Inc		08/14/2020 .	SUSQUEHANNA		1,681,245	1,500,000	1, 489, 140	1,492,649		640		640		1,493,289		187,956	187,956	58,262	04/15/2026
054561-AM-7	Equitable Holdings Inc		04/08/2020 .	. Morgan St(Ny)-B		2,075,996	2,225,000	2,224,324	2,224,479		16		16		2,224,495		(148,498)	(148,498)	52,905	
05541T-AH-4	BGC Partners Inc		08/14/2020 .	. Securian Asset Mgmt		11,730,000	11,500,000	11,441,892	11,481,035		8,200		8,200		11,489,235		240,765	240,765	420,748	
05565E-BA-2	BMW US Capital LLC		08/14/2020 .	. Maturity		300,000	300,000	300,000	300,000						300,000				9,750	
05567Y-AA-7 05586V-AC-6	Burlington Northern and Santa		10/01/2020 .	Redemption		292,249 258,543	292,249	292,249	292,249		22		22		292,249 258,543				7,263 6,395	
05723K-AF-7	Baker Hughes a GE Co LLC / Bak		02/27/2020 .	First Bst(NY) - B		231,590	220,000	195.287			70		70		195.740		35.850		1,920	
05949A-HA-1	Banc of America Mortgage 2004-		12/01/2020 .	Paydown		241,338	241,338	238,924	239,941		1,397		1,397		241,338		,00,000	,000,000		06/25/2034
06405L-AB-7	Bank of New York Mellon/The	.]	06/04/2020 .	Call 100.0000		500,000	500,000	500,000	500,000		,007				500,000					06/04/2021
071734-AH-0	Bausch Health Cos Inc		10/22/2020 .	Fort Washington		139,661	139,000	142,125	142, 122		(446)	(446)		141,675		(2,014)	(2,014)		01/30/2028
073914-C2-7	Structured Asset Mortgage Inve	.	11/01/2020 .	. Paydown		202	202	27	27		175		175		202					05/30/2030
073914-C3-5	Structured Asset Mortgage Inve		11/01/2020 .	. Paydown		568	568	76	76		492		492		568				1	05/30/2030
075887-CF-4	Becton Dickinson and Co		09/29/2020 .	. Call 100.0000		375,000	375,000	375,000	375,000						375,000				5,976	
084423-AR-3	. W R Berkley Corp		09/15/2020 .	. Maturity		16,375,000	16,375,000	16,412,493	16,378,294		(3,294)	(3,294)		16,375,000				880,156	
090572-AP-3 093662-AF-1	Bio-Rad Laboratories Inc Block Financial LLC		12/15/2020 .	. Maturity		1,680,000 6,250,000	1,680,000	1,670,642 6,434,245	1,678,902		1,098		1,098		1,680,000					12/15/2020 10/01/2020
097023-AZ-8	Boeing Co/The		02/15/2020 .	. Maturity		5,500,000	5,500,000	5,434,245	5, 499, 160		840		(33,032)		5,500,000					02/15/2020
097023-CM-5	Boeing Co/The		.08/07/2020	. Wells Fargo Securities		9,608,690	10,000,000	10, 191, 300	10, 186, 436		(15,037		(15,037)		10,171,399		(562,709)	(562,709)		02/01/2027
097023-CQ-6	Boeing Co/The		1.01/21/2020	Various		15,680,950	15,000,000	14.873.250	14, 874, 198		136		136		14.874.334		806,616	806.616		02/01/2050
099500-AA-8	Booz Allen Hamilton Inc		03/13/2020 .	. Fort Washington		180,341	179,000	179,065	179,051		(2)	(2)		179,049		1,293	1,293	3,466	05/01/2025
101137-AU-1	Boston Scientific Corp		02/28/2020 .	. Various		3,781,924	2,975,000	2,954,592	2,954,889		40		40		2,954,929		826,995	826,995	64, 162	
10240*-AA-7	Bowie Acquisitions LLC		12/31/2020 .	. Redemption		944,444	944,444	944,444	944,444						944,444				29,305	
109641-AH-3	Brinker International Inc		10/07/2020 . 07/17/2020 .	Fort Washington		152,668 12,784,192	150,000	150,000 12,882,720	150,000		/00.004		(00,004)		150,000		2,668	2,668	7,513	
110122-BN-7 110122-BS-6	Bristol-Myers Squibb Co Bristol-Myers Squibb Co		07/17/2020 .	. Tax Free Exchange Tax Free Exchange		12,784,192	12,000,000	1.912.155	1.910.981		(82,304		(82,304)		12,784,192				428,833	
110122-BU-1	Bristol-Myers Squibb Co		07/17/2020	. Tax Free Exchange		12,726,366	10.000.000	12.772.000	12.764.611		(38.245		(38,245)		12,726,366				461.111	
110122-BW-7	Bristol-Myers Squibb Co		.07/17/2020	. Tax Free Exchange		17,521,720	14,400,000	17,566,992	17,559,684		(37.964		(37,964)		17,521,720					02/20/2048
110122-BZ-0	Bristol-Myers Squibb Co		.07/17/2020 .	. Tax Free Exchange			8,000,000	8,216,560	8, 205, 110		(23,657)	(23,657)		8, 181, 453				271,311	07/26/2024
110122-CB-2	Bristol-Myers Squibb Co		07/17/2020 .	. Tax Free Exchange		998,770	1,000,000	998,560	998,694		76		76		998,770				39,761	07/26/2029
110122-CC-0	Bristol-Myers Squibb Co		07/17/2020 .	. Tax Free Exchange		20,736,537	18,600,000	20,803,027	20,782,017		(45,480)	(45,480)		20,736,537					06/15/2039
11284D-AA-3	Brookfield Property REIT Inc /		10/23/2020 .	Fort Washington		56,885	67,000	67,000	67,000						67,000		(10, 115)	(10,115)		05/15/2026
118230-AQ-4	Buckeye Partners LP		01/09/2020 .	Fort Washington	-	366,561	375,000	339,226	341,289	·	133		133	·	341,422	····	25,140	25,140	1,728	
120111-BM-0 120568-AW-0	. Standard Industries Inc/NJ		07/17/2020 .	. Call 102.6880 . Maturity		228,994	223,000	223,938	223,699		2.618		(133)		223,566		(566)	(566)	14,052	11/15/2024 11/24/2020
12189P-AE-2	Burlington Northern and Santa		01/02/2020 .	. Maturity		2,300,000		107,363	2,497,362	·····			4,010 م			·····			3,844	
12189P-AM-4	Burlington Northern & Santa Fe		.01/15/2020 .	. Redemption		157,021	157,021	158,558	157,025		(4)	(4)		157,021					01/15/2021
124857-AS-2	ViacomCBS Inc		05/28/2020 .	. Securian Asset Mgmt		3,613,366	3,663,000	3,676,316	3,675,859		(1,630)	(1,630)		3,674,228		(60,862)	(60,862)	71,988	02/15/2023
124857-AY-9	ViacomCBS Inc		05/28/2020 .	. Securian Asset Mgmt		1,017,125	1,019,000	1,039,176	1,038,545		(2,290		(2,290)		1,036,254		(19, 129)	(19, 129)		06/01/2023
12489W-MY-7	Credit-Based Asset Servicing &		04/01/2020 .	. Paydown	-	7,282					7,282		7,282		7,282				53	
1248EP-BF-9	. CCO Holdings LLC / CCO Holding		05/01/2020 .	. Call 101.2810		161,037	159,000	157,808	158,372	ļ	58		58		158,430	ļ	570	570		05/01/2023
1248EP-BM-4 1248EP-BT-9	CCO Holdings LLC / CCO Holding		03/05/2020 .	. Fort Washington	-	55,685	53,000	53,000	53,000		111		111		53,000		2,685	2,685	1,727	
1248EP-BT-9 1248EP-CD-3	. CCO Holdings LLC / CCO Holding		09/24/2020 .	Fort Washington			4/5,000	4/2,033	4/2,540		111		111	·	4/2,651		11,426	11,426	10,357	
1248EP-CD-3	. CCO Holdings LLC / CCO Holding		03/27/2020 .	Fort Washington	†						(6		(71)		65.834	····	(6.762)	(6,762)	256	
1248EP-CJ-0	CCO Holdings LLC / CCO Holding		10/27/2020 .	Fort Washington		115,293	111,000	115, 163	115, 163				(14)		115.148	L	145	145	3,066	
12543D-AY-6	. CHS/Community Health Systems I		08/03/2020 .	Fort Washington		166,650	165,000	165,840	165,411		(103		(103)		165,308		1,342	1,342	8,737	
125523-BG-4	Cigna Corp		07/14/2020 .	. Tax Free Exchange		12,444,674	10,781,000	12,480,517	12,470,314		(25,640		(25,640)		12,444,674				529,579	
125523-BY-5	Cigna Corp		07/14/2020 .	. Tax Free Exchange		12,372,171	11,500,000	12,484,055	12,451,445		(79,274		(79,274)		12,372,171				458,563	
125523-CC-2	. Cigna Corp		07/14/2020 .	. Tax Free Exchange	-	718,932	583,000	721,777	720,966	ļ	(2,034		(2,034)	·[718,932	ļ			23,707	
125523-CE-8	Cigna Corp		07/14/2020 .	. Tax Free Exchange		13,328,566	12, 173,000	13,346,842	13,341,949		(13,382		(13,382)		13,328,566				582,681	
12591Y-BB-0 126192-AD-5	COMM 2014-UBS3 Mortgage Trust		01/31/2020 . 12/01/2020	Paydown Paydown	-	(25,369) 315,281	(25,369)	(25,422) 318,416	(25, 367)		(3		(3)		(25,369)				E 670	06/10/2047
126 192-AU-5 126307-AH-0	CSC Holdings LLC	-	12/01/2020 .	Fort Washington	-	315,281	315,281		315,499	l	1,394		1,394	ˈ <u></u>	315,281	l	35.685	35,685	9,995	
126307-AH-U	CSC Holdings LLC		08/04/2020 .	Fort Washington		209.750	200.000	200.000	200.000		, 394		1,394		200.000		9.750	9.750	7,975	
12635Y-AE-3	CNH Equipment Trust 2016-C		12/15/2020 .	Paydown		611,594	611,594		609,390		2,204		2,204		611,594					09/15/2023
12636L-AX-8	CSAIL 2016-C5 Commercial Mortg		12/01/2020	Paydown		7.150.853	7,150,853		7.180.608		(29.755)	(29.755)		7.150.853					11/15/2048

SCHEDULE D - PART 4

1	I		1	1			Bonds and Sto										1			_
1	2	3	4	5	6	7	8	9	10				Carrying Value	9	16	17	18	19	20	21
		1					I			11	12	13	14	15		I	1			
														Total						
												Current	Total	Foreign					Bond	
															Pook/				Interest/	
											_	Year's	Change in	Exchange	Book/					
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Di-ti						D1/-l	A -41 O4												
	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	- /	Value	Date	Disposal	on Disposal	Disposal	Year	Date
12636W-AD-8	CNH Equipment Trust 2017-A		12/15/2020 .	. Paydown		502, 123	502, 123	503,398	502,449		(326)		(326)		502, 123				4,946	
126408-GZ-0	CSX Corp		12/30/2020 .	. Call 109.3570		2, 187, 140	2,000,000	1,998,480	1,999,360		158		158		1,999,517		483	483	273,268	
126408-HK-2	CSX Corp		03/17/2020 .	. Barclays Capital		627,243	575,000	642,718	642,426		(295)		(295)		642, 130		(14,886)	(14,886).	13,599	
12663Q-AA-3	CVR Partners LP / CVR Nitrogen		11/05/2020 .	Fort Washington		102,300	110,000	107,249	108,420		345		345		108,765		(6,465)	(6,465)	9, 158	
126650-AW-0	CVS Pass-Through Trust	.	12/10/2020 .	. Redemption		68,200	68,200	73,749	72,245		(4,045)		(4,045)		68,200					01/11/2027
126650-BP-4	CVS Pass-Through Trust		12/10/2020 .	. Redemption		238,815	238,815	254,769	249,472		(10,657)		(10,657)		238,815				7,880	
126650-BQ-2	CVS Pass-Through Trust		12/10/2020 .	. Redemption		61,978	61,978	72, 196	68,971		(6,994)		(6,994)		61,978				2,355	
126650-BS-8	CVS Pass-Through Trust	-	12/10/2020 .	. Redemption		93,276	93,276	115,903	112,269	ļ	(18,993)		(18,993)		93,276	ļ		ļ ļ		01/10/2032
126650-BY-5	CVS Pass-Through Trust	- [12/10/2020 .	. Redemption		523,546	523,546	527,653	526,399	ļ	(2,853)		(2,853)		523,546	ļ				01/10/2034
126650-CV-0	CVS Health Corp		12/22/2020 .	. Various		1,807,236	1,727,000	1,750,107	1,746,235		(4,533)		(4,533)		1,741,702		65,534	65,534		03/09/2023
12672#-AA-6	CVS Health Corp		12/10/2020 .	. Redemption		301,211	301,211	301,211	301,211						301,211					09/10/2034
126802-CL-9	Cabela's Credit Card Master No		10/01/2020 .	. Securian Asset Mgmt		9,553,659	9,055,000	9, 108,923	9, 101, 275		(10,883)		(10,883)		9,090,392		463,267	463,267		02/17/2026
126802-DH-7	Cabela's Credit Card Master No		07/15/2020 .	. Paydown	.	2,000,000	2,000,000	1,991,797	1,996,179	ļ	3,821		3,821		2,000,000	ļ		ļ ļ		07/17/2023
12686C-BB-4	CSC Holdings LLC		07/23/2020 .	. Fort Washington		201,748	188,000	179,483	184,267		441		441		184,708		17,039	17,039		09/15/2022
12701#-AA-1	CRG Partners III LP		10/10/2020 .	Paydown		6,702,948	6,702,948	6,702,948	6,702,948						6,702,948					01/10/2024
13056J-AE-4	California Republic Auto Recei		02/15/2020 .	Paydown		1, 150,000	1,150,000	1, 167, 969	1, 152, 192		(2, 192)		(2, 192)		1,150,000					09/15/2021
131347-CK-0	Calpine Corp	.	07/07/2020 .	. Fort Washington		237,093	230,000	228,886	229,004		69		69		229,073		8,020	8,020	7,312	06/01/2026
138616-AE-7	Cantor Fitzgerald LP		02/27/2020 .	. SUSQUEHANNA		542,330	500,000	498,530	498,709		45		45		498,754		43,576	43,576		05/01/2024
13974M-AF-3	Capital Auto Receivables Asset		05/20/2020 .	Paydown		3,000,000	3,000,000	3,007,031	3,000,756		(756)		(756)		3,000,000				22,561	06/21/2021
14040H-BR-5	Capital One Financial Corp		10/01/2020 .	. Call 100.0000		1,820,000	1,820,000	1,782,950	1,804,858		13,683		13,683		1,818,541		1,459	1,459	40, 161	10/30/2020
14162V-AB-2	Sabra Health Care LP		06/01/2020	. Fort Washington		162,333	168,000	168,983	168,725		(41)		(41)		168,684		(6,352)	(6,352)	6,878	08/15/2026
14312Q-AD-8	CarMax Auto Owner Trust 2016-4		12/15/2020 .	Paydown		1,549,992	1,549,992	1,527,025	1,542,596		7,396		7,396		1,549,992				19,512	06/15/2022
14314J-AC-4	CarMax Auto Owner Trust 2017-1		10/15/2020 .	Paydown		441,379	441,379	443, 103	441,691		(312)		(312)		441,379				3,563	11/15/2021
14314P-AC-0	CarMax Auto Owner Trust 2017-2		12/15/2020 .	Paydown		388,091	388,091	387,652	387,736		355		355		388,091				3,858	03/15/2022
14314X-AC-3	CarMax Auto Owner Trust 2018-2	.	12/15/2020 .	Paydown		1,984,504	1,984,504	1,978,076	1,981,060		3,444		3,444		1,984,504				29,607	01/15/2023
14315N-AC-4	Carmax Auto Owner Trust 2019-1	.	12/15/2020 .	Paydown		171,690	171,690	176,204	176,204		(4,514)		(4,514)		171,690				1,284	03/15/2024
14315N-AH-3	Carmax Auto Owner Trust 2019-1	.	11/15/2020 .	Paydown		169,485	169,485	169,474	169,480		4		4		169,485				2,490	07/15/2022
14315P-AB-1	Carmax Auto Owner Trust 2019-3		12/15/2020 .	Paydown		226,777		225,856	225,856		921		921		226,777				2,052	12/15/2022
14315W-AB-6	Carmax Auto Owner Trust 2019-4		12/15/2020 .	Paydown		305,313	305,313	305,288	305,292		21		21		305,313				4,610	03/15/2023
143658-BA-9	Carnival Corp		04/21/2020 .	. Imperial Capital		9,625,000	10,000,000	9,974,000	9,996,711		1,276		1,276		9,997,986		(372,986)	(372,986)		10/15/2020
150190-AC-0	Cedar Fair LP		04/15/2020 .	Fort Washington		95,738	111,000	111,000	111,000						111,000		(15, 263)	(15,263)	4,694	07/15/2029
15135B-AQ-4	Centene Corp		01/13/2020 .	Morgan St(Ny)-B		312,750	300,000	297,480	297,496		11		11		297,507		15,243	15,243	1,381	12/15/2027
15135B-AQ-4	Centene Corp		05/08/2020	Tax Free Exchange		116,062	117,000	116,017	116,024		38		38		116,062				2,100	
15135B-AS-0	Centene Corp	.1	05/08/2020 .	. Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000		L		L	[5,000,000	L		[[97,639	
15200M-AB-3	Centerpoint Energy Transition		02/01/2020 .	Paydown		1,090,304	1,090,304	1,089,658	1,090,271		34		34		1,090,304			[28,533	02/01/2023
15200N-AC-9	CenterPoint Energy Restoration		08/15/2020 .	Paydown		2,224,780	2,224,780	2,224,426	2,224,433		347		347		2,224,780				68,353	
15200W-AC-9	CenterPoint Energy Transition		10/15/2020	Paydown		1,539,702	1,539,702	1,523,673	1,534,125		5,577		5,577		1,539,702				46,625	
156700-AZ-9	CenturyLink Inc	.]	04/22/2020 .	Fort Washington	<u> </u>	151,500	150,000	148,298	148,769		63		63		148,832	L	2,668	2,668		04/01/2025
16411Q-AB-7	Cheniere Energy Partners LP		04/06/2020 .	. Various		916,670	1,000,000	1,009,269	1,006,358		(576)		(576)		1,005,783		(89, 113)	(89, 113)		10/01/2025
16412X-AC-9	Cheniere Corpus Christi Holdin		.01/07/2020	Morgan St(Ny)-B		2,257,640	2,000,000	2,230,480	2,224,062		(960)		(960)		2,223,102		34,538	34,538	2,938	
165167-CL-9	Chesapeake Energy Corp		.04/23/2020	Fort Washington		6,316	163,000	157,594	158,614		398		398		159,012		(152,695)	(152,695)		03/15/2023
165167-CN-5	Chesapeake Energy Corp		04/23/2020 .	Fort Washington		10,579	273,000	259,018	259,018						259,018		(248,439)	(248, 439)	7,098	
165167-DA-2	Chesapeake Energy Corp		04/23/2020 .	Fort Washington		2,325	60,000	36, 150	36,150		16		16		36 , 166		(33,841)	(33,841)	2,403	
172967-JT-9	Citigroup Inc		06/30/2020 .	. Morgan St(Ny)-B		1,624,102	1,450,000	1,472,200	1,463,691		(1, 133)		(1, 133)		1,462,558		161,543	161,543	35,799	
17305E-GB-5	Citibank Credit Card Issuance		.04/07/2020	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				9,600	
17323Y-AC-3	Citigroup Commercial Mortgage		.06/01/2020	Paydown		291.546	291,546	294,447	292,616		(1.069)		(1,069)		291.546				3,899	
174610-AJ-4	Citizens Financial Group Inc		09/30/2020 .	. Taxable Exchange		1,367,953	1,190,000	1,250,857	1,246,965		(7,127)		(7,127)		1,239,838		128,115	128,115		08/01/2025
174610-AK-1	Citizens Financial Group Inc	1	09/30/2020 .	. Taxable Exchange		7,291,998	6,300,000	6,343,132	6,348,051		(6.057)		(6.057)		6.341.993		950.005	950,005		12/03/2025
184496-AN-7	Clean Harbors Inc		03/25/2020	Fort Washington		54,520	58,000	58,000	58,000						58,000		(3,480)	(3,480)		07/15/2027
184692-A#-8	ClearBridge Energy MLP Opportu		03/27/2020	Call 101.7890		12,648,774	12,426,471	12,426,471	12,426,471						12,426,471					07/12/2022
184692-C#-6	ClearBridge Energy MLP Opportu	1	.03/27/2020 .	Call 101.7890		1, 106, 768	1,087,316	1.087.316	1,087,316	[[1.087.316					06/11/2025
184692-D*-9	ClearBridge Energy MLP Opportu	1	.03/27/2020 .	Call 101.7890		790,548	776,654	776.654		L	[[776.654					06/11/2027
18469P-B@-8	ClearBridge Energy MLP Opportu	1	.03/27/2020 .	Call 101.6013		3,014,221	2,966,714	2,966,714	2,966,714	[[2,966,714					08/26/2026
18538R-AG-8	Clearwater Paper Corp	1	09/17/2020 .	Call 100.7500		41,308	41,000	40,949	40,952		11		11		40,963		37	37	2,388	
191216-AV-2	Coca-Cola Co/The	1	1.09/21/2020	Securian Asset Mamt	[]	6.687.460	6.500.000	6.494.557	6.499.000	[426		426	[6.499.426	[188.034	188.034		09/01/2021
19685T-AA-6	COLT 2019-2 Mortgage Loan Trus	1	12/01/2020 .	. Paydown		1,345,930	1,345,930	1,345,928	1,345,223		706		706		1,345,930			, 501		05/25/2049
	Comerica Bank	1	04/08/2020 .			1.749.232	1,700,000	1,689,749	1,693,786		279		279		1.694.065		55.167	55, 167		07/27/2025
	Commercial Metals Co	1	12/07/2020		†	209.160			201.000						201.000		8.160	8.160		04/15/2026

SCHEDULE D - PART 4

4	0	1 0	1		Showing All L			9							40	47	40	40	00	_
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	
										11	12	13 Current Year's	Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Other- Than- Temporary	Book/ Adjusted Carrying	Change in Book/ Adjusted	Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Stock Dividends Received	
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	N
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	
	mmonbond Student Loan Trust		12/25/2020 .	Paydown		20,998	20,998	20,995	20,996		1		1		20,998				568	
	mmonbond Student Loan Trust mmonwealth Edison Co		12/25/2020 .	Paydown		2,331,781	2,331,781	2,330,985	2,331,013				768		2,331,781				240,000	
	mmScope Inc		07/02/2020	Call 101.8330		204,684	201,000	203,335	202,174		(233)		(233)		201,940		(940)	(940)	9,734	
	nagra Brands Inc		08/15/2020 .	Maturity		1,718,000	1,718,000	1,869,137	1,733,220		(15,220)		(15,220)		1,718,000		(0.0)	(0.0)	85,041	
	nagra Brands Inc		12/23/2020 .	Call 105.8790		1, 190,080	1, 124,000	1, 121, 235	1, 123, 057		290		290		1, 123, 347		653	653	116,835	
	nsolidated Edison Co of New		06/15/2020 .	Maturity		5,000,000	5,000,000	5, 166, 900	5,009,115		(9, 115)		(9, 115)		5,000,000				111,250	
	nsumers Energy Co		05/30/2020 .	Call 110.2685		10,751,175	9,750,000	9,750,000	9,750,000						9,750,000				1,387,302	
	ntinental Airlines 2012-2 Cl		10/29/2020 .	Redemption	·	245,423 9,826,646					2,382		2,382		245,423		1,453	1,453	7,327	
	gredion Inc reCivic Inc		07/09/2020 .	Fort Washington		9,826,646	9,700,000	9,661,200	9,696,165		2,382		2,382		9,698,547		1,849	1,453		981 820!
	tt Holdings Inc		01/08/2020	Fort Washington		462.995	442.000	441.436	441.468		921				441.470		21.525	21,525	6,685	
	edit Acceptance Corp		02/13/2020 .	Fort Washington		209,531	205,000	210,955			(341)		(341)	. [207,889		1,642	1,642	6,425	
225310-AL-5 Cre	edit Acceptance Corp		03/20/2020 .	Tax Free Exchange		180,000	180,000	180,000	180,000						180,000				6, 128	280
	UBS 2011-LC3 Mortgage Trust		12/01/2020 .	Paydown		1,032,129	1,032,129	1,042,380	1,032,095		34		34		1,032,129				32,791	
	TE Centers Corp		03/23/2020 .	Call 108.2760		679,973	628,000	682,297	651,697		(2,264)		(2,264)		649,433		(21,433)	(21,433)	71,982	
	L Incimler Finance North America		04/23/2020 .	Tax Free Exchange		555,710	592,000	554,440	554,711		998		998		555,710				13,448	
	Unier Finance North America		05/18/2020 .	Maturity		1,000,000	1,000,000	1,017,110	1,001,885		616		(1,885)		1,000,000		5.218	5.218	12,250	
	er District LLC		06/01/2020 .	Redemption		275, 172	246,000	275, 172	240, 167				010		240,762				6,934	
	II Equipment Finance Trust 2		1.05/22/2020	Pavdown		538 . 191		538.780	538.254		(63)		(63)		538.191				2.649	
	II International LLC / EMC C		05/28/2020 .	Stifel Nicolaus		1,688,692	1,570,000	1,699,133	1,696,803		(7,146)		(7, 146)		1,689,656		(964)	(964)	51,287	
	Ita Air Lines 2020-1 Class A		12/10/2020 .	Redemption		92,618	92,618	92,618	92,618						92,618				1,724	240
	Ita Air Lines 2015-1 Class A		07/30/2020 .	Redemption		350,649	350,649	351,635	351,346		(697)		(697)		350,649				9,533	
	Ita Air Lines 2015-1 Class B		07/30/2020 .	Redemption		80,638	80,638	80,638	80,638						80,638				2,570	
	nton County Electric Cooperascover Card Execution Note T		10/01/2020 .	Redemption			383,673		383,673		32.648				383,673				14,388	
	SCOVER CARD EXECUTION NOTE 1		10/15/2020 .	Various		8,468,019	8,270,000	8.094.263	4,049,352		32,048		32,048		8,094,263		373.757	373,757	503,479	
	SH DBS Corp		10/23/2020	Various		2,653,490	2,539,000	2,291,448	2,291,448						2,291,448		362.042	362,042		
	SH DBS Corp		05/01/2020 .	Maturity		5,000,000	5,000,000	4,950,000	4,950,000						4,950,000		50,000	50,000	128, 125	
	w Chemical Co/The		09/01/2020 .	Securian Asset Mgmt		4,712,679	4,393,000	4,337,209	4, 364, 127		3,758		3,758		4,367,885		344,793	344,793	140,942	
	wnstream Development Authori		06/12/2020 .	Fort Washington		106,480	121,000	121,989	121,512		(130)		(130)		121,382		(14,902)	(14,902)	10,623	
	ive Auto Receivables Trust 2		12/15/2020 .	Paydown		104,720	104,720	106,471	106,471		(1,751)		(1,751)		104,720				764	
	C Corp		01/16/2020 .	Fort Washington	 	7,500,000							123	.	187,848		12,371	12,371	919	
	G Resources Inc	-	06/01/2020 .	Maturity			159,000				(0,345)		(6,345)				6.045	6.045	1,855	
	H Hospitality Inc	1	04/14/2020	Fort Washington		131,701	154.000	154.000	154.000				y		154,000		(22,299)	(22,299)	4,115	
7890G-AB-6 Mon	ntage Resources Corp	.]	11/13/2020	Call 102.2190		311,768	305,000	290,873	292,927		2,583		2,583		295,510			9,490	42,709	
3370T-AA-7 Kin	nder Morgan Energy Partners					6,250,000	6,250,000	6,249,838	6,250,000						6,250,000				203, 125	250
	m Road Generating Station Su		08/11/2020 .	Redemption		740,235	740,235	740,235	740,235						740,235				29,043	
	core Capital Group Inc		09/17/2020 .	Call 110.0095		14,961,296	13,600,000	13,600,000	13,600,000		····				13,600,000				2,009,421	
	core Capital Group Incergy Transfer Operating LP		08/11/2020 .	Redemption	·	2,550,000 4,542,885	2,550,000	2,550,000	2,550,000	ļ	159		159		2,550,000 4,492,997		49.888	49.888	71,320	
	ergy Transter Operating LPtergy Texas Restoration Fund	-	08/26/2020 .	Paydown	-		4,500,000	4,491,450	4,492,837		280		280		4,492,997		49,688	49,008	72,777	
	terprise Fleet Financing LLC	.1	02/20/2020	Paydown		1,397,432	1,397,432	1,395,771	1,397,084		348		348		1,397,432				4,316	
9373F-AB-0 Ent	terprise Fleet Financing 201	.	12/20/2020	Paydown		1, 189, 950	1,189,950	1, 199, 247	1, 196, 831		(6,881)		(6,881)		1,189,950				19,537	370
9373L-AB-7 Ent	terprise Fleet Financing LLC		12/20/2020 .	Paydown		2,844,465	2,844,465	2,857,909	2,853,924		(9, 459)		(9,459)		2,844,465				44, 127	271
	terprise Fleet Financing 201	.	12/20/2020 .	Paydown		277,300	277,300	281,850	281,850		(4,549)		(4,549)		277,300					760
	terprise Products Operating		09/01/2020 .			5,000,000	5,000,000	4,985,050	4,998,744		1,256		1,256		5,000,000				260,000	
	Iterprise Products Operating		01/06/2020 .	Various		9,950,450	10,000,000	9,941,300	9,941,300	·	/400	·	(300)	.}	9,941,300	·	9, 150	9, 150	400	0
9425A-AE-3 Cit 9717P-AD-9 Ess	tigroup Commercial Mortgagesex Portfolio LP	-	12/01/2020 .	Paydown	-	14,050	14,050	14,963	14,516		(466)		(466)		14,050		(26.813)	(26,813)		360
	sex Portfolio LP		12/15/2020	Call 100.0000	†	13,000,000	13,000,000	13.000.807	13,000,025		(10,961)		(10,961)		1,526,813		(20,813)			u
	elon Generation Co LLC		10/27/2020	Deutsche Bank Sec		1,587,987	1,455,000	1,452,294	1,452,294		237		237		1,452,531		135,456	135,456	21,542	
	eter Automobile Receivables		12/15/2020	Paydown				710,998	681,801		(19,559)		(19,559)		662,242				39,253	
	eter Automobile Receivables		06/15/2020 .	Paydown		2,500,000	2,500,000	2,596,094	2,532,450		(32,450)		(32,450)		2,500,000				75,897	971
	pedia Group Inc	.	04/03/2020 .			7,401,250	7,500,000		7,501,913		(770)		(770)		7,501,143		(99,893)	(99,893)	285,022	
30227M-AB-1 Ext	traction Oil & Gas Inc	1	04/13/2020	Fort Washington	1	24.990	147.000	147.000	147.000	L	L	L	L	L	147.000	L	(122.010)	(122.010)	5.834	34 L 01

		_					onds and Sto													
1	2	3	4	5	6	7	8	9	10				Carrying Value	9	16	17	18	19	20	21
		1					1			11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		F	Diamagal	Nama		Con														
	5	For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
30283W-AB-0	FTS International Inc		08/24/2020 .	. Fort Washington		102,684	322,000	115,840	307,301			191,461	(191,461)		115,840		(13, 156)	(13,156)	9,986	
30288*-AA-8	Freeport LNG		09/30/2020 .	. Redemption		726,000	726,000	726,000	726,000						726,000				24,925	
30571#-AA-0	Fairview Health Services		11/15/2020 .	. Redemption		339,349	339,349	339,349	339,349						339,349				14, 117	11/15/2043
31680Y-AB-3 336130-AB-5	Fifth Third Auto Trust 2019-1		12/15/2020 .	Paydown		418,827 235,831	418,827 225.000	418,804 226,988	418,817 226,237		(44		(44)		418,827		(4.400)	(4.400)	5,768	
336130-AB-5 33766#-AA-9	First Quality Finance Co Inc		12/15/2020 .	Redemption		235,831	225,000				(2.709		(44)		226, 192		(1,192)	(1, 192).	17,956	
33766Q-AC-1	FirstEnergy Corp		07/15/2020 .	Paydown		731,823	731,823				(2,709	'	(2,709)		731.823				20,988	
33938X-AA-3	Flex Ltd			MarketAxess		573,745	500,000	498,035	498,130		116		116		498,247		75.498	75,498	18,958	
340711-AT-7	Florida Gas Transmission Co LL		07/15/2020 .	. Maturity		10.000.000	10,000,000	10.063.250	10.004.293		(4, 293)		(4,293)		10.000.000					07/15/2020
34531K-AB-8	Ford Credit Auto Owner Trust 2	.1	12/15/2020	Paydown		604,268	604,268		604,218						604,268					07/15/2022
345397-VU-4	Ford Motor Credit Co LLC		1.03/20/2020	. Wells Fargo Securities		494.000	760.000	776.051	770.264		(1, 423)		(1,423)		768.841		(274.841)	(274.841)		08/02/2021
345397-XF-5	Ford Motor Credit Co LLC		02/27/2020	TD Securities		153,017	153,000	150,024	152,394		430		430		152,824		193	193		03/27/2020
345397-XF-5	Ford Motor Credit Co LLC		03/27/2020 .	. Maturity		1,545,000	1,545,000	1,514,948	1,538,882				6,118		1,545,000				18,996	03/27/2020
345397-XW-8	Ford Motor Credit Co LLC		02/27/2020 .	. Barclays Capital		504,715	500,000	487,570	493,541		869		869		494,411		10,304	10,304	7,599	03/18/2021
345397-ZQ-9	Ford Motor Credit Co LLC		04/01/2020 .	. Citigroup		230,000	250,000	250,000	250,000						250,000		(20,000)	(20,000)	7,562	
345397-ZX-4	Ford Motor Credit Co LLC		03/10/2020 .	. Fort Washington		289,825	298,000	298,000	298,000						298,000		(8, 175)	(8, 175)	4,383	
34960P-AA-9	Fortress Transportation and In	.	12/23/2020 .	. Various		167,268	177,000	180,874	179,368		(1,294)		(1,294)		178,075		(10,807)	(10,807)	11,570	
35104V-AB-8	Foursight Capital Automobile R		04/15/2020 .	Paydown		120,776	120,776	121,380	120,836		(60)		(60)		120,776				600	
35104V-AC-6	. Foursight Capital Automobile R		04/15/2020 .	. Paydown		1,950,000	1,950,000	1,935,468	1,948,408		1,592		1,592		1,950,000					01/18/2022
35671D-AU-9	Freeport-McMoRan Inc		07/28/2020 .	. Securian Asset Mgmt		2,953,865	2,969,000	2,872,508	2,912,607		5,666		5,666		2,918,273		35,592	35,592	59,385	
35671D-AZ-8	Freeport-McMoRan Inc		07/28/2020 .	. Various		266,050	265,000	250,080	253,712		1,460		1,460		255, 172		10,878	10,878		03/15/2023
35671D-CC-7	Freeport-McMoRan Inc		12/10/2020 .	. Fort Washington		249, 176	233,000	244,068	244,068		(1,645	1	(1,645)		242,422		6,754	6,754	15,383	
35671D-CD-5 361841-AH-2	Freeport-McMoRan Inc		02/10/2020 .	. Fort Washington		364,870	341,000	341,000			(177		(177)		341,000		23,870 5.675	23,870 . 5.675	8,802	
36228F-2Q-8	GLP Capital LP / GLP Financing		10/28/2020 .	. Fort Washington			62,000 22,153				(1/7		(1//)				5,6/5	5,6/5	3,471 449	04/15/2026
36242D-BU-6	GSR Mortgage Loan Trust 2004-9		12/01/2020 .	Paydown							14,891	'	14,891		869.583				14,464	08/25/2034
36248E-AA-3	GS Mortgage Securities Trust 2		07/01/2020 .	Paydown		258.165			259.412		(1,247		(1,247)		258 . 165				4.070	12/10/2043
36248F-AG-7	GS Mortgage Securities Trust 2		12/01/2020	Pavdown		15.985.336	15,985,336	16.211.780	15.986.958		(1,622		(1,622)		15.985.336				548.032	
36254U-AE-0	GM Financial Consumer Automobi		12/16/2020	Paydown		161,752	161,752	157.816	159.724		2.028		2.028		161.752				3,309	
36255P-AD-2	GM Financial Consumer Automobi		12/16/2020	Paydown	-	2,185,896	2,185,896	2, 191, 275	2, 190, 230		(4,334		(4,334)		2,185,896					07/18/2022
36256X-AD-4	GM Financial Consumer Automobi		12/16/2020	Paydown		1,221,203	1,221,203	1,221,553	1,221,556		(353)		(353)		1,221,203					11/16/2023
36258N-AB-8	GM Financial Consumer Automobi		12/16/2020	Pavdown		4, 154, 242	4, 154, 242	4, 167, 558	4, 167, 558		(13,316		(13,316)		4.154.242					.01/17/2023
36258V-AB-0	GM Financial Consumer Automobi		12/16/2020	Paydown			78,786	79, 199	79, 199		(412		(412)		78,786				145	03/16/2023
36962G-5J-9	. General Electric Co		05/19/2020 .	. Securian Asset Mgmt		3,550,083	3,373,000	3,365,782	3,371,451		317		317		3,371,768		178,315	178,315	92,364	10/17/2021
37045X-AW-6	General Motors Financial Co In		03/26/2020 .	. First Bst(NY) - B		416,465	500,000	489,110	492,091		808		808		492,899		(76,434)	(76,434).	8,146	04/10/2022
37045X-BW-5	General Motors Financial Co In		03/26/2020 .	. Jeffries & Co-E		294,000	350,000	349,405	349,617		20		20		349,637		(55,637)	(55,637)	6,413	
37045X-CC-8	General Motors Financial Co In		11/06/2020 .	. Maturity		591,000	591,000	584,818	587,817		3, 183		3, 183		591,000				9,825	
37045X-CP-9	. General Motors Financial Co In	.	03/26/2020 .	. Various	ļ	2,255,000	2,450,000	2,501,377	2,488,413		(4,895)		(4,895)		2,483,518	ļ	(228,518)	(228,518)	40,863	
37185L-AG-7	Genesis Energy LP / Genesis En		12/17/2020 .	. Various		260,766	284,000	283,890	283,901		34		34		283,935		(23, 169)	(23, 169)	14,639	
372917-AS-3	Genzyme Corp		06/15/2020 .	. Maturity		11,800,000	11,800,000	11,706,619	11,794,561		5,439		5,439		11,800,000					06/15/2020
37954F-AF-1	Global Partners LP / GLP Finan	-	02/18/2020 .	. Tax Free Exchange		74,000	74,000	74,000	74,000						74,000			·	2,849	
38013R-AD-7	. GM Financial Consumer Automobi		12/16/2020 .	Paydown		180,516	180,516	182,554	182,554	·	(2,038	1	(2,038)	ļ	180,516	·		}	423	
38013T-AB-7	GM Financial Automobile Leasin		12/20/2020 .	Paydown	-	434,242	434,242	434,230	434,234	····	8		8		434,242	····		·····	6,114	
382388-AW-6 39121J-A*-1	Goodrich Corp		03/01/2020 .	. Maturity		7,500,000	7,500,000	7,549,500 906.977	7,501,023		(1,023	'	(1,023)		7,500,000	····		······		03/01/2020
39121J-A^-1	Great River Energy Great River Energy		07/01/2020 . 07/01/2020 .	Redemption		906,977	906,977	906,977	906,977						906,977				52,696	07/01/2021 07/01/2030
39121J-AH-3	Group 1 Automotive Inc	-	04/02/2020 .	. Call 102.6250	-			496,000		l	255			-	224,799	ļ	4,201	4,201	9,585	
402635-AL-0	Gulfport Energy Corp			Fort Washington	+	235,011					13		∠əə		468 . 175		(236,742)	(236,742)	15,732	
404119-BR-9	HCA Inc	1	10/22/2020	Fort Washington			487.000	498.880	494.724	·····	(784		(784)		493.940	·····	(230,742)	(230,742).	27 , 126	
404119-CA-5	HCA Inc	1	05/12/2020	Fort Washington		107.093	109.000	109.681	109.681		(10		(10)		109.671		(2.579)	(2,579)	827	09/01/2023
4042Q1-AE-7	HSBC Bank USA NA	1		. Maturity		5,000,000	5,000,000	5, 123, 300	5,011,327		(11,327		(11,327)		5,000,000					08/24/2020
406216-BG-5	Halliburton Co	1	1.03/05/2020	Securian Asset Mamt		1.915.433	1,736,000	1,832,001	1,829,633		(2,717		(2,717)		1.826.916		88.517			11/15/2025
41283L-AN-5	Harley-Davidson Financial Serv	.]	.06/15/2020	Maturity		1,250,000	1,250,000	1,226,788	1,243,745		6,255		6,255		1,250,000					06/15/2020
419839-AA-3	Hawaiian Airlines 2013-1 Class	. [12/01/2020	Various		3,551,883	3,957,045	4,046,004	4,004,772		(15,086)		(15,086)		3,989,687		(437,804)	(437,804)		01/15/2022
419839-AA-3	. Hawaiian Airlines 2013-1 Class		07/15/2020	. Redemption		1,430,616	1,430,616	1,442,360	1,437,277		(6,661		(6,661)		1,430,616			[53, 147	01/15/2022
421924-BK-6	Encompass Health Corp		11/01/2020 .	. Call 100.0000		164,000	164,000	167,419	164,811		(811		(811)		164,000				9,430	11/01/2024
428040-CS-6	Hertz Corp/The		06/01/2020 .	. Fort Washington		61,800	309,000	303,300	303,707		408		408		304,115		(242,315)	(242,315)	8,498	
428040-CY-3	Hertz Corp/The	.1	06/01/2020	Fort Washington		22,600	113,000	113,000	113,000	I	L		L		113,000	L	(90,400)	(90,400)	4,026	08/01/2026

SCHEDULE D - PART 4

					Showing All L	₋ong-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_							, and the second		11	12	13	14	15						
											12	10	17	Total						
												Current	Total						Bond	
												Current	Total	Foreign	D 1/					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	-	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
436440-AK-7	'	cigii	10/15/2020 .	Call 102, 1880	Otock	255,470	250.000	250.000	250.000	Decrease	Accretion	Recognized	(11+12-13)	value	250,000	Disposai	on Disposai	Disposai	16,408	
43730W-AA-4	Hologic Inc Home Partners of America 2018-		12/17/2020 .	Pavdown		708.348	708.348	706.688	706.878		1.470		1.470		708.348				6.657	10/13/2023
43813R-AB-3	Honda Auto Receivables 2020-1		12/11/2020 .	Paydown		49.851	49,851	50,190			(339)		(339)		49.851				100	10/21/2022
43813V-AB-4	Honda Auto Receivables 2019-4		12/18/2020	Paydown		411,596	411,596	411,571	411,573		23		23		411,596				6,452	
43814T-AD-4	Honda Auto Receivables 2017-1		10/21/2020	Paydown		1,208,000	1.208.000	1,209,038	1.208.905		(905)		(905)		1.208.000				20.553	
43814U-AC-3	Honda Auto Receivables 2018-1		12/15/2020 .	Paydown		3,677,916	3,677,916	3,693,001	3,690,347		(12, 432)		(12,432)		3.677.916				50,118	
43814U-AG-4	Honda Auto Receivables 2018-2		12/18/2020	Pavdown		460.625	460.625	464.852	464,622		(3,997)		(3.997)		460.625				8.627	05/18/2022
43814W-AB-1	Honda Auto Receivables 2019-1		12/18/2020	Paydown		1,034,502	1,034,502	1.038.867	1,038,032		(3,530)		(3,530)		1.034.502				14,265	
43814W-AC-9	Honda Auto Receivables 2019-1		12/18/2020	Paydown		111,579	111,579	113,351	113,264		(1,685)		(1,685)		111,579				3,158	03/20/2023
43815A-AC-6	Honda Auto Receivables 2018-4		12/15/2020 .	Paydown		1,310,678	1,310,678	1,333,073	1,329,256		(18,578)		(18,578)		1,310,678				34,789	
43815N-AB-0	Honda Auto Receivables 2019-3		12/15/2020 .	Paydown		986,212	986,212	986,217	986,222		(9)		(9)		986,212				13,467	04/15/2022
44106M-AS-1	Service Properties Trust		11/04/2020	Goldman Sachs	1	4,500,000	5,000,000	4,665,625	4,992,453		1,231	328,059	(326,828)		4,665,625	l	(165,625)	(165,625)	265,438	03/15/2024
44106M-AV-4	Service Properties Trust		10/23/2020 .	Various		4,508,000	5,000,000	4,575,000	4,919,728	L	8,418	353, 146	(344,728)		4,575,000	L	(67,000)	(67,000)	312,521	02/15/2026
44106M-AZ-5	Service Properties Trust		02/07/2020 .	Morgan St(Ny)-B		314,706	300,000	306,675	306,635		(138)		(138)		306,497		8,209		5, 184	10/01/2024
44107T-AW-6	Host Hotels & Resorts LP		06/15/2020 .	Wells Fargo Securities		2,826,203	2,750,000	2,741,200	2,744,212		385		385		2,744,597		81,606	81,606	108,625	
446150-AJ-3	Huntington Bancshares Inc/OH		11/04/2020 .	Securian Asset Mgmt		985,935	1,008,000	999,755	1,003,902		2,856		2,856		1,006,758		(20,823)	(20,823)	36, 162	
44891A-AD-9	Hyundai Capital America		10/30/2020 .	Maturity		1,350,000	1,350,000	1,330,290	1,342,038		7,963		7,963		1,350,000				40,500	
44930U-AF-3	Hyundai Auto Receivables Trust		06/15/2020 .	Paydown		2,250,000	2,250,000	2,224,600	2,243,292		6,708		6,708		2,250,000				21,757	
44932H-AK-9	IBM Credit LLC		11/30/2020 .	Maturity		250,000	250,000	249,803	249,908		92		92		250,000				8,625	
45082#-AA-0	Iberia Lineas Aereas de Espana		12/20/2020 .	Redemption		581,332	581,332	581,332	581,332						581,332				18,324	
455665-AK-5	Indiantown Cogeneration LP		12/15/2020 .	Redemption		283,059	283,059	283,059	283,059						283,059				20,742	
459200-HA-2	International Business Machine		03/06/2020 .	Call 102.6503		4,619,263	4,500,000	4,457,925	4,491,325		825		825		4,492,150				164,576	
459200-JW-2	International Business Machine		03/06/2020 .	Call 101.7490		4,090,311	4,020,000	4,019,759	4,019,831		22		22		4,019,852		148	148	105,643	
460599-AB-9 462613-AK-6	International Game Technology		12/02/2020 .	Various		359,020 1,055,534	350,000 1,050,000	371,533	358,064		(3,438)		(3,438)		354,627		4,393	4,393 25	24,361	
46284V-AE-1	IPALCO Enterprises Inc		05/14/2020 .	Call 100.5271 Fort Washington			1,050,000	1,049,317	1,049,921		54		(200)		1,049,975		25	2.981	35,621	07/15/2020
46284V-AF-8	Iron Mountain Inc		03/18/2020 .	Fort Washington				66,000			(200)		(200)					(6,914)	1,277	03/15/2028
46284V-AJ-0	Iron Mountain Inc		.06/19/2020	Fort Washington		98.000	98.000	98.000	98.000						98.000		(0,914)	(0,914).	1,707	09/15/2029
46289R-AA-3	Iron Mountain US Holdings Inc		08/12/2020	Fort Washington		301.164	285,000	278.805	279,234		456		456		279,690		21.473	21.473	10 //70	06/01/2026
46590X-AB-2	JBS USA LUX SA / JBS USA Food		09/24/2020 .	Fort Washington		98,100	90,000	90,110	90,103		(8)		(8)		90,095					01/15/2030
466112-AP-4	JBS USA LUX SA / JBS USA Finan		08/11/2020 .	Fort Washington		127.813	125,000	124,068	124.524		12		12		124,536		3.276	3,276		07/15/2024
466112-AP-4	JBS USA LUX SA / JBS USA Finan		10/14/2020	Call 101.9580		5.098	5,000	4,925	4.954		6		6		4,960		40	40	433	
466247-L2-7	JP Morgan Mortgage Trust 2006-		12/01/2020	Paydown		80,197	80,197	40,341	40,341		39,857		39,857		80,197				1,299	
466253-AA-9	J2 Cloud Services LLC / j2 Clo	1	10/16/2020	Fort Washington			54,000	54,000	54,000						54,000		2,673	2,673	4,086	
46625H-JD-3	JPMorgan Chase & Co	1	09/21/2020 .	Securian Asset Mgmt		8,464,000	8,000,000	7,967,380	7,992,026		2,714		2,714		7,994,740		469,260	469,260	417,000	
46634S-AC-9	JP Morgan Chase Commercial Mor		12/01/2020 .	Paydown		831,833	831,833	852,589	834,511		(2,677)		(2,677)		831,833				20,067	05/15/2045
46635G-AE-0	JP Morgan Chase Commercial Mor		12/01/2020	Paydown		7,667,593	7,667,593	7,774,640	7,661,456		6, 137		6, 137	ļ	7,667,593	l		L	81,338	11/15/2043
46636D-AL-0	JP Morgan Chase Commercial Mor		12/01/2020	Paydown		65,902	65,902	68,083	66,286		(384)		(384)		65,902				1,213	
46637T-AA-8	JP Morgan Chase Commercial Mor		12/01/2020 .	Paydown		354,318	354,318	359,630	355,247		(929)		(929)		354,318				7,554	
46639J-AF-7	JP Morgan Chase Commercial Mor		12/01/2020 .	Paydown		53,099	53,099	55,063	53,862		(764)		(764)		53,099				781	12/15/2047
46640J-AR-8	JP Morgan Chase Commercial Mor		05/01/2020 .	Paydown		994,041	994,041	1,003,980	995,351		(1,310)		(1,310)		994,041				4,284	
46641B-AE-3	JP Morgan Chase Commercial Mor	-	12/01/2020	Paydown		388,763	388,763	420,775	401,682		(12,918)	ļ	(12,918)		388,763		ļ	ļ	8,030	
46645L-AZ-0	JPMBB Commercial Mortgage Secu		12/01/2020 .	Paydown		11,066	11,066	11,716	11,408		(342)		(342)		11,066				352	
46647P-AN-6	JPMorgan Chase & Co		03/19/2020 .	Bank of America-E		213,365	250,000	247,855	247,928		9		J9		247,937		(34,572)	(34,572)		01/23/2049
47789J-AD-8	John Deere Owner Trust 2019-A		12/15/2020 .	Paydown		28,538	28,538	28,535	28,536		2		2		28,538				799	
478375-AD-0	Johnson Controls International		03/30/2020 .	Maturity		8,600,000	8,600,000	9,229,176	8,649,005		(49,005)		(49,005)		8,600,000					03/30/2020
481210-AD-3	JRD Holdings LLC		03/27/2020 .	Redemption		429,000	429,000	429,000	429,000		(4.050)		(4.050)		429,000		1 000 507	1 000 507	8,859	
48203R-AG-9 48203R-AJ-3	Juniper Networks Inc Juniper Networks Inc		12/10/2020 . 12/10/2020 .	Various		17,038,689	15,100,000	15, 142,997 1,997,660	15, 120, 437		(4,256)		(4,256)		15,116,182		1,922,507	1,922,507 322,592		
494550-BE-5	Kinder Morgan Energy Partners		12/10/2020 .	Securian Asset Mgmt Maturity		3,000,000	3,000,000	2,954,610	1,998,564		7,532		7,532		3,000,000		322,392	322,392		
50117N-AD-6	Kubota Credit Owner Trust 2017		12/15/2020 .	Paydown		1,355,887	1,355,887		1,355,298					ļ	1,355,887					
50117N-AD-6	Kubota Credit Owner Trust 2017 Kubota Credit Owner Trust 2018		12/15/2020 .	Paydown	-	2.595.534		2.594.926	2.595.206		328		328							
50540R-AJ-1	Laboratory Corp of America Hol		08/17/2020 .	Call 100.0000		8,500,000	8,500,000	8.461.070	8.495.845		2.976		2,976		8.498.822		1, 178	1, 178		
513075-BL-4	Lamar Media Corp	1	10/16/2020	Citigroup		8,652,688	8,350,000	8.474.871	8,439,662		(16, 121)		(16, 121)		8.423.541		229.146	229,146	585,486	
521865-AX-3	Lear Corp	1	03/21/2020 .	Call 102.6250		2,001,188	1,950,000	1.998.875	1.988.017		(2,586)		(2,586)		1.985.432		(35, 432)	(35,432)		01/15/2025
524660-AZ-0	Leggett & Platt Inc]	05/06/2020	Jeffries & Co-E		2,567,950	2,500,000	2,484,775	2,485,809		440				2,486,250		81,700	81,700	71, 194	
526057-BV-5	Lennar Corp	1	11/20/2020	Fort Washington		165,345	146,000	149,800	148,781		(442)		(442)		148,340		17,005	17,005		05/30/2025
526057-CD-4	Lennar Corp		.06/02/2020	Fort Washington		205,203	193,000	207,475	207,067		(572)		(572)		206,496		(1,293)	(1,293)		11/29/2027
				, J							,,						,,		,	

SCHEDULE D - PART 4

					Showing All L	₋ong-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
· ·	_				· ·		ŭ	· ·		11	12	13	14	15			.0			
											12	10	1-7	Total						
												Current	Total						Bond	
												Current	Total	Foreign	5					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
	Lexington Realty Trust	eigii	08/31/2020 .	Various	Otock	17,701,250	17,000,000	16,844,465	16,935,096	Decrease	11,754	rtecognized	11,754	value	16,946,850	Disposai	754,400	754,400		06/15/2023
53079E-BH-6	Liberty Mutual Group Inc		05/07/2020 .	Taxable Exchange		5.397.168	4.800.000	5.325.624	5.324.406		(3, 456)		(3,456)		5.320.950		754,400	76,218		
53117C-AT-9	Liberty Property LP		02/10/2020 .	Tax Free Exchange		4,988,231	5,000,000	4,987,100	4,988,115		116	'	(3,430)		4,988,231		10,210			02/01/2029
	Lithia Motors Inc		02/10/2020 .	Fort Washington		134, 102	131,000	131,000	131,000		110		110		131,000		3.102	3,102	1 /11/	12/15/2027
538034-AR-0	Live Nation Entertainment Inc		04/15/2020 .	Fort Washington		70.800	80,000		80,000								(9,200)	(9,200)		10/15/2027
546347-AK-1	Louisiana-Pacific Corp		10/14/2020 .	Fort Washington		77,344	75,000	75,000	75,000						75,000		2,344	2,344		09/15/2024
548661-CX-3	Lowe's Cos Inc		10/23/2020	Securian Asset Mamt		188,411	150,000	167.870	166.828		(405)		(405)		166.423		21.987	21.987		04/15/2042
548661-DJ-3	Lowe's Cos Inc		10/23/2020 .	Various		6,283,927	5, 150,000	5.028.048	5,037,188		1.925		1.925		5,039,113		1,244,814	1,244,814		09/15/2045
552676-AT-5	MDC Holdings Inc		02/05/2020 .	Fort Washington	I	103,020	102,000	102.000	102,000		[[102,000	[1,020	1,020	305	
552953-CC-3	MGM Resorts International	1	01/07/2020 .	Fort Washington		317,178	289,000	313,630	302,463		(78)		(78)		302,385		14,793	14,793		03/15/2023
55303X-AC-9	MGM Growth Properties Operatin		10/27/2020 .	Fort Washington		46,644	44,000	45,375	45,081		(200)		(200)		44,881		1,764	1,764	2,461	
	M/I Homes Inc		01/22/2020	Call 100.0000		136,000	136,000	136,000	136,000						136,000				4,769	
	M/I Homes Inc		08/20/2020 .				66,000										2,393			02/01/2028
55336V-BC-3	MPLX LP		05/21/2020 .	Tax Free Exchange		2,960,074	2,915,000	2,970,288	2,966,214		(6, 140)		(6, 140)		2,960,074			,,,,,		01/15/2025
55336V-BE-9	MPLX LP		05/21/2020 .	Tax Free Exchange		6,990,520	7,000,000	6,989,455	6,990,112		408		408		6,990,520				140,486	12/01/2027
55336V-BF-6	MPLX LP		.05/21/2020 .	Tax Free Exchange		249,221	250,000	249, 193	249,217		5		5		249,221				6, 139	12/01/2047
55342U-AE-4	MPT Operating Partnership LP /		12/19/2020 .	Call 101.8330		77,393	76,000	77,235	76,821		(329)		(329)		76,493		(493)	(493)	6, 130	05/01/2024
55354G-AH-3	MSCI Inc		02/04/2020 .	. Fort Washington		184,854	180,000	180,000	180,000						180,000		4,854	4,854		11/15/2029
56540#-AA-3	Mapleleaf Midstream		07/05/2020 .	Redemption		1,550,121	1,550,121	1,583,324	1,581,853		(31,733)		(31,733)							09/30/2025
56585A-AZ-5	Marathon Petroleum Corp		10/01/2020 .	Call 100.0000		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000					10/01/2022
571903-AX-1	Marriott International Inc/MD		08/10/2020 .	Various		18,690,325	18,500,000	17,901,340	17,972,533		15,253		15,253		17,987,786		702,539	702,539		10/01/2034
571903-BE-2	Marriott International Inc/MD		12/16/2020 .	Fort Washington			76,000	75,528	75,528		22		22		75,550		13,205	13,205		06/15/2030
57665R-AG-1	Match Group Inc		06/30/2020 .	Fort Washington		55, 149	53,000	52,484	52,572		22		22		52,594		2,555	2,555	1,450	
577081-BB-7	Mattel Inc		10/08/2020 .	Fort Washington		410,221	387,000	392,318	390,838		(538)		(538)		390,301		19,920	19,920	17,937	12/31/2025
577081-BD-3	Mattel Inc		08/18/2020 .	Fort Washington		68,276	63,000	62,498	62,501		38		38		62,539		5,737	5,737		12/15/2027
581557-BM-6	McKesson Corp		11/30/2020 .	Maturity		1,325,000	1,325,000	1,324,391	1,324,717		283		283							11/30/2020
585525-BJ-6	MRFC Mortgage Pass-Through Tru		12/01/2020 .	Paydown		607	607	590	599		8		8		607				22	
59001A-AY-8	Meritage Homes Corp		08/25/2020 .	Fort Washington		245,015	215,000	210,371	211,020		395		395		211,414		33,601	33,601		06/01/2025
594918-AJ-3	Microsoft Corp		06/01/2020 . 06/01/2020 .	Taxable Exchange		13,684,500 74,710	10,000,000	10,022,200	10,018,804		(231)	<u> </u>	(231)		10,018,573		3,665,927	3,665,927		10/01/2040
594918-AM-6 594918-BD-5	Microsoft Corp		06/01/2020 .	Taxable Exchange		6.047.136	50,000	5.508.912	5.504.160		(8.188)		(156)				13,072			02/08/2041
594918-BE-3	Microsoft Corp		06/01/2020 .	Taxable Exchange			4,800,000				(8, 188)		(8, 188)				55,521			02/12/2045
594918-BL-7	Microsoft Corp		.06/01/2020 .	Taxable Exchange	•	453,853	325,000	323,879	323,961		(47)	'	(47)		323,970		129,883	129,883		11/03/2045
594918-CA-0	Microsoft Corp		06/01/2020 .	Taxable Exchange		20,172,760	14,705,000	14.678.121	14,679,670		195		195		14,679,865		5.492.895	5.492.895		02/06/2047
60040#-AA-0	Millennium Pipeline Company		12/30/2020 .	Redemption		317,512	317,512	317,512			193				317,512		, 432,030	, 432,090		06/30/2027
605417-CA-0	Mississippi Power Co		03/27/2020 .	Maturity		872,000		872.000							872,000				5,732	
61237W-AC-0	Montefiore Medical Center	1	1.10/20/2020	Redemption		985,000	985,000	985,000	985,000						985,000				21,423	
626738-AD-0	Murphy Oil USA Inc	1	03/30/2020 .	Fort Washington		299,115	306,000				(305)		(305)		316,361		(17,246)	(17,246)	7,172	
62912X-AC-8	NGPL PipeCo LLC	1	.02/11/2020	Fort Washington		276.475	206,000	243.968	242,299		(131)		(131)		242, 169		34.307	34.307		12/15/2037
62927#-AD-8	NFL Ventures		10/15/2020 .	Redemption		775,472	775,472				(6,916)		(6,916)		775,472				16,498	
62927#-AG-1	NFL Ventures		10/15/2020	Redemption		533,845	533,845	533,845	533,845						533,845					04/15/2032
62927#-AM-8	NFL Ventures		10/15/2020 .	Redemption		509,691	509,691	509,691	509,691		ļ		ļ		509,691	ļ				04/15/2034
62927#-AN-6	NFL Ventures		10/15/2020 .	Redemption		369,459	369,459	369,459	369,459						369,459				14,815	04/15/2035
629377-CE-0	NRG Energy Inc		05/12/2020 .	Fort Washington		62,785	58,000	58,000	58,000						58,000		4,785	4,785		01/15/2028
631005-BB-0	Narragansett Electric Co/The		03/15/2020 .	Maturity		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000					03/15/2020
63946B-AE-0	NBCUniversal Media LLC		03/06/2020 .	Call 103.4530		4, 138, 120	4,000,000	4, 142,040	4, 100, 249		(14,061)		(14,061)		4,086,187		(86, 187)	(86, 187)		04/01/2021
64110L-AN-6	Netflix Inc		06/22/2020 .	Fort Washington		97,769	93,000	90,210	90,456		138		138		90,594		7 , 175	7 , 175		11/15/2026
64110L-AU-0	Netflix Inc		03/18/2020 .	Fort Washington		57,820	59,000	60, 106	60,069		(18)		(18)		60,051		(2,231)	(2,231)	837	
64110L-AV-8	Netflix Inc		10/20/2020 .	Fort Washington		253,754	229,000	232,819	232,807		(107)		(107)		232,700		21,054	21,054		06/15/2030
65343H-AA-9	Nexstar Broadcasting Inc	-	08/13/2020 .	Fort Washington		159,918	158,000	165,508	165,389		(504)	·	(504)		164,885	ļ	(4,967)	(4,967)		07/15/2027
654740-BB-4	Nissan Motor Acceptance Corp		09/28/2020 .	Maturity		4,500,000	4,500,000	4,386,565	4,457,282		42,718		42,718		4,500,000	ļ				09/28/2020
65478N-AD-7	Nissan Auto Receivables 2018-C		12/15/2020 .	Paydown		45,071	45,071	45,063	45,066		5		5		45,071		,			06/15/2023
655044-AP-0	Noble Energy Inc		05/12/2020 .	Goldman Sachs		1,652,060	2,000,000	2,040,680	2,038,533		(1,590)		(1,590)		2,036,943		(384,883)	(384,883)		01/15/2028
655044-AQ-8	Noble Energy Inc	-	07/20/2020 .	Various		12,792,600	13,000,000	12,997,660	12,997,763		182		182		12,997,945	·	(205,345)	(205,345)		10/15/2029
655844-CB-2	Norfolk Southern Corp		05/15/2020 .	Taxable Exchange	+	307,029	225,000	224,564	224,564					·	224,564	·	82,465	82,465		08/01/2118
66989H-AD-0 670001-AA-4	Novartis Capital Corp	1	04/24/2020 .	Maturity		7,675,000 60.719	7,675,000	7,636,940	7,673,579 59,429		1,421		1,421	·	7,675,000	····	(1.396)	(1,396)		04/24/2020
	Novelis Corp		01/25/2020 .				58,000	60,248	59,429		(33)		12.969	·		····	(1,396)	(1,396)		08/15/2024
0/U0/M-AA-4	UDF DEPOSITOR LLC IRUST 2010-0	1	1.01/01/2020	raydown		10,500,000	18,500,000	18,780,027	18,487,031		12,969	ļ	12,969		10,500,000				/1,629	017 10/2045

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1	2	3	4	5	6	7	8	9	10				Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15 Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation			Adjusted		Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For	Dianagal	Nama	Shares of	Con			Carrying		(Amor-	Temporary	Carrying	Adjusted	Disposal	(Loss) on	Gain (Loss)		During	Maturity
	Description	For-		Name		Con-	Dor Volus	A atural Coat		Increase/	tization)/	Impairment	Value	Carrying				(Loss) on		
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
674599-CC-7 674599-CE-3	Occidental Petroleum Corp Occidental Petroleum Corp		12/22/2020 .	Securian Asset Mgmt		2,902,500	3,000,000	3,044,460	3,036,362		(18,656		(18,656) 5,554		3,017,706		(115,206)	(115,206)	126,823	
674599-CE-3	Occidental Petroleum Corp		12/22/2020 .	Various Cantor Fitz		583,875	3,060,000	3,060,000	3,060,000						3,060,000		(23,035)	(23,035)(1,101,600).	21,783	
674599-ED-3	Occidental Petroleum Corp		12/09/2020	Fort Washington		159,900	150,000	150,000	150,000						150,000		9,900	9,900	2,887	09/01/2030
680665-AK-2	Olin Corp		.03/06/2020	Fort Washington		106, 150	110,000	110,000	110,000						110,000		(3,850)	(3,850)	3,346	
680665-AL-0	Olin Corp		03/12/2020 .	Fort Washington		191,023	218,000	218,000	218,000						218,000		(26,978)	(26,978)	8, 175	08/01/2029 .
684181-AA-8	Orange Cogen Funding Corp		12/15/2020 .	Redemption		519,600	519,600	519,600	519,600						519,600				27, 149	
69007T-AC-8	Outfront Media Capital LLC / 0		08/19/2020 .	Fort Washington		23,625	25,000	25,000	25,000						25,000		(1,375)	(1,375)	877	03/15/2030
693476-BJ-1 69362B-AW-2	PNC Financial Services Group I		02/08/2020 .	Maturity	-	5,000,000	5,000,000	4,994,100	4,999,925	·	75		75		5,000,000	ļ		·····	128, 125	
69362B-AW-2 69374K-AM-0	PSEG Power LLC PSMC 2018-4 Trust		04/15/2020 .	Maturity Paydown		10,000,000	10,000,000	9,968,380 163,155	9,998,856 165,267		1, 144		1, 144		10,000,000					04/15/202011/25/2048
702150-AD-5	Party City Holdings Inc		05/01/2020 .	Fort Washington	-		312,000	308.000			3,429		3,429		308,268		(281.748)	(281,748)	5,502	
70457L-AA-2	Peabody Energy Corp]	01/30/2020	Fort Washington		112,833	121,000	120,698	120,779		8		8		120,788		(7,955)	(7,955)	2,481	
70457L-AB-0	Peabody Energy Corp]	12/08/2020 .	Fort Washington		102,683	365,000		362,056		401		401		362,457		(259,774)	(259,774)	27,757	
70959W-AF-0	Penske Automotive Group Inc		02/28/2020 .	Fort Washington		50,164	49,000	49,000	49,000						49,000		1, 164	1, 164	673	12/01/2024
713448-BR-8	PepsiCo Inc		11/01/2020 .	Maturity		7,500,000	7,500,000	7,437,525	7,494,020		5,980		5,980		7,500,000				234,375	
717081-DS-9	Pfizer Inc		11/28/2020 .	Call 113.6400		5,682,000	5,000,000	4,985,999	4,992,994		1,626		1,626		4,994,620		5,380	5,380	1,057,389	
72147K-AC-2	Pilgrim's Pride Corp		01/17/2020 .	Fort Washington		203,649	197,000	191,981	192,959		36		36		192,995		10,654	10,654	3,996	
72147K-AE-8 724479-AL-4	Pilgrim's Pride Corp Pitney Bowes Inc		06/03/2020 .	Fort Washington		55,890 256,020	54,000	54,878 255,079	54,814		(52)		(52) (189)		54,762		1, 128	1,128 1,130	2,159	
727610-AN-7	Plastipak Holdings Inc		07/31/2020 .	Securian Asset Mgmt Fort Washington							(189		(189)		177.885		1, 130	1, 130	8.882	
737446-AP-9	Post Holdings Inc		12/08/2020 .	Fort Washington		113,304	103,000	105,683	105.594		(258)		(258)		105,336				5,586	
74338*-AA-6	Amazon.com Inc		12/15/2020	Redemption		557,201					(200	,	(200)		557,201		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	12,285	
74352*-AA-7	Amazon.com Inc		12/02/2020 .	Call 100.0000		140,452	140,452	140,452	140,452						140,452				3,909	
74352*-AA-7	Amazon.com Inc		12/10/2020	Redemption		8,927	8,927	8,927	8,927						8,927				211	11/10/2040 .
743948-AE-1	Prudential Home Mortgage Secur		06/25/2020 .	Paydown		3,293	3,293	3,266	3,276		18		18		3,293				68	04/25/2022 .
743948-AH-4	Prudential Home Mortgage Secur		08/01/2020 .	Paydown		975	975	964	969		5		5		975				27	04/25/2022 .
74432Q-BM-6 74434U-CQ-5	Prudential Financial Inc		06/21/2020 .	Maturity		13,350,000	13,350,000	13,371,356	13,351,262		(1,262)	(1,262)		13,350,000				358,781	
74434U-CR-3	Prudential Home Mortgage SecurPrudential Home Mortgage Secur		12/01/2020	Paydown	-	194	194	180	190		\				194				∠ 7	04/25/2024 .
745867-AT-8	PulteGroup Inc		09/24/2020	Fort Washington		191.119	162.000	164.359	164.323		(39		(39)		164.284		26.834	26,834	7,641	
745867-AW-1	PulteGroup Inc		08/07/2020	Fort Washington		98,510	87.000	87.000	87.000			,	(00)		87,000		11.510	11.510	3, 128	
747262-AH-6	QVC Inc		02/07/2020	Southwest Sec-E		317,403	300,000	315,618	315,438		(673)	(673)		314,765		2,638	2,638	9,353	
747301-AC-3	Quad/Graphics Inc		05/20/2020 .	Fort Washington		65,730	84,000	83,885	83,927		11		11		83,938		(18,208)	(18,208)	3,283	
74733V-AB-6	QEP Resources Inc		06/10/2020 .	Various		1,620,000	2,000,000	2,015,000	2,004,512		(740		(740)		2,003,772		(383,772)	(383,772)	74,951	
74759B-AD-5	Qualitytech LP / QTS Finance C		09/22/2020 .	Fort Washington			186,000	187,260	186,849		(124		(124)		186,725		5,465	5,465	6,950	
74834L-AP-5 74840L-AA-0	Quest Diagnostics Inc		01/15/2020 .	Call 100.1245 Fort Washington	†	15,018,674 128.030	15,000,000	15,320,850	15,003,321 121.570	····	(1,603)	' 	(1,603)		15,001,718		(1,718)	(1,718) 6,233	345,236	
74840L-AA-U 74840L-AB-8	Quicken Loans LLCQuicken Loans LLC	1	09/29/2020 .	Fort Washington	†	119,558	124,000	120,280	121,570	····	70		70		121,797		6,407			05/01/2025
756109-AL-8	Realty Income Corp	1	01/10/2020 .	Call 103.7780		1,037,780	1,000,000	994.040	999.246		17		17		999.263		737	737		01/15/2020
759351-AN-9	Reinsurance Group of America I		.01/15/2020	Wells Fargo Securities		1,296,168	1,200,000	1, 197, 048	1, 197, 202		11		11		1, 197, 213		98,955	98,955		05/15/2029
760759-AH-3	Republic Services Inc		03/01/2020 .	Maturity		7,000,000	7,000,000	6,998,956	6,999,983		17		17		7,000,000				175,000	03/01/2020
760759-AP-5	Republic Services Inc		12/09/2020 .	Call 104.5835		2,091,669	2,000,000	2,040,920	2,032,452		(13,782		(13,782)		2,018,670		(18,670)	(18,670).	164,247	
76131V-A*-4	Retail Properties of America I		09/14/2020 .	Call 102.7702		4,110,808	4,000,000	4,010,000	4,003,176		(1,471))	(1,471)		4,001,705		(1,705)	(1,705)	227,084	
76169#-AG-8	Reyes Holdings LLC		07/31/2020 .	Redemption	-	1,700,000	1,700,000	1,700,000	1,700,000		(0.050		(0.050)		1,700,000			(070)	87,210	
776743-AA-4 78409V-AK-0	Roper Technologies Inc S&P Global Inc	1	11/15/2020 .	Call 100.0000 Call 119.898		1,200,000 9,591,830	1,200,000	1,212,480	1,203,127		(2,856		(2,856)		1,200,270		(270)	(270)		
78409V-AK-U 78470N-AB-2	SoFi Professional Loan Program	1	12/25/2020	Paydown						····	(5.896		(5,896)				15,704	15,704	1,970,230	
78471C-AB-5	SoFi Professional Loan Program		12/25/2020	Paydown		324.641	324,641	329.257	329.257		(4,616		(4,616)		324.641				3,408	
78471H-AA-6	Sofi Professional Loan Program]	12/15/2020	Paydown		137,012	137,012	137,010	137,011		1		1		137,012				2,232	
785592-AM-8	Sabine Pass Liquefaction LLC	.	03/20/2020 .	Stifel Nicolaus		1,755,000	2,250,000	2,419,344	2,389,851		(5,838		(5,838)		2,384,013		(629,013)	(629,013)	71,367	03/01/2025
811054-AG-0	EW Scripps Co/The		12/18/2020 .	Fort Washington		133,455	131,000	125,760	126,312		740		740		127,052		6,403	6,403	7,367	
81721M-AK-5	Diversified Healthcare Trust		10/19/2020 .	Various		10,365,625	10,700,000	10,272,000	10,659,165		6,424		(387, 165)		10,272,000		93,625	93,625	494, 132	
81744Y-AH-9	Sequoia Mortgage Trust 2013-4	-	12/01/2020 .	Paydown		702,368	702,368	717,650	717,408	ļ	(15,040		(15,040)		702,368	ļ			15,797	
81745A-AG-2	Sequoia Mortgage Trust 2013-5		12/01/2020 .	Paydown		673,287	673,287	687,095			(13,260		(13,260)		673,287				16,457	
81746L-CB-6 81746M-CC-2	Sequoia Mortgage Trust 2015-3		12/01/2020 .	Paydown	-		66,305	67,944 170,101			(1,528)		(1,528)						1,826 2,959	
82088K-AC-2	Shea Homes LP / Shea Homes Fun		04/01/2020	Call 101.4690	-	147.130	145.000	143.550	143.793	····	2,362		2,302		143.877		1, 123	1,123		

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
1										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
82436@-AA-8	Sherwin-Williams Co/The	J.g	12/15/2020 .	. Redemption	010011	306,924	306.924		306.924	Doorogoo	71001011011	rtocogriizou	(111-12-10)	Value	306.924	Diopood.	0 D.op 000.	Diopesa.	7,533	
827048-AU-3	Silgan Holdings Inc		02/14/2020 .	Fort Washington			170,000	162,869	164,080		132		132		164,213		10,037	10,037	3,454	
827048-AV-1	Silgan Holdings Inc		07/28/2020 .	. Tax Free Exchange		12,025,811	12,000,000	12,030,000	12,029,162		(3,351)		(3,351)		12,025,811				352,000	
828807-CZ-8	Simon Property Group LP		06/10/2020 .	_ Citigroup		3,120,900	3,000,000	2,981,340	2,982,387		158		158		2,982,546		138,354	138,354	68,000	
82922T-AA-7	Sinai Health System		07/20/2020 .	. Redemption		395,000	395,000	395,000	395,000						395,000				9,026	
82967N-BC-1 82967N-BE-7	Sirius XM Radio Inc Sirius XM Radio Inc		06/23/2020 .	Fort Washington			61,000	61,000 150,000	61,000						61,000		4, 194	4, 194 6.938	3,523	
83390U-AF-4	SoFi Professional Loan Program		12/15/2020 .	Paydown		204,395	204,395	204,363	204,363		33		33		204,395		0,930			702/15/2046
83401B-AB-2	SOFI PROFESSIONAL LOAN PROGRAM	1	12/25/2020 .	Paydown							(1.521		(1,521)							901/25/2041
84055*-AA-6	South Texas Electric		01/01/2020 .	. Redemption		458,824	458,824	458,824	458,824						458,824					01/01/2028
841504-AB-9	Southeast Supply Header LLC		07/08/2020 .	. Various		6,468,500	6,500,000	6,531,765	6,515,254		(1,639		(1,639)		6,513,614		(45, 114)	(45, 114)		06/15/2024
843646-AU-4	Southern Power Co		08/14/2020 .	Various		2,782,047	2,400,000	2,365,853	2,367,612		357		357		2,367,969	ļ	414,078	414,078		212/15/2046
845467-AL-3	Southwestern Energy Co		02/12/2020 .	. Fort Washington		110,320	123,000	120,650	121, 185		24		24		121,209		(10,889)	(10,889)	3,789	
845467-AM-1 84611#-AD-3	Southwestern Energy Co		02/11/2020 .	Fort Washington	-		172,000								172,000		(16,599)	(16,599)	3,879	
84762L-AV-7	Spectrum Brands Inc		10/09/2020 .	Fort Washington		9,674,771	9,300,000	9,300,000	9,300,000						9,300,000		1,360	1,360	1,449	
84858@-AA-3	Spirit Airlines Inc		1.10/01/2020	. Redemption		992.593	992.593		992.593						992.593		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	36.701	
85172F-AM-1	OneMain Finance Corp		09/24/2020 .	Fort Washington		116,846	122,000	122,000	122,000						122,000		(5, 154)	(5, 154)		203/15/2025
85172F-AN-9	OneMain Finance Corp		03/23/2020 .	. Fort Washington		43, 175	55,000	55,000	55,000						55,000		(11,825)	(11,825)	2,068	303/15/2026 .
85172F-AP-4	OneMain Finance Corp		12/09/2020 .	. Fort Washington		107,539	99,000	99,000	99,000						99,000		8,539	8,539		203/15/2024 .
85172F-AR-0	OneMain Finance Corp		05/06/2020 .	. Fort Washington		126,000	150,000	150,000	150,000						150,000		(24,000)	(24,000)	4,054	
85205T-AG-5 852060-AD-4	Spirit AeroSystems Inc		01/06/2020 .	. Morgan J P-B Fort Washington		2,041,000	2,000,000	1,998,480 274,231	1,998,978						1,998,981		42,019	42,019	4,919	
85207U-AH-8	Sprint Capital Corp		11/09/2020 .	Fort Washington		319,777 85,588	246,000		273,246		(2,114		(2, 114)		271, 132		48,645	48,645 1,815	16,676	
85207U-AJ-4	Sprint Corp		02/06/2020	Fort Washington		826,550	790,000		793,898		(62)		(62)		793,835		32,715	32,715	28,812	
854502-AD-3	Stanley Black & Decker Inc		12/02/2020 .	. Call 104.8532		3,066,955	2,925,000	2,922,485	2,924,209		249		249		2,924,458		542	542	234,085	
855030-AN-2	Staples Inc		12/15/2020 .	. Fort Washington		198,564	194,000	194,000	194,000						194,000		4,564	4,564	16,700	
85571B-AP-0	Starwood Property Trust Inc		09/18/2020 .	. US Bancorp		249,375	250,000	250,000	250,000						250,000		(625)	(625)	10,346	
858119-BF-6	Steel Dynamics Inc		.08/10/2020 .	. Fort Washington		85,587	80,000	80,000	80,000						80,000		5,587	5,587	2,633	
858119-BH-2 860630-AE-2	Steel Dynamics Inc		12/01/2020 .	. Fort Washington		123,723	121,000	121,000	121,000		63		63		121,000		2,723	2,723	4,548	
86359A-K4-4	Structured Asset Securities Co		12/01/2020 .	Pavdown		280,000	21.159	21.149	21.118		40		40		1,280,000					
86765B-AG-4	Sunoco Logistics Partners Oper		02/15/2020	Maturity		10,500,000	10,500,000	10,493,875	10,499,904		96		96		10.500.000					02/15/2020
86787E-AU-1	Truist Bank		01/29/2020 .	. Call 100.0000		5,000,000	5,000,000	4,950,650	4,976,897		1,600		1,600		4,978,497		21,503	21,503	64,750	
87161C-AK-1	Synovus Financial Corp		12/15/2020 .	. Call 100.0000		13,250,000	13,250,000	13,250,000	13, 250, 000						13,250,000				761,875	
87165L-AT-8	Synchrony Credit Card Master N		09/15/2020 .	Paydown		1,000,000	1,000,000	984,531	994,060		5,940		5,940		1,000,000				17,850	
87165L-BP-5	Synchrony Credit Card Master N		06/15/2020 .	Paydown		3,500,000	3,500,000	3,486,602	3,497,631		2,369		2,369		3,500,000			·	33,775	
87246A-AG-3 87246A-AH-1	TIAA Seasoned Commercial Mortg		10/15/2020 .	Paydown	-	4,000,000 2,434,755	4,000,000	3,802,428	3,802,428		197,572		197,572		4,000,000 2,434,755				195,505	
87264A-AN-5	T-Mobile USA Inc		09/01/2020 .	. Call 102.1250	-	3,319,063	3,250,000	3,253,750	3,251,465		(342		(342)		3,251,123		(1, 123)	(1, 123)		003/01/2025
87265H-AG-4	TRI Pointe Group Inc		.09/30/2020	Fort Washington			24,000	24,540	24,540		(18		(18)		24,522		1,758	1,758	426	
87422V-AF-5	Talen Energy Supply LLC		09/14/2020 .	. Fort Washington		347,314	337,000	341,088	340,650		(491		(491)		340 , 160		7 , 154	7 , 154	19,641	105/15/2027
87724R-AA-0	. Taylor Morrison Communities In	.	04/30/2020 .	. Fort Washington		182,430	197,000	197,000	197,000						197,000		(14,570)	(14,570)	3,989	
87901J-AC-9	TEGNA Inc		10/05/2020 .	. Tax Free Exchange		244,000	244,000	244,000	244,000						244,000				12,946	
879369-AE-6 879369-AF-3	Teleflex Inc		12/02/2020 .	. Fort Washington		180,903	174,000	172,781	172,964		129		129	·	173,093		7,811	7,811 4.817	8,512	
879369-AF-3 88307*-AA-3	Teleflex Inc	-	12/09/2020 .	Fort Washington	·			74,000						ļ			4,81/	4,81/	3,665	
887389-AJ-3	Timken Co/The	1	12/31/2020 .	Various		19.375.940	18,290,000		18.211.295		8.534		8.534		18.219.828		1.156.112	1, 156, 112	626.880	
88947E-AT-7	Toll Brothers Finance Corp		.08/21/2020	Fort Washington			81,000	84,443	84,369		(241		(241)				4, 161	4,161	3,621	
89147L-E@-5	Tortoise Energy Infrastructure		.04/13/2020	. Call 101.0000		1,402,419	1,388,533	1,388,533	1,388,533	L					1,388,533				47,073	309/27/2023
89147L-F#-2	. Tortoise Energy Infrastructure		04/13/2020 .	. Call 101.0000		2,052,320	2,032,000	2,032,000	2,032,000						2,032,000					01/22/2024
89147L-K*-0	Tortoise Energy Infrastructure		04/13/2020 .	. Call 101.0000		3,317,917	3,285,067	3,318,105	3,297,305		(1, 199		(1, 199)		3,296,106		(11,040)	(11,040)		309/27/2022
89175T-AA-6 89190B-AD-0	Towd Point Mortgage Trust 2018	-	12/01/2020 .	. Paydown	-	390,322	390,322	380,991	381,897		8,425		8,425		390,322 304.820					07/15/2058
89190B-AD-0 89231P-AD-0	Toyota Auto Receivables 2017-B	-	10/15/2020 .	Paydown Paydown		304,820	304,820	301,248	303,672		1,148		1,148						1,677	107/15/2021 703/15/2023
89238K-AD-4	Toyota Auto Receivables 2017-D	1	12/15/2020 .	Paydown	-	1,555,308	1,555,308	1.552.513	1,553,459		1,849		(3,065)		1,555,308			·	15,354	
89238U-AC-4	Toyota Auto Receivables 2019-C	.]	12/15/2020 .	Paydown		2,038,669	2,038,669	2,018,362	2,018,362		20,307		20,307		2,038,669				5,084	
89239A-AD-5	Toyota Auto Receivables 2019-A		12/15/2020	Paydown		19.575	19,575	19.572	19.573		2		2		19.575				559	

SCHEDULE D - PART 4

				;	Showing All I	₋ong-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted (Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Lineadizad	-	-		- 5	,	Exchange			Dividends	Con-
OLICID					Ni					Unrealized	Year's	Than-	Adjusted	Book/	Carrying		Deelleral	T-4-1 O-:-		
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
896818-AL-5	Triumph Group Inc		06/08/2020 .	Fort Washington		146,280	159,000	151,780	155,066		672		672		155,738		(9,458)	(9,458)	4,382	06/01/2022
896818-AQ-4	Triumph Group Inc		11/05/2020 .	Fort Washington		65, 153	73,000	73,000	73,000		40.000		40.000		73,000		(7,848)	(7,848)	5, 145	
902748-AA-0 90276E-AH-0	UIL Holdings Corp		10/01/2020 . 05/18/2020 .	Maturity		17,500,000 1,821,641	17,500,000 1,750,000	17,360,700 1,802,491	17,487,167 1,790,032		12,833		12,833		17,500,000		33,587	33,587	809,375	10/01/2020 06/15/2050
90276E-AH-0	AECOM Global II LLC / URS Fox		.08/07/2020 .	Fort Washington		213.741		1,802,491	1,790,032			'			200.181		13.560			
90345K-AA-8	US Airways 2010-1 Class A Pass		10/22/2020 .	Redemption		516,475	516,475	516.475							516.475				24,210	
90345W-AE-4	US Airways 2012-2 Class B Pass		12/03/2020	Redemption		120.809	120,809	126.926	126,926		(6, 117)		(6, 117)		120.809				6.116	
90349G-BE-4	UBS-Barclays Commercial Mortga		10/01/2020	Paydown		488,755	488,755	493,639	489,609		(854)		(854)		488,755					04/10/2046
907818-DG-0	Union Pacific Corp		11/01/2020 .	Call 100.0000		5,000,000	5,000,000	4,976,250	4,997,059		2,254		2,254		4,999,314		686	686	250,000	02/01/2021
907818-DL-9	Union Pacific Corp		09/16/2020 .	Taxable Exchange		8,864,500	6,865,000	6,856,899	6,858,117		132		132		6,858,248		2,006,252	2,006,252	222,216	
907818-EV-6	Union Pacific Corp		09/16/2020 .	Taxable Exchange		12,951,000	10,000,000	9,984,900	9,987,351		314		314		9,987,666		2,963,334	2,963,334	444,792	
907818-FF-0	Union Pacific Corp		05/29/2020 .	Tax Free Exchange		11,300,370	11, 112,000	11,301,904	11,301,512		(1,141)	·	(1, 141)	·[]	11,300,370				223,960	
909218-AB-5	Unit Corp		12/11/2020 .	Tax Free Exchange		56,670	791,000	56,670	756,334		6,530	706 , 194	(699,664)		56,670					05/15/2021
909318-AA-5 909319-AA-3	United Airlines 2018-1 Class A United Airlines 2013-1 Class A		09/01/2020 .	Redemption		991,304	991,304	991,304	991,304						991,304				26,022	03/01/2030
909319-AA-5	United Airlines 2013-1 Class A		08/15/2020 .	Redemption							(2.878)		(2,878)		94.340					08/15/2025
90932D-AA-3	United Airlines 2016-1 Class B		06/15/2020 .	Barclays Capital		2,147,917	2,603,535	2,603,535	2,603,535		(2,0/0)	'	(2,0/0)		2,603,535		(455.619)	(455,619)	56,048	
90932D-AA-3	United Airlines 2016–2 Class A		1.10/07/2020	Redemption		1.004.377	1,004,377	1,006,227	1,005,779		(1,402)		(1,402)		1.004.377		(455,013)	(400,010)	22,737	
90932K-AA-7	United Airlines 2019-2 Class B		11/01/2020 .	Redemption		73,723	73,723	73.888	73,878		(155)		(155)		73,723				2,924	
90932N-AA-1	United Airlines 2018-1 Class B		.09/01/2020	Redemption		548,296	548,296	548,296	548,296						548,296					03/01/2026
90932P-AA-6	United Airlines 2014-1 Class A		10/11/2020 .	Redemption		320,701	320,701	320,701	320,701						320,701					04/11/2026
90932P-AB-4	United Airlines 2014-1 Class B		10/11/2020 .	Redemption		226,463	226,463	227,239	226,831		(368)		(368)		226,463				8,063	
90932Q-AA-4	United Airlines 2014-2 Class A		09/03/2020 .	Redemption		388,498	388,498	388,498	388,498						388,498				10,922	
90932Q-AB-2	. United Airlines 2014-2 Class B		09/03/2020 .	Redemption		271,253	271,253	271,253	271,253						271,253				9,403	
90933H-AA-3	United Airlines 2016-1 Class B		07/07/2020 .	Redemption		462,500	462,500	464,859	464,737		(2,237)		(2,237)		462,500		400.000		12,661	
911365-BE-3 911365-BM-5	United Rentals North America I		09/17/2020 . 12/03/2020 .	Various		6,915,323 410.104	6,691,000	6,742,446 399,156	6,723,751		(2,261)		(2,261)		6,721,490		193,833	193,833		09/15/2026 11/15/2027
913017-BR-9	United Rentals North America I Raytheon Technologies Corp		02/28/2020	Securian Asset Momt					15.298.239		973	'	973		15.299.212		(404,815)	(404.815)	13,278	
91529Y-AH-9	Unum Group		09/15/2020 .	Maturity		17,500,000	17,500,000	17.644.435	17,512,880		(12.880)		(12,880)		17,500,000		(404,013)	(404,013)		09/15/2020
91529Y-AN-6	Unum Group		.01/29/2020 .	Various		1,043,595	965,000				24		24		961,646		81,950	81,950		06/15/2029
918204-AV-0	VF Corp		.03/04/2020			8,271,200	8,000,000	7,990,920	7,998,297		171		171		7,998,468		1,532	1,532		09/01/2021
91831A-AB-7	Bausch Health Cos Inc		11/30/2020 .	Call 101.2610		228,850	226,000	216,948	218,885		302		302		219, 187		6,813	6,813	6,563	05/15/2023
91831A-AC-5	Bausch Health Cos Inc		12/09/2020 .	Fort Washington		495,634	491,000	486,209	483,328		1,061		1,061		484,389		11,246	11,246		04/15/2025
91845#-AA-2	Verizon Communications Inc		12/15/2020 .	Redemption		157,063	157,063	157,063	157,063		ļ			ļ	157,063				3,292	
92277G-AF-4	Ventas Realty LP		04/07/2020 .	Morgan J P-B		210,000	250,000	248,750	248,867		7		7		248,874		(38,874)	(38,874)	7,535	
92343E-AL-6	VeriSign Inc		04/13/2020 .	Fort Washington		310,374	296,000	284,500	285,994		314		314		286,308		24,066	24,066	10,537	07/15/2027
92343V-DU-5 92343V-DV-3	Verizon Communications Inc		10/06/2020 . 10/06/2020 .	Taxable Exchange	+	11,288,543	8,000,000 215,000	8,001,115 239,282	8,005,754 238,408		(4/4)	}	(474)		8,005,280		3,283,263	3,283,263	443,333	
92343V-DV-3 92840V-AB-8	Verizon Communications Inc Vistra Operations Co LLC		10/06/2020 .	Taxable Exchange Fort Washington	†			239,282	238,408		(327)		(327)				92,730		12,482	
92840V-AD-4	Vistra Operations Co LLC	1	02/04/2020 .	Morgan J P-B		1,291,752	1,260,000	1.257.568	1,257,847		(399)		(399)		1.257.896				29, 199	
92890F-AV-8	WFRBS Commercial Mortgage Trus	1	1.12/01/2020	Paydown		68,019	68,019	73,630	70,350		(2, 332)		(2,332)		68,019				1,367	
92903P-AC-3	Vornado DP LLC Trust 2010-VNO		03/10/2020 .	Paydown		7,500,000	7,500,000	7,499,940	7,497,690		2,310		2,310		7,500,000				75,066	
92903P-AJ-8	Vornado DP LLC Trust 2010-VN0		03/10/2020 .	Paydown		10,610,000	10,610,000	10,724,930	10,616,393		(6,393)		(6,393)		10,610,000				140,060	09/13/2028
92936J-BB-9	. WFRBS Commercial Mortgage Trus		12/01/2020 .	Paydown		380,346	380,346	384,119	380,370		(23)		(23)		380,346					11/15/2044
92939H-AZ-8	. WFRBS Commercial Mortgage Trus		12/01/2020 .	Paydown		107,838	107,838	117 , 185	111,859		(4,021)		(4,021)		107,838					10/15/2057
92966*-AA-7	Wabash Valley Power Associatio		10/30/2020 .	Redemption		649,030	649,030	649,928	649,326		(296)		(296)		649,030					04/30/2024
93141*-AA-3	Walgreens Boots Alliance Inc		12/15/2020 .	Redemption		148,040	148,040	148,040	148,040		1 110				148,040				4,480	
94106L-AW-9 94106L-BF-5	. Waste Management Inc . Waste Management Inc		06/30/2020 . 07/20/2020 .	Maturity		3,000,000 1,313,000	3,000,000	2,981,640	2,998,884		1,116 6		1,116 6	·	3,000,000		45	45	71,250	
94106L-BF-5	Waste Management Inc		07/20/2020 .	Call 101.0000		1,313,000	10,000,000	11,008,300	1,299,949		(20,947)				1,299,955		(977.523)	(977.523)		
94946T-AD-8	WellCare Health Plans Inc		01/20/2020 .	Tax Free Exchange		70,000	70,000	70,000			(40,347)	'	(20,347)		70,000		(311,323)	(311,323)		08/15/2026
94987M-AB-7	Wells Fargo Commercial Mortgag	J	1.08/01/2020	Pavdown		19.786.690	19.786.690	20.379.143	19.785.545		1, 145		1, 145		19.786.690				374.679	
94989J-BA-3	Wells Fargo Commercial Mortgag		12/01/2020 .	Paydown		109,339	109,339	115,455	112,218		(2,879)		(2,879)		109,339				2,571	05/15/2048
94989T-BA-1	Wells Fargo Commercial Mortgag		12/01/2020 .	Paydown		79,568	79,568	85,243	82,402		(2,834)		(2,834)		79,568				2,501	09/15/2058
95000G-BA-1	Wells Fargo Commercial Mortgag		05/19/2020 .	Morgan St(Ny)-B		852,954	875,000	901,202			(1,018)		(1,018)		891,760		(38,806)	(38,806)	11,627	
958254-AA-2	. Western Midstream Operating LP		01/15/2020 .	Barclays Capital		5, 154,900	5,000,000	4,938,900	4,989,261		322		322		4,989,584		165,316	165,316	34,340	
960386-AP-5	Westinghouse Air Brake Technol		07/02/2020 .	Call 100.0000		300,000	300,000	300,000	300,000						300,000					09/15/2021
96042E-AG-2	Westlake Automobile Receivable		08/15/2020 .	raydown		450,000	450,000	459,457	457,355		(7, 355)	<u> </u>	(7,355)	ļ	450,000				15, 150	08/15/2024

			I				Bonds and Sto											, ,		
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
									Prior Year Book/	Unrealized	Current Year's	Other- Than-	Book/ Adjusted	Change in Book/	Adjusted Carrying	Foreign Exchange			Stock Dividends	Stated Con-
CUSIP Identi-		For-		Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
96328D-BF-0 96928*-CJ-4	Wheels SPV 2 LLC		12/20/2020 .	Paydown		686,888					927		927		686,888				10,508	
96950F-AD-6	Williams Cos Inc/The		12/15/2020 .	Maturity		13,750,000	13,750,000	13,729,764	13,749,513		487		487		13,750,000				360,938	
97651L-CD-1	WinWater Mortgage Loan Trust 2		12/01/2020	Paydown		376,824	376,824		392,406		(15,582)		(15,582)		376,824				10,733	
97652T-BE-2			12/01/2020 .	Paydown		231,099	231,099	237,318	237,210		(6,112)		(6, 112)		231,099				6,218	
981464-EY-2	World Financial Network Credit		08/15/2020 .	Paydown		4,000,000	4,000,000	4,047,813	4,008,393		(8,393		(8,393)		4,000,000				68,000	
981464-GH-7 98161V-AC-4	World Financial Network Credit		10/15/2020 . 12/15/2020 .	Paydown		10,380,000	10,380,000	10,359,992	10,372,403				7,597 (1,089)		10,380,000				199,815	
98162W-AD-9	World Omni Auto Receivables Tr		12/15/2020 .	Paydown		233.600	233,600	235.161	235, 161		(1,560		(1,560)		233.600				5,205	
98162Y-AB-9			11/15/2020 .	Paydown		169,700	169,700	169,699	169,700		1		1		169,700					04/15/2022
98162Y-AD-5	World Omni Auto Receivables Tr		12/15/2020 .	Paydown		984,550	984,550	984,550	984,550						984,550				21,355	05/15/2024
98163E-AD-8	World Omni Auto Receivables Tr		12/15/2020 .	Paydown		1,350,534	1,350,534	1,372,322	1,372,392		(21,857		(21,857)		1,350,534				35,061	
98163W-AA-4 983133-AA-7	World Omni Auto Receivables Tr Wynn Resorts Finance LLC / Wyn		12/15/2020 .	Paydown		1,865,540 61,128	1,865,540	1,865,540 64,000	1,865,540	·	·				1,865,540	····	(2,872)	(2,872)	1,341	
983793-AG-5	XPO Logistics Inc		12/16/2020 .	Fort Washington					96,000						96,000		(2,872)	(2,872)		
984121-CP-6	Xerox Corp		03/04/2020	Fort Washington		42,218	41,000		39,422		119		119				2,676	2,676	793	
989194-AP-0	Zayo Group LLC / Zayo Capital		01/22/2020 .	Fort Washington		149,650	146,000	154,095	151,772		(64)	(64)		151,708		(2,058)	(2,058)	4,407	
68245X-AC-3	1011778 BC ULC / New Red Finan	. A	11/19/2020 .	Call 102.1250		73,530	72,000	72,000	72,000						72,000				5,644	
68245X-AE-9	. 1011778 BC ULC / New Red Finan	. A	11/13/2020 .	Call 102.5000		210,125		205,474			(77	!	(77)		205,208 842,807		(208)	(208)	15,797	
009089-AA-1 009090-AA-9	Air Canada 2013-1 Class A Pass	. A	11/15/2020 .	Redemption		842,807 715,003	842,807	870,941 701.284			(26,869)	'	(26,869)							05/15/2025
009090-AC-5	Air Canada 2015-1 Class C Pass	Α	03/15/2020 .	Maturity		22,771,000	22,771,000	22,324,106	22,751,793		19,207		19,207		22,771,000					
009088-AB-1	Air Canada 2015-2 Class A Pass	. A	12/15/2020 .	Redemption		409,830	409,830	419,660	419,011		(9, 182		(9, 182)		409,830				12,679	
00908P-AB-3	Air Canada 2017-1 Class A Pass	. A	07/15/2020 .	Redemption		88,320	88,320	88,320	88,320										2,352	
00908P-AA-5	Air Canada 2017-1 Class AA Pas	. A	07/15/2020 .	Redemption		614,400	614,400	614,400	614,400						614,400				15,206	
01273P-AA-0 013822-AB-7	Albemarle Wodgina Pty Ltd	D	07/28/2020 .	Tax Free Exchange Fort Washington		23,690,013	23,597,000	23,695,596 432,151	23,695,026		(5,014)	}	(5,014) (5,270)		23,690,013		10.237	10,237	549,515	
013822-AB-7 00507U-AS-0	Allergan Funding SCS	. D	12/16/2020 .	Taxable Exchange		8,211,541	7,620,000	7.928.077	7.913.037		(20, 204		(20,204)		7.892.833		318.707		192,236	
02154C-AD-5	Altice Financing SA	D	02/18/2020	Call 101.6560		623, 151	613,000	629,284	616,933		(439		(439)		616,494		(3,494)	(3,494)	25,606	
02154C-AE-3	Altice Financing SA	D	10/07/2020 .	Fort Washington		211,500	200,000	200,000	200,000						200,000		11,500	11,500	18,500	05/15/2026
00203Q-AE-7	. AP Moller - Maersk A/S	. D	06/03/2020 .	Citigroup		1,350,088	1,325,000	1,316,891	1,317,237		249		249		1,317,486		32,601	32,601		06/20/2029
Q0458*-AF-6 C0445#-AL-0	. AquaSure . ARC Resources Ltd	D	07/12/2020 .	Redemption		296,293 1,600,000	296,293	296,293 1,600,000	296,293						296,293 1,600,000				9,741	01/12/2034
03969A-AL-4	Ardagh Packaging Finance PLC /	. A	06/23/2020 .	Redemption	-			211.500			(926)		(926)				(3.017)	(3,017)	9,867	
067316-AH-2	Bacardi Ltd	D	01/10/2020 .	Mizuho Securities		1,959,870	1,650,000	1,642,823	1,643,043		4		4		1,643,047		316,823	316,823	14,332	
07877T-AB-7	Bellemeade Re 2018-3 Ltd	D	06/25/2020 .	Paydown		533,777	533,777	533,777	533,777						533,777				6,688	10/25/2027
097751-BJ-9	Bombardier Inc	A	11/09/2020 .	Fort Washington		90,283	96,000	97,560	96,190		(190		(190)		96,000		(5,718)	(5,718)	6, 171	
11042B-AA-0	British Airways 2013-1 Class B		06/20/2020 .	Redemption		411,757	411,757	412,912	411,862	<u> </u>	(105		(105)		411,757	ļ			8,686	
11042T-AA-1	British Airways 2018-1 Class A	 C	12/20/2020 .	Redemption	-	983,742	983,742	983,742 62,598							983,742				23,4/4	12/15/2032
11043X-AB-9	British Airways 2019-1 Class A	C	12/15/2020 .	Redemption		74,255	74,255	74,255	74,255						74,255				2,160	
11102A-AE-1	British Telecommunications PLC	. D	10/26/2020	First Bst(NY) - B		543,830	500,000		495,794		300		300		496,094		47,736	47,736	15,799	
11283Y-AB-6	Brookfield Residential Propert	A	02/12/2020 .	Fort Washington		76,503	71,000	71,000	71,000						71,000		5,503	5,503	1,738	
11283Y-AA-8	Brookfield Residential Propert	A	03/12/2020 .	Call 101.5310			76,000	76,285	76,076		(29		(29)				(46)	(46)	4,409	
C1466#-AA-6 17186H-AC-6	Canadian Pacific Railway Ltd	. A	09/03/2020 .	Redemption	-	111,947 318.019	111,947	111,947	111,947		(1,290		(1,290)		111,947	····	(1.704)	(1.704)	4,562	
17186H-AC-6 268317-AD-6	Cimpress PLC	. In	11/05/2020 . 01/27/2020 .	Fort Washington	†		7,500,000			l	(726		(1,290)		7,500,000	ļ	(1,704)	(1,704)	11,778	
29359N-AA-3	Ensign Drilling Inc		05/01/2020 .	Fort Washington							(120		(120)				(145,409)	(145,409)	10.333	
29446M-AE-2	Equinor ASA	D	04/02/2020	Morgan J P-B		900,342	900,000		895,554						895,554		4,788	4,788		04/06/2027
P4368#-AA-5	Fortis TCI Limited	D	12/18/2020	Redemption		1,000,000	1,000,000	1,000,000	1,000,000		ļ	ļ		ļ	1,000,000	ļ	ļ		35,625	12/18/2029
36164Q-MS-4	GE Capital International Fundi	D	04/23/2020 .	Securian Asset Mgmt		6,516,250	6,500,000	6,405,705	6,458,578		14,616		14,616		6,473,194		43,056	43,056		11/15/2020
37952U-AB-9	Global SC Finance II SRL	D	10/17/2020 .	Paydown	-	3,333,333	3,333,333	3,333,121	3,333,257		77		77		3,333,333					04/17/2028
37952U-AD-5 404280-AY-5	Global SC Finance II SRL	u	12/17/2020 . 09/25/2020 .	Paydown	-	700,000 1,017,770	700,000	699,854 1.008.930			70		70		700,000 1.003.580		14. 191	14.191	12,095	07/17/2029 05/25/2021
443628-AG-7	HudBay Minerals Inc	Α	06/02/2020 .	Fort Washington	-			241,281	1,007,458	l	(3,878		(568)				(30,362)	(30,362)	15,529	
45672B-A*-8	Informa plc	D	11/06/2020 .	Call 106.1641		3,981,155	3,750,000	3,750,000	3,750,000		(000		(300)		3,750,000		(00,002)	(00,002)		
G4803#-AE-0	Informa plc	D	02/24/2020 .	Call 102.1492		5,312,817	5,201,038	5,201,038	5,201,038						5,201,038				158,432	12/15/2020
561233-AB-3	Mallinckrodt International Fin	. D	01/09/2020	Fort Washington		74.200	106.000	81.620	81.620	L	49		49		81.669		(7,469)	(7.469)	1,263	04/15/2020

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1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	I I and a Base of	-				Carrying	Exchange			Dividends	Con-
OLIOID										Unrealized	Year's	Than-	Adjusted	Book/			D :: .	T		
CUSIP		1_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
57701R-AJ-1	Mattamy Group Corp	. A	02/12/2020 .	. Fort Washington		98,696	93,000	93,000	93,000						93,000			5,696	936	312/15/2027 .
654902-AE-5	Nokia OYJ	. D	03/04/2020 .	. Fort Washington		100,296	93,000	92,620	92,702		6		6		92,708		7,588	7,588	949	
683715-AB-2	Open Text Corp	A	10/14/2020 .	. Fort Washington		72, 106	69,000	70,898	70,216		(197)		(197)		70,019		2,087	2,087	3,547	
70137T-AL-9	Parkland Fuel Corp	. A	04/07/2020 .	Fort Washington		435,819	470,000	465,336	465,851		141		141		465,992		(30, 173)	(30, 173)		04/01/2026 .
71429M-AA-3	Perrigo Finance Unlimited Co	D	02/07/2020 .	. MarketAxess		505,795	500,000	501,725	501,215		(119)		(119)		501,096		4,699	4,699		703/15/2021 .
75049S-AB-9	Radnor RE 2019-1 Ltd	. D	05/26/2020 .	. Paydown		876,569	876,569	876,569							876,569					02/25/2029 .
806854-AB-1	Schlumberger Investment SA	. D	06/26/2020 .	. Securian Asset Mgmt		5, 130, 300	5,000,000	5, 121,050	5,020,986		(6,844)		(6,844)		5,014,142		116 , 158	116, 158		09/14/2021 .
822538-AE-4	Shelf Drilling Holdings Ltd	U	11/24/2020 .	Fort Washington		155,558	460,000	463,450	462,550		(486)		(486)		462,064	ļ ļ-	(306,507)	(306,507)		202/15/2025 .
88167A-AK-7	Teva Pharmaceutical Finance Ne		05/11/2020 .	. Fort Washington	+	270,810	259,000	260,595	260,416		(48)		(48)		260,368	}	10,443	10,443	12,238	
G8967#-AM-5	Triton Container International	D	10/31/2020 .	. Redemption	-	1,071,429	1,071,429	1,071,429	1,071,429						1,071,429				45,857	
G8967#-AJ-2 90320M-AA-3	Triton Container International	υ	06/30/2020 . 02/13/2020 .	Redemption	-	3,000,000 51.344	3,000,000	3,000,000	3,000,000						3,000,000	·			77,250 2,897	
90320M-AA-3 952845-AE-5	UPCB Finance IV Ltd	ν	02/13/2020 . 07/20/2020 .	. Call 102.6880 Jeffries & Co-E	-						994		994		16,871,531	}	205 004			610/15/2025 .
952845-AE-5 15131G-NP-5	West Fraser Timber Co Ltd	. A	03/12/2020 .	. Jeffries & Co-E		17,076,792	16,880,000	05,868,085			994		994		178,011	ļ	205,261	205,261		10/ 15/2024 .
15131G-NP-5 172967-57-2	Citigroup		03/12/2020 .	. Class Action Proceeds												ļ				
46629N-AC-7	JP Morgan		11/01/2020 .	. Class Action Proceeds		5,755											5,755	5,755		
32027N-MY-4	Wells Fargo RMBS		11/01/2020 .	. Class Action Proceeds		992											992			
	Subtotal - Bonds - Industrial and Misc					1,713,922,662	1,659,084,375	1,674,169,515	1,674,862,646		(448, 313)	3,311,671	(3,759,984)		1,671,102,653		35,064,544	35,064,544	60,875,414	XXX
		cellane	ous (Unaiii	mated)																
	Total - Bonds - Part 4					2,654,605,749	2,591,208,414	2,598,004,072	2,606,377,810	(130,437)	(115,526)		(3,557,634)		2,602,820,188		44,030,090	44,030,090	74,344,497	
8399998.	Total - Bonds - Part 5					1,010,976,736	990,574,593	997,601,080			(338,561)		(338,561)		997,262,508		11,337,920	11,337,920	8,275,184	
8399999.	Total - Bonds					3,665,582,485	3,581,783,007	3,595,605,152	2,606,377,810	(130,437)	(454,087)	3,311,671	(3,896,195)		3,600,082,696		55,368,010	55,368,010	82,619,681	XXX
04208T-20-7	Armada Hoffler Properties Inc		07/31/2020 .	TRADEBOOK	1,500.000	35,234		32,430	37,500			5,070	(5,070)		32,430		2,804	2,804	1,898	3
060505-EN-0	Bank of America Corp		04/07/2020 .	Fort Washington	257,000.000	275,631		267,601	267,601						267,601			8,030	7,978	3
19626G-70-2	Colony Capital Inc		09/25/2020 .	Various	14,200.000	292,029		344,208	344,208						344,208		(52, 179)	(52, 179)	18, 124	
253868-86-3	Digital Realty Trust Inc		06/03/2020 .	. Various		189,328		181,852	181,852						181,852			7,476	650	
26441C-40-2	Duke Energy Corp		12/22/2020 .	. Various	4,700.000	131,426		117,500	117,500						117,500		13,926	13,926	4,922	
26884U-50-5	EPR Properties		11/24/2020 .	. Various	18,900.000	353,265		472,662	472,662						472.662				19,694	1
38148B-AD-0	Goldman Sachs Group Inc/The		04/14/2020 .	. Morgan St(Ny)-B	2,000,000.000	1,785,000	L	2,000,000									(119,396)	(119,396)		
427825-70-8	Hersha Hospitality Trust								2,000,000						2,000,000		(215,000)	(215,000)	43,333	
461730-40-0			06/29/2020 .	. Various	31,059.000	278,703		236,393	644,235			407,842	(407,842)		236,393				12,618	3
48128B-AG-6	Centerspace		12/21/2020 .	. Tax Free Exchange	23,940.000	553,348		236,393 553,348	644,235 553,348			407,842	(407,842)		236,393 553,348		(215,000) 42,311	(215,000) 42,311	12,618	3 I
	JPMorgan Chase & Co		12/21/2020 . 04/28/2020 .	. Tax Free Exchange Morgan J P-B	23,940.000	553,348 661,500		236,393 553,348 735,000	644,235 553,348 735,000			407,842	(407,842)		236,393 553,348 735,000		(215,000) 42,311 (73,500)	(215,000) 42,311 (73,500)	12,618 39,651 9,110	3
69360J-62-8	JPMorgan Chase & Co		12/21/2020 . 04/28/2020 . 12/31/2020 .	. Tax Free Exchange . Morgan J P-B . Various	23,940.000 735,000.000 10,700.000	553,348 661,500 280,043						407,842	(407,842)				(215,000) 42,311 (73,500) 12,175	(215,000) 42,311 (73,500) 12,175		3 1 3
70509V-50-6	JPMorgan Chase & Co PS Business Parks Inc Pebblebrook Hotel Trust		12/21/2020 . 04/28/2020 . 12/31/2020 . 02/18/2020 .	Tax Free Exchange Morgan J P-B Various TRADEBOOK	23,940.000 735,000.000 10,700.000 200.000												(215,000) 42,311 (73,500) 175 321	(215,000) 42,311 (73,500) 12,175 321		3 1 3 5
70509V-50-6 709102-70-1	JPMorgan Chase & Co PS Business Parks Inc Pebblebrook Hotel Trust Pennsylvania Real Estate Inves		12/21/2020 . .04/28/2020 . .12/31/2020 . .02/18/2020 . .05/19/2020 .	. Tax Free Exchange Morgan J P-B Various TRADEBOOK Various	23,940.000 735,000.000 10,700.000 200.000 33,058.000			236,393 .553,348 .735,000 .267,868 .5,000 .232,045				407,842	(407,842)		236,393 		(215,000) 42,311 (73,500) 12,175 321 (47,515)	(215,000) 42,311 (73,500) 12,175 321 (47,515)		3 1 3 5 2
70509V-50-6 709102-70-1 74460W-62-8			12/21/2020 04/28/2020 12/31/2020 02/18/2020 05/19/2020 10/13/2020	Tax Free Exchange Morgan J P-B Various TRADEBOOK Various Instinet Corp-E		553,348 661,500 280,043 5,321 184,530 50,300		236,393 .553,348 .735,000 .267,868 .5,000 .232,045 .45,000							236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000			(215,000) 	12,618 .39,651 .9,110 .8,125 .80 .14,162	3
70509V-50-6 709102-70-1 74460W-62-8 74460W-64-4	"PMorgan Chase & Co. PS Business Parks Inc. Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage Publis Storage		12/21/2020 04/28/2020 12/31/2020 02/18/2020 05/19/2020 10/13/2020 12/28/2020	Tax Free Exchange		553,348 661,500 280,043 5,321 184,530 50,300 587,103		236,393 .553,348 .735,000 .267,868 .5,000 .232,045 .45,000 .517,500							236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500		(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603	(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603		3
70509V-50-6 709102-70-1 74460W-62-8 74460W-64-4 85254J-40-9	JPMorgan Chase & Co PS Business Parks Inc Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage STAG Industrial Inc		12/21/2020 04/28/2020 12/31/2020 02/18/2020 05/19/2020 10/13/2020 12/28/2020 10/02/2020	Tax Free Exchange		553,348 661,500 280,043 5,321 184,530 50,300 587,103 281,245		236,393 .553,348 .735,000 .267,868 .5,000 .232,045 .45,000 .517,500 .269,322									(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924			3
70509V-50-6 709102-70-1 74460W-62-8 74460W-64-4 85254J-40-9 866082-50-6	JMMorgan Chase & Co PS Business Parks Inc Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage Public Storage STAG Industrial Inc Summit Hotel Properties Inc		12/21/2020 04/28/2020 12/31/2020 02/18/2020 05/19/2020 10/13/2020 12/28/2020 10/02/2020 06/24/2020	Tax Free Exchange Morgan J P-B Various TRADEBOOK Various Instinet Corp-E Various Various TRADEBOOK	23,940.000 	553,348 661,500 280,043 5,321 184,530 50,300 587,103 281,245 42,266		236,393 553,348 735,000 267,868 5,000 232,045 45,000 517,500 269,322 64,246							236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246				12,618 39,651 9,110 8,125 80 14,162 1,645 17,961 7,719 2,021	3
70509V-50-6 709102-70-1 74460W-62-8 74460W-64-4 85254J-40-9 866082-50-6 89832Q-AB-5	"PMorgan Chase & Co. PS Business Parks Inc. Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage Public Storage STAG Industrial Inc. Summit Hotel Properties Inc. Truist Financial Corp.		12/21/2020 04/28/2020 .12/31/2020 .02/18/2020 .05/19/2020 .10/13/2020 .12/28/2020 .10/02/2020 .06/24/2020 .04/29/2020	Tax Free Exchange	23, 940.000 735, 000.000 10, 700.000 200.000 33, 058.000 1, 800.000 20, 700.000 10, 743.000 2, 507.000 385, 000.000			236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 088							236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 088		(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152)		12,618 39,651 9,110 8,125 80 14,162 1,645 7,791 2,021 7,345	3
70509V-50-6 709102-70-1 74460W-62-8 74460W-64-4 85254J-40-9 866082-50-6 89832Q-AB-5 59156R-BP-2	JPMorgan Chase & Co PS Business Parks Inc Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage Public Storage STAG Industrial Inc Summit Hotel Properties Inc Truist Financial Corp MetLife Inc	al and	12/21/2020 04/28/2020 12/31/2020 02/18/2020 05/19/2020 05/19/2020 10/13/2020 10/02/2020 06/24/2020 06/24/2020 04/29/2020 01/23/2020	Tax Free Exchange	23, 940, 000 775, 000, 000 10, 700, 000 200, 000 1, 800, 000 20, 700, 000 10, 743, 000 2, 507, 000 385, 000, 000 265, 000, 000	553,348 661,500 280,043 5,321 184,530 50,300 587,103 281,245 42,266		236,393 553,348 735,000 267,868 5,000 232,045 45,000 517,500 269,322 64,246							236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246				12,618 39,651 9,110 8,125 80 14,162 1,645 17,961 7,719 2,021	3
70509V-50-6 709102-70-1 74460W-62-8 74460W-64-4 85254J-40-9 866082-50-6 898320-AB-5 59156R-BP-2 8499999	"PMorgan Chase & Co. PS Business Parks Inc. Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage STAG Industrial Inc. Summit Hotel Properties Inc. Truist Financial Corp. MetLife Inc Subtotal - Preferred Stocks - Industria	al and	12/21/2020 04/28/2020 12/31/2020 02/18/2020 05/19/2020 05/19/2020 10/13/2020 10/02/2020 06/24/2020 06/24/2020 04/29/2020 01/23/2020	Tax Free Exchange	23, 940, 000 775, 000, 000 10, 700, 000 200, 000 1, 800, 000 20, 700, 000 10, 743, 000 2, 507, 000 385, 000, 000 265, 000, 000			236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 088 266, 613				281,676	(281,676)		236, 393 553, 348 735, 000 267, 868 .5, 000 232, 045 .45, 000 517, 500 269, 322 .64, 246 .392, 088 .392, 088 .266, 613		(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (31,152) 1,567	(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152) 1,567	12,618 39,651 9,110 8,125 80 14,162 1,645 77,719 2,021 7,345 1,623	
70509V-50-6 709102-70-1 74460W-62-8 74460W-64-4 .85254J-40-9 866082-50-6 898320-AB-5 59156R-BP-2	JMlorgan Chase & Co PS Business Parks Inc Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage Public Storage STAG Industrial Inc Summit Hotel Properties Inc Truist Financial Corp MetLife Inc Subtotal - Preferred Stocks - Industri Preferred	al and	12/21/2020 04/28/2020 12/31/2020 02/18/2020 05/19/2020 05/19/2020 10/13/2020 10/02/2020 06/24/2020 06/24/2020 04/29/2020 01/23/2020	Tax Free Exchange	23, 940, 000 775, 000, 000 10, 700, 000 200, 000 1, 800, 000 20, 700, 000 10, 743, 000 2, 507, 000 385, 000, 000 265, 000, 000		xxx	236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 088 266, 613				281,676	(694,588)		236, 393 553, 348 735, 000 267, 868 5, 000 232, 245 45, 000 517, 500 269, 322 64, 246 392, 088 266, 613		(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152) 1,567	(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152) 1,567	12, 618 39, 651 9, 110 8, 125 80 14, 162 17, 961 7, 719 2, 021 7, 345 1, 623	XXX
70509V-50-6 709102-70-1 74460W-62-8 74460W-62-8 85254J-40-9 866082-50-6 89832Q-AB-5 59156R-BP-2 84999999 89999997	JMlorgan Chase & Co PS Business Parks Inc Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage Public Storage Public Storage STAG Industrial Inc Summit Hotel Properties Inc Truist Financial Corp MetLife Inc Subtotal - Preferred Stocks - Industri Preferred Total - Preferred Stocks - Part 4	al and	12/21/2020 04/28/2020 12/31/2020 02/18/2020 05/19/2020 05/19/2020 10/13/2020 10/02/2020 06/24/2020 06/24/2020 04/29/2020 01/23/2020	Tax Free Exchange	23, 940, 000 775, 000, 000 10, 700, 000 200, 000 1, 800, 000 20, 700, 000 10, 743, 000 2, 507, 000 385, 000, 000 265, 000, 000		XXX	236, 393 553, 348 755, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 088 266, 613 7, 000, 676 7, 000, 676				281,676	(281,676)		236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 088 266, 613 7, 000, 676 7, 000, 676		(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (31,152) 1,567	(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152) 1,567	12,618 39,651 9,110 8,125 80 14,162 1,645 77,719 2,021 7,345 1,623	XXX XXX
70509V-50-6 709102-70-1 74460W-62-8 74460W-62-8 85254J-40-9 866082-50-6 89832Q-AB-5 59156R-BP-2 84999999 89999997	JMlorgan Chase & Co PS Business Parks Inc Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage Public Storage STAG Industrial Inc Summit Hotel Properties Inc Truist Financial Corp MetLife Inc Subtotal - Preferred Stocks - Industri Preferred	al and	12/21/2020 04/28/2020 12/31/2020 02/18/2020 05/19/2020 05/19/2020 10/13/2020 10/02/2020 06/24/2020 06/24/2020 04/29/2020 01/23/2020	Tax Free Exchange	23, 940, 000 775, 000, 000 10, 700, 000 200, 000 1, 800, 000 20, 700, 000 10, 743, 000 2, 507, 000 385, 000, 000 265, 000, 000			236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 088 266, 613				281,676	(694,588)		236, 393 553, 348 735, 000 267, 868 5, 000 232, 245 45, 000 517, 500 269, 322 64, 246 392, 088 266, 613		(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152) 1,567	(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152) 1,567	12, 618 39, 651 9, 110 8, 125 80 14, 162 17, 961 7, 719 2, 021 7, 345 1, 623	XXX XXX
70509V-50-6 709102-70-1 74460W-62-8 74460W-64-4 85254J-40-9 866082-50-6 898320-AB-5 59156R-BP-2 84999999.	JMlorgan Chase & Co PS Business Parks Inc Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage Public Storage Public Storage STAG Industrial Inc Summit Hotel Properties Inc Truist Financial Corp MetLife Inc Subtotal - Preferred Stocks - Industri Preferred Total - Preferred Stocks - Part 4	al and	12/21/2020 04/28/2020 12/31/2020 02/18/2020 05/19/2020 05/19/2020 10/13/2020 10/02/2020 06/24/2020 06/24/2020 04/29/2020 01/23/2020	Tax Free Exchange	23, 940, 000 775, 000, 000 10, 700, 000 200, 000 1, 800, 000 20, 700, 000 10, 743, 000 2, 507, 000 385, 000, 000 265, 000, 000		XXX	236, 393 553, 348 755, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 088 266, 613 7, 000, 676 7, 000, 676 5, 026, 565				281,676	(281,676) (694,588)		236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 088 266, 613 7, 000, 676 7, 000, 676 5, 026, 565		(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152) 1,567 (387,285) (387,285) 9,163	(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 .11,924 (21,980) (33,152) .1,567 (387,285) (387,285) 9,163	12, 618 39, 651 9, 110 8, 125 80 14, 162 1, 645 17, 961 2, 021 7, 345 1, 623 218, 659 218, 659	XXX XXX XXX
70509V-50-6 709102-70-1 74460W-62-8 74460W-62-8 74460W-64-4 85254J-40-9 866082-50-6 898322-8B-5 59156R-BP-2 84999999.		al and	.12/21/2020 .04/28/2020 .02/18/2020 .02/18/2020 .05/19/2020 .05/19/2020 .10/13/2020 .12/28/2020 .10/02/2020 .06/24/2020 .04/29/2020 .01/23/2020 .01/23/2020 .01/23/2020	Tax Free Exchange	23, 940.000 735, 000.000 10, 700.000 200.000 33, 058.000 1, 800.000 20, 700.000 10, 743.000 2, 507.000 385, 000.000 265, 000.000		XXX	236, 393 553, 348 755, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 088 266, 613 7, 000, 676 7, 000, 676 5, 026, 565 12, 027, 241		(5.033)			(694,588) (694,588)		236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 517, 500 392, 088 392, 088 266, 613 7, 000, 676 7, 000, 676 5, 026, 565 12, 027, 241		(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152) 1,567 (387,285) (387,285) 9,163 (378,122)	(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152) 1,567 (387,285) (387,285) 9,163 (378,122)	12, 618 39, 651 9, 110 8, 125 80 14, 162 1, 645 17, 761 2, 021 2, 021 218, 659 218, 659 216, 659	XXX XXX XXX XXX
70509V-50-6 709102-70-1 74460W-62-8 74460W-64-4 85254J-40-9 866082-50-6 898322-AB-5 59156R-BP-2 8499999 . 89999999 89999999999999999999999	PMorgan Chase & Co. PS Business Parks Inc. Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage Public Storage STAG Industrial Inc. Summit Hotel Properties Inc. Truist Financial Corp. MetLife Inc. Subtotal - Preferred Stocks - Industri. Preferred Total - Preferred Stocks - Part 4 Total - Preferred Stocks AGNC Investment Corp.	al and	.12/21/2020 .04/28/2020 .02/18/2020 .02/18/2020 .05/19/2020 .10/13/2020 .10/02/2020 .10/02/2020 .06/24/2020 .01/23/2020 .01/23/2020 .01/23/2020 .01/23/2020	Tax Free Exchange	23, 940, 000 775, 000, 000 10, 700, 000 200, 000 1, 800, 000 20, 700, 000 10, 743, 000 2, 507, 000 385, 000, 000 265, 000, 000	.553,348 .661,553,348 .661,550,043 .5,521 .184,530 .50,300 .587,103 .281,245 .42,266 .358,936 .268,180 .6,613,388 .6,613,388 .5,035,727 .1,649,115 .368,347	XXX	236, 393 553, 348 755, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 339, 088 266, 613 7, 000, 676 7, 000, 676 5, 026, 565 12, 027, 241 473, 453		(5,033)			(281,676) (694,588)		236,393 553,348 735,000 267,868 5,000 232,045 45,000 517,500 269,322 64,246 392,088 266,613 7,000,676 7,000,676 5,026,565 12,027,241 473,453		(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152) 1,567 (387,285) (387,285) 9,163	(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 .11,924 (21,980) (33,152) .1,567 (387,285) (387,285) 9,163	12, 618 39, 651 9, 110 8, 125 80 14, 162 1, 645 17, 961 7, 791 2, 021 7, 345 1, 623 218, 659 218, 659 176, 242 394, 901 24, 964	XXX XXX XXX
70509V-50-6 709102-70-1 74460W-62-8 74460W-62-8 74460W-64-4 85254J-40-9 866082-50-6 898322-8B-5 59156R-BP-2 84999999.		al and	.12/21/2020 .94/28/2020 .94/28/2020 .92/18/2020 .92/18/2020 .95/19/2020 .10/13/2020 .10/2/2020 .06/24/2020 .94/29/2020 .94/29/2020 .94/29/2020 .94/29/2020 .94/29/2020 .94/29/2020 .94/29/2020 .94/29/2020 .94/29/2020 .94/29/2020	Tax Free Exchange	23, 940.000 735, 000.000 10, 700.000 200.000 33, 058.000 1, 800.000 20, 700.000 10, 743.000 2, 507.000 385, 000.000 265, 000.000		XXX	236, 393 553, 348 755, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 088 266, 613 7, 000, 676 7, 000, 676 5, 026, 565 12, 027, 241					(694, 588) (694, 588) (694, 588)		236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 517, 500 392, 088 392, 088 266, 613 7, 000, 676 7, 000, 676 5, 026, 565 12, 027, 241		(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152) 1,567 (387,285) (387,285) 9,163 (378,122)	(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) (33,152) 1,567 (387,285) (387,285) (378,122) (105,106)	12, 618 39, 651 9, 110 8, 125 80 14, 162 1, 645 17, 761 2, 021 2, 021 218, 659 218, 659 216, 659	XXX XXX XXX XXX
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70509V-50-6 709102-70-1 74460W-62-8 74460W-62-8 74460W-62-8 74460W-62-8 85254J-40-9 866082-50-6 898320-48-5 59156R-BP-2 84999999 89999999 89999999 8999999 8999999	JMlorgan Chase & Co. PS Business Parks Inc. Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage Public Storage STAG Industrial Inc Summit Hotel Properties Inc Truist Financial Corp MetLife Inc Subtotal - Preferred Stocks - Industri. Preferred Total - Preferred Stocks - Part 4 Total - Preferred Stocks AGNC Investment Corp AGNC Investment Corp AES Corp/The AES Corp/The AET Inc ATT Inc.	al and	.12/21/2020 .04/28/2020 .02/18/2020 .02/18/2020 .05/19/2020 .05/19/2020 .12/28/2020 .10/02/2020 .06/24/2020 .04/29/2020 .01/23/2020 .01/23/2020 .01/23/2020 .01/23/2020 .01/23/2020 .01/23/2020 .01/23/2020 .01/23/2020 .01/23/2020 .01/23/2020	Tax Free Exchange	23, 940. 000	. 553,348 . 661,500 . 280,043 . 5,321 . 184,530 . 50,300 . 587,103 . 281,245 . 42,266 . 358,936 . 268,180 . 6,613,388 . 6,613,388 . 5,035,727 . 11,649,115 . 368,347 . 55,979 . 516,711 . 450,131	XXX	236, 393 553, 348 755, 000 267, 868 5, 000 252, 045 45, 000 517, 500 269, 322 64, 246 339, 088 266, 613 7, 000, 676 7, 000, 676 5, 026, 565 12, 027, 241 473, 453 55, 979 376, 969 565, 419		(176,258)			(694,588) (694,588) (694,588) (176,258) (140,98)		236,393 553,348 735,000 267,868 5,000 232,045 45,000 517,500 269,322 64,246 392,088 266,613 7,000,676 7,000,676 5,026,565 12,027,241 473,453 55,979 376,962		(215,000)	(215,000) 42,311 (73,500) 12,175 (321) (47,515) 5,300 (69,603 11,924 (21,980) (387,285) (387,285) (387,285) (378,122) (105,100) 139,749 (115,288)	12, 618 39, 651 9, 110 8, 125 80 14, 162 1, 645 17, 961 7, 791 2, 021 7, 345 1, 623 218, 659 218, 659 176, 242 394, 901 24, 964 (55, 979) 8, 125 17, 532	3 XXX XXX XXX XXX
70509V-50-6 709102-70-1 70460W-62-8 74460W-62-8 74460W-62-8 74460W-64-4 85254J-40-9 866082-50-6 89832Q-AB-5 59158R-BP-2 8499999 8999999 8999999 8999999 001230-10-4 00130H-10-5 00206R-10-2 004239-10-9	JMlorgan Chase & Co. PS Business Parks Inc. Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage STAG Industrial Inc. Summit Hotel Properties Inc. Truist Financial Corp. MetLife Inc. Subtotal - Preferred Stocks - Industri. Preferred Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks AGNC Investment Corp AGNC Investment Corp AES Corp/The AT&T Inc Adobe Inc Adobe Inc Adobe Inc.	al and	.12/21/2020 .04/28/2020 .02/18/2020 .02/18/2020 .05/18/2020 .05/18/2020 .10/13/2020 .10/02/2020 .06/24/2020 .04/29/2020 .01/23/2020 .01/23/2020 .05/28/2020 .05/28/2020 .12/28/2020 .05/28/2020 .12/28/2020 .10/16/2020	Tax Free Exchange	23, 940, 000 735, 000, 000 107, 700, 000 200, 000 33, 058, 000 11, 800, 000 20, 700, 000 10, 743, 000 25, 507, 000 265, 000, 000 27, 800, 000 28, 600, 000 29, 600, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 700, 000 20, 70		XXX	236, 393 553, 348 755, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 332, 088 266, 613 7, 000, 676 7, 000, 676 5, 026, 565 12, 027, 241 473, 453 55, 979 376, 962 565, 419 434, 628		(176,258) (14,098) 22,341			(694,588) (694,588) (694,588) (176,258) (14,098) 22,341		236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 088 266, 613 7, 000, 676 7, 000, 676 5, 026, 565 12, 027, 241 473, 453 55, 979 376, 962 565, 419 434, 628		(215,000)	(215,000) 42,311 (73,500) 12,175 321 (47,515) 5,300 69,603 11,924 (21,980) 1,567 (387,285) (387,285) (378,122) (105,106)	12, 618 39, 651 9, 110 8, 125 80 14, 162 1, 645 17, 961 7, 796 2, 021 7, 345 1, 623 218, 659 218, 659 176, 242 34, 964 (55, 979 8, 125 17, 532 4, 611	3 XXX XXX XXX XXX
70509V-50-6 709102-70-1 70460W-62-8 74460W-62-8 74460W-62-8 74460W-64-4 85254J-40-9 866082-50-6 89832Q-AB-5 59156R-BP-2 8499999 8999999 8999999 8999999 001230-10-4 00130H-10-5 00206R-10-2 004239-10-9 00724F-10-1 00724F-10-1 00742F-10-1	PMorgan Chase & Co. PS Business Parks Inc. Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage STAG Industrial Inc Summit Hotel Properties Inc Truist Financial Corp MetLife Inc Subtotal - Preferred Stocks - Industria Preferred Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks AGNC Investment Corp AGNC Investment Corp AGNC Investment Corp ACS Corp/The ATST Inc Acadia Realty Trust Adobe Inc	al and		Tax Free Exchange	23, 940.000 735, 000.000 10, 7700.000 200.000 33, 058.000 11, 800.000 20, 700.000 10, 743.000 22, 507.000 265, 000.000 285, 000.000 285, 000.000 287, 800.000 27, 800.000 14, 829.000 15, 900.000 342.000		XXX	236, 393 553, 348 755, 000 267, 868 5, 000 232, 045 45, 000 517, 500 269, 322 64, 246 392, 085 7, 000, 676 7, 000, 676 7, 000, 676 12, 027, 241 473, 453 55, 979 376, 962 566, 419 434, 628 21, 105		(176,258) (14,098) (22,341 (91,690)			(694,588) (694,588) (694,588) (5,033) (176,258) (14,098) 22,341 (91,690)		236, 393 553, 348 735, 000 267, 868 5, 000 232, 045 45, 000 517, 500 517, 500 518, 268, 613 7, 000, 676 7, 000, 676 5, 026, 565 12, 027, 241 473, 453 376, 962 565, 419 434, 628 434, 628		(215,000)	(215,000) 42,311 (73,500) 42,311 (73,500) 12,175 (321 (47,515) 5,300 (59,603 (31,1924 (21,980) 15,567 (387,285) 9,163 (387,285) 9,163 (378,122) (105,106) (115,288) (115,288) (115,288) (119,944 (115,288) (101,944	12, 618 39, 651 9, 110 8, 125 80 14, 1625 17, 961 7, 791 2, 2021 7, 345 1, 623 218, 659 218, 659 217, 242 394, 901 24, 964 (55, 979) 8, 125 17, 532 4, 611	XXX XXX XXX XXX
70509V-50-6 709102-70-1 70460W-62-8 74460W-62-8 74460W-62-8 74460W-62-8 74460W-62-8 74460W-62-8 85254J-40-9 860082-50-6 898320-48-5 59156R-BP-2 84999999 8999999 89999999 8999999 8999999 01230-10-4 001230-10-4 001230-10-4 001230-10-9 00026R-10-2 004239-10-9 00724F-10-1	JMlorgan Chase & Co. PS Business Parks Inc. Pebblebrook Hotel Trust Pennsylvania Real Estate Inves Public Storage STAG Industrial Inc. Summit Hotel Properties Inc. Truist Financial Corp. MetLife Inc. Subtotal - Preferred Stocks - Industri. Preferred Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks AGNC Investment Corp AGNC Investment Corp AES Corp/The AT&T Inc Adobe Inc Adobe Inc Adobe Inc.	al and		Tax Free Exchange	23, 940.000		XXX	236, 393 553, 348 755, 000 267, 868 5, 000 252, 045 45, 000 517, 500 269, 322 64, 246 339, 088 266, 613 7, 000, 676 7, 000, 676 5, 026, 565 12, 027, 241 473, 453 55, 979 376, 962 565, 419 434, 628 241, 105 268, 343		(176,258) (14,098) (23,341 (91,690) (1,261,316)			(694,588) (694,588) (694,588) (5,033) (176,258) (14,098) (22,341 (91,690) (1,261,316)		236,393 553,348 735,000 267,868 5,000 232,045 45,000 517,500 392,088 266,613 7,000,676 7,000,676 5,026,565 12,027,241 473,453 55,979 376,962 241,105 268,434		(215,000)	(215,000)	12, 618 39, 651 9, 110 8, 125 80 14, 162 1, 645 17, 961 7, 796 2, 021 7, 345 1, 623 218, 659 218, 659 176, 242 34, 964 (55, 979 8, 125 17, 532 4, 611	XXX XXX XXX XXX XXX

SCHEDULE D - PART 4

					Showing All I	∟ong-Term E	Sonds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of								Adjusted			Gain	Realized	Total Cain		tractual
			D:I	Mana		0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	_		Total Gain	Received	
Identi-	D	For-		Name	Shares of	Con-	D 1/ 1		Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
015271-10-9 018802-10-8	Alexandria Real Estate Equitie		05/28/2020 .	Return of Capital Instinet	500.000	1,705 27.949		1,705	1,705						1,705		2,342	2,342	(1,705))
020002-10-1	Allstate Corp/The		09/01/2020 .	Waddell & Reed	10,300.000	957,623		1,053,925	1, 158, 235	(104,310)			(104,310))	1,053,925		(96,302)	(96,302)	19,480	
02079K-10-7	Alphabet Inc		.08/05/2020	Waddell & Reed	199.000	291,038		78,684	269,350	(190,666)			(190,666))			212,354	212,354		
02079K-30-5	Alphabet Inc		08/05/2020	Waddell & Reed	321.000	372,878			429,944	(48,681)			(48,681)		381,263		(8,385)	(8,385)		
023135-10-6	. Amazon.com Inc		08/05/2020 .	Waddell & Reed	51.000	127,211		132,897	132,897						132,897		(5,687)	(5,687)		
023135-10-6	. Amazon.com Inc		08/05/2020 .	680 - MML Foundat	503.000	1, 105, 681		118,696	929,464	(810,768)			(810,768))	118,696		986,985	986,985		
024835-10-0	American Campus Communities In		12/07/2020 .	Various	45,500.000	1,368,019		2,036,677	2, 138, 262	(101,585)			(101,585))	2,036,677		(668,658)	(668,658)	24,769	
025537-10-1	. American Electric Power Co Inc		11/13/2020 .	Various	5,400.000	479,574		398,581	510,354	(111,773)			(111,773)		398,581		80,993	80,993	10,046	
02665T-30-6 03027X-10-0	American Homes 4 Rent		11/23/2020 .	Various	24,000.000			606,234		(20,288)			(20,288)		606,234		22,301	22,301	3,330 9,194	
03064D-10-8	Americal lower corp	1	12/13/2020 .	Keybank	754.000	30,408		297,920	22,492	(200,000)			(200,000)	/	297,920		7,916			
03076C-10-6	Ameriprise Financial Inc	1	1.06/22/2020	Waddell & Reed	600.000		[91.967	99.948	(7.981)	Ĺ		(7.981)) [(2,484)	(2,484)	1.206	
031162-10-0	Amgen Inc		07/20/2020 .	Waddell & Reed	1,100.000	240,697		108,768	265,177	(156,409)			(156,409)		108,768		131,929	131,929	2,400	
035710-40-9	. Annaly Capital Management Inc		01/23/2020 .	Waddell & Reed	89,800.000	863,792			845,916	(12, 184)			(12, 184))	833,732		30,060	30,060	22,450	
03748R-75-4	Apartment Investment and Manag		09/23/2020 .	Various	52, 125.000	1,980,909		2,582,777	2,692,256	(109,480)			(109,480))	2,582,777		(601,868)	(601,868)	47 , 140	
037833-10-0	Apple Inc		08/05/2020 .	Waddell & Reed		218,453		104,700	157, 103	(52,403)			(52,403))	104,700		113,753	113,753	742	
053332-10-2 053484-10-1	AutoZone Inc AvalonBay Communities Inc		10/08/2020 .	Waddell & Reed		1,005,944		996,987	1,036,440	(39,453)			(39,453))	996,987				48.368	
060505-10-4	Bank of America Corp		12/11/2020 .	Various	53,600.000	1,268,639		1,565,468	1,887,792	(322,324)			(322,324))	1,565,468		(296,830)	(296,830)		
09257W-10-0	Blackstone Mortgage Trust Inc		12/28/2020	Various	10.000.000	316.587		317.141		(55,059)			(55,059))	317.141		(555)	(555)	13.578	
097023-10-5	Boeing Co/The		01/17/2020 .	Waddell & Reed	2,110.000	688,333				133,896			133,896	,	821,250		(132,917)	(132,917)		
09857L-10-8	Booking Holdings Inc		12/07/2020 .	Waddell & Reed	458.000	839,936			940,608	(57,827)			(57,827))	882,782		(42,845)	(42,845)		
101121-10-1	. Boston Properties Inc		12/28/2020 .	Various	13,800.000	1,278,533		1,649,817	1,902,468	(252,651)			(252,651))	1,649,817		(371,285)	(371,285)	40 , 180	
11120U-10-5	Brixmor Property Group Inc		12/22/2020	Various	7,500.000	104,938		158,538	158,636	(98)			(98))	158,538		(53,600)	(53,600)	3,335	
11133T-10-3	Broadridge Financial Solutions		08/17/2020 .	Waddell & Reed	675.000	86,959		83,569	83,390	180			180				3,390	3,390	718	
11135E-10-4	Broadstone Net Lease Inc		12/16/2020 .	UBS Securities	1,700.000	33,342		28,900	28,900	(23, 151)			(23, 151)		28,900		4,442	4,442	230	
125720-10-5	CME Group Inc		09/15/2020	Waddell & Reed	5,735.000	950,920		548,217	1, 151, 129	(602,912)			(602,912))	548,217		402.703	402,703	24,354	
125896-10-0	CMS Energy Corp		11/10/2020	Instinet		6,709		5,974	5,974	(002,012)			(002,012)	,	5,974		735	735	82	
126650-10-0	. CVS Health Corp		05/29/2020 .	Waddell & Reed	1,500.000	92,790		128,252	111,435	16,817			16,817		128,252		(35,462)	(35,462)	1,500	
133131-10-2	Camden Property Trust		11/30/2020 .	Various	1,700.000	170,038		169,993	182, 199	(12,206)			(12,206))	169,993		45	45	3,290	
14174T-10-7	CareTrust REIT Inc		12/17/2020 .	Various	7,200.000	148,222		174,303	147,932	26,371			26,371		174,303		(26,081)	(26,081)	5,753	
14174T-10-7	. CareTrust REIT Inc		05/28/2020 .	Return of Capital	7 400 000	2,275		2,275	2,275	(005,000)			(005,000)		2,275		40.050	40.050	(2,275))
149123-10-1 14912Y-20-2	Caterpillar Inc		07/21/2020 .	Waddell & Reed	7, 122.000			846,774	1,051,777	(205,003)			(205,003))	846,774		19,650	19,650 4,016		
14912Y-20-2	CatchMark Timber Trust Inc	1	05/28/2020 .	Return of Capital	17,080.000	171,020		15,931	15,931	(30,03/)			(30,657)	/	15,931		4,010	4,010	(15,931))
15189T-10-7	CenterPoint Energy Inc	1	11/16/2020	Various	33,700.000	637,276			904,012	1,636			1,636		905.648		(268,372)	(268,372)	9,088	/
156782-10-4	Cerner Corp		12/07/2020 .	Waddell & Reed	5,077.000	354,938				12,427			12,427		385,028		(30,090)	(30,090)	2,591	
164110-10-1	Cheniere Energy Partners LP		10/22/2020 .	Various	16,400.000	572,554		714,905	652,644	62,261			62,261		714,905		(142,351)	(142,351)	21,293	
172967-42-4	Citigroup_Inc	.	12/02/2020 .	Waddell & Reed	800.000	43,213	ļ	42,256	43,389	(1,133)	ļ		(1, 133))	42,256		957	957	918	
18539C-10-5	Clearway Energy Inc		12/18/2020 .	Various	6,039.000	133,019	ļ	110,195	119,294	(9,099)	ļ		(9,099)		110, 195		22,824	22,824	452	
191216-10-0 198287-20-3	Coca-Cola Co/The		12/07/2020 .	Waddell & Reed Various	7,313.000	357,762		396,828 549.748	404,775	(7,947)			(7,947)	(396,828		(39,066)	(39,066).		
198287-20-3 20030N-10-1	Concast Corp	1	. 08/19/2020 .	various	5.300.000			549,748		(14,822)			(20,340)		549,748		(218,610)	(218,610)	462	
216648-40-2	Cooper Cos Inc/The	1	08/05/2020 .	Waddell & Reed		72,500	·		85.638	(20,040)	1		(20,340)	·	85.638		(13, 138)	(13,138)		
218700-10-5	Coresite Realty Corp		12/28/2020 .	Various	10,618.000	1,264,483		1,028,091	1, 182, 568	(154,477)			(154,477)) [1,028,091		236,393	236,393	33,272	
218700-10-5	Coresite Realty Corp		05/28/2020 .	Return of Capital		7,922		7,922	7,922						7,922				(7,922))
22160N-10-9	CoStar Group Inc		12/03/2020 .	Waddell & Reed	1,235.000	923,038		459,505	738,901	(279,396)	ļ		(279,396))	459,505		463,533	463,533		
222795-50-2	Cousins Properties Inc	.	12/14/2020	Various	13, 100.000	406,541	ļ	525,697	539,351	(13,655)	ļ	ļ	(13,655))	525,697		(119, 156)	(119, 156)	11,342	
22282E-10-2	Covanta Holding Corp		03/31/2020 .	Various	29,932.000	269,439		462,031	444, 191	17,840			17,840		462,031		(192,592)	(192,592)	10,966	
22822V-10-1 229663-10-9	. Crown Castle International Cor		11/24/2020 .	Various	11,200.000	1,661,058 584.247		1,460,512	1,592,080	(131,568)			(131,568)		1,460,512		200,547	200,547	10,440	
229663-10-9	CubeSmart	1	05/28/2020	Return of Capital				2,600		(/8,255)			(78,255)	/			(30,032)	(30,032)	(2,600))
23283R-10-0	Cvrus0ne Inc	1	11/16/2020	Various	8.100.000	608.677				4, 153			4, 153		528.006		80.670	80.670	8.000	/
23283R-10-0	Cyrus0ne Inc		05/28/2020 .	Return of Capital		18,613		18,613	18,613	, 100			, 100		18,613				(18,613))
233331-10-7	DTE Energy Co		10/23/2020 .	Various	1,400.000	161,416		165,042	180,556	(15,514)			(15,514))	165,042		(3,627)	(3,627)	4,455	
235851-10-2	Danaher Corp		08/05/2020		4,325.000	637,505	ļ	366,839	675,660	(308,821)	L		(308,821))	366,839		270,666	270,666	697	

					Showing All L	ong-Term E	onds and Sto	ocks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
252784-30-1	DiamondRock Hospitality Co	e.g	12/09/2020	Various	3,300,000	27.879		17.739	17,739	Doorogoo	71001011011	rtocogriizou	(1111210)	Value	17.739	D.opeca.	10.140	10.140		
253868-10-3	Digital Realty Trust Inc		11/10/2020	Various	8,400.000	1, 121, 434		1,003,271	1,005,816	(2,546)			(2,546)		1,003,271		118, 163	118,163	15,680	
254687-10-6	TWDC Enterprises 18 Corp		02/28/2020 .	Waddell & Reed	5,621.000	651,924		802,113	812,965	(10,852)			(10,852)		802,113		(150, 189)	(150, 189)	4,946	
25746U-10-9	Dominion Energy Inc		07/01/2020	Various	6,100.000	510,408		467,511	505,202	(37,691)			(37,691)		467,511		42,897	42,897	7, 144	
25960P-10-9	. Douglas Emmett Inc		12/22/2020 .	Various	27,000.000	1,087,430		962,286	1, 123,834	(161,548)			(161,548)		962,286		125, 144	125, 144	6,580	
264411-50-5	. Duke Realty Corp		11/24/2020 .	Various	23,500.000				814,745	(125,311)			(125,311)		689,434		208,086		15,656	
26441C-20-4 26884U-10-9	Duke Energy Corp		11/09/2020 .	Various	5,700.000 27,636.000	514,203 1,020,660		469,046 2,091,107	506,780 1,952,207	(37,734)			(37,734)		469,046		(1,070,448)	(1,070,448)	7, 182 29, 192	
27616P-10-9	Easterly Government Properties	1	03/30/2020 .	Various	27,636.000			2,091,107	1,952,207	(152,407)	ļ		(152,407)		2,091,107	l	(1,070,448)	(1,070,448).	29, 192	
27616P-10-3	Easterly Government Properties	1	05/28/2020 .	Return of Capital		8,208		8,208		(102,407)	1		(102,407)		8,208	<u> </u>	114,344	1/4,344	(8,208)	JI
285512-10-9	Electronic Arts Inc		1.10/06/2020	Waddell & Reed	973.000	126,942		127,976	128,056	(80)			(80)		127,976		(1,034)	(1,034)		
29273V-10-0	Energy Transfer LP		12/04/2020	Various	141, 152.000	856,441		2,209,743	1,810,980	398,763			398,763		2,209,743		(1,353,302)	(1,353,302)	61,580	
29444U-70-0	Equinix Inc		11/16/2020	Various	2,418.000	1,644,583		1, 183,005	1,413,474	(230,469)			(230,469)		1,183,005		461,578	461,578	9,251	
29472R-10-8	. Equity Lifestyle Properties In		11/09/2020 .	Various	1,600.000	100,904		103,028	103,468	(440)			(440)		103,028		(2, 124)	(2, 124)	845	
29476L-10-7	Equity Residential		12/16/2020 .	Various	3,200.000	180,492		190,698	258,944	(68,246)			(68,246)		190,698		(10,207)	(10,207).	5,552	
29670E-10-7	Essential Properties Realty Tr		11/24/2020	Various	17,000.000	342,029		347 , 105	420,062	(72,957)			(72,957)		347 , 105		(5,075)	(5,075)	10, 143	
29670E-10-7	Essential Properties Realty Tr	-	05/28/2020 .	Return of Capital		3,855		3,855	3,855	(050,000)			(050,000)		3,855				(3,855))
297178-10-5 30034W-10-6	Essex Property Trust Inc		12/09/2020 .	Various	2,900.000	648,662		592,985		(259,329)			(259,329)		592,985		55,678	55,678	18,989	
30161N-10-1	Exelon Corp		10/28/2020 .	Various		2,538,685		2,879,652	3,068,207	(188,555)			(188,555)		2,879,652		(340,967)	(340,967)		
30225T-10-2	Extra Space Storage Inc			Various	3.500.000					(1,066)			(1,066)		367.556		(15,262)	(15, 262)	5.760	
30303M-10-2	Facebook Inc		08/05/2020	Waddell & Reed	2,172.000	366,570			445,803	(12,855)			(12,855)		432,948		(66,378)	(66,378)	,700	
313747-20-6	Federal Realty Investment Trus		.02/27/2020	Various	4,100.000	518,298			527,793	(2,680)			(2,680)				(6,815)	(6,815)	4,305	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		12/10/2020 .	Various	18,200.000	737,568		698 , 185	755,482	(57,297)			(57,297)		698, 185		39,383	39,383	15,761	
337932-10-7	FirstEnergy Corp		09/25/2020	Various	30,500.000	1, 184, 439		1,344,149	1,482,300	(138, 151)			(138,151)		1,344,149		(159,710)	(159,710)	19,227	
339041-10-5	. FleetCor Technologies Inc	.	11/24/2020 .	Waddell & Reed	2,661.000	701,657		445,382	765,623	(320,241)			(320,241)		445,382		256,275	256,275		
35086T-10-9	Four Corners Property Trust In		09/24/2020 .	Various	50,706.000	1, 125, 300		1,348,425	1,429,402	(80,977)			(80,977)		1,348,425		(223, 125)	(223, 125)	31,024	
36467J-10-8 366651-10-7	Gaming and Leisure Properties		10/05/2020 .	Various Waddell & Reed	12,000.000	411,732			516,600	(29,067)			(29,067)		487,533		(75,801)	(75,801)	17, 140	
374297-10-9	Getty Realty Corp		04/03/2020 .	Various	2,381.000 23,670.000	230,451 603,934				(27,588)			(27,588)		339,324		(108,873)	(108,873)	13, 139	
40412C-10-1	HCA Holdings Inc		12/14/2020	Waddell & Reed	1.700.000			172,824	184,509	(11,685)			(11,685)		172,824				172	
41068X-10-0	Hannon Armstrong Sustainable I		12/22/2020	Various	9.004.000	393.859		200.174	289.749	(89.575)			(89,575)		200.174		193,685	193,685	8.358	
42225P-50-1	Healthcare Trust of America In		12/29/2020	Various	14,400.000	407, 152		389,223	430,185	(40,961)			(40,961)		389,223		17,929	17,929	8,981	
42225P-50-1	. Healthcare Trust of America In	.[05/28/2020 .	Return of Capital	.	39,784	ļ	39,784	39,784		ļ	.		ļ	39,784	ļ			(39,784))
42250P-10-3	. Healthpeak Properties Inc		11/09/2020 .	Various		243,619		226,015	286, 101	(60,086)			(60,086)		226,015		17,604	17,604	9,213	
431284-10-8	. Highwoods Properties Inc		11/02/2020 .	Various	13,600.000				649,444	12,391			12,391		661,835		(16,280)	(16,280)	2,832	
431284-10-8	. Highwoods Properties Inc		05/28/2020 .	Return of Capital	4 075 000	5,483		5,483	5,483	(400 570)	····		(400 570)		5,483	····	007 000		(5,483)	/l
437076-10-2 44107P-10-4	Home Depot Inc/The	-[12/18/2020 .	Waddell & Reed Various	1,375.000	351,320		113,697		(186,576)	·		(186,576)		113,697	····	237,623	237,623	4,092 26,450	
444097-10-9	Hudson Pacific Properties Inc	1	12/18/2020 .	Various Various	3.500.000			1,420,413	1,502,550	(82, 137)			(82, 137)		1,420,413		(322,453)	(322,453)	26,450	
444097-10-9	Hudson Pacific Properties Inc		05/28/2020	Return of Capital		1,665		1,665	1,665	(14,307)			(17,337)		1,665		(21,210)	(21,210)	(1,665))
445658-10-7	JB Hunt Transport Services Inc		08/05/2020	Waddell & Reed		54,835		53,852	53, 135	717	[[717		53,852	[983	983	181	
452327-10-9	Illumina Inc		03/11/2020	Waddell & Reed	2,240.000	577,654		714,335	743,098	(28,763)			(28,763)		714,335		(136,681)	(136,681)		
45378A-10-6	. Independence Realty Trust Inc		11/10/2020 .	ISI Group	200.000	2,727		3, 122	3, 122						3, 122		(395)	(395)	84	
456237-10-6	. Industrial Logistics Propertie		12/15/2020 .	Various		893,020		913,772	941,038	(27,266)			(27,266)		913,772		(20,752)	(20,752)	33,623	
456237-10-6	. Industrial Logistics Propertie	-	05/28/2020 .	Return of Capital		7,261		7,261	7,261		ļ		/00 0=::		7,261	····	44.0==	44.05-	(7,261))
461202-10-3 46120E-60-2	. Intuit Inc		08/05/2020 .	Waddell & Reed		192,786		148,434	172,088	(23,654)	·		(23,654)		148,434	····	44,352		678	
46120E-60-2 46187W-10-7	. Intuitive Surgical Inc . Invitation Homes Inc	-	11/16/2020	Various	21.700.000				650.819	(81,785)			(81,785)		656.270		(91,616)	(91,616)	4,245	
476405-10-5	Jernigan Capital Inc	1	11/06/2020	Various	41.700.000	678,198		838.354			·		60, 133		838.354	l	(160, 156)	(160, 156)		
476405-10-5	Jernigan Capital Inc	1	05/28/2020 .	Return of Capital		19,917		19,917	19,917						19,917	·····	100, 130)		(19,917))
49427F-10-8	Kilroy Realty Corp	1	12/22/2020 .	Various	8,700.000	484,867			726,378	(210,915)			(210,915)		515,463		(30,596)	(30,596)	11,791	
49427F-10-8	Kilroy Realty Corp		.05/28/2020	Return of Capital		2,138		2,138	2,138						2, 138				(2, 138))
49456B-10-1	Kinder Morgan Inc	. [11/11/2020	Various	33,300.000	534,982	ļ	754,718	704,961	49,757	ļ	.	49,757	ļ	754,718	ļ	(219,736)	(219,736)	11,001	
502175-10-2	LTC Properties Inc		02/28/2020 .	Various	6, 104.000	293,475		180,301	273,276	(92,975)			(92,975)		180,301		113, 174	113, 174	2, 149	
505743-10-4	Ladder Capital Corp		04/08/2020 .	Various	34,600.000	293,218		571,025	624, 184	(53, 159)	ļ		(53, 159)		571,025		(277,807)	(277,807)		
512807-10-8	Lam Research Corp		11/16/2020 .	Waddell & Reed	2,500.000	880,468		176, 107		(554,893)			(554,893)		176, 107		704,361	704,361	9,710	
512807-10-8	Lam Research Corp	. 1	06/15/2020	Waddell & Reed	200.000	52.840	L	14.571	58.480	(43,909)	1	1	(43,909)	L	14.571	1	38.267	38,267	460	L

SCHEDULE D - PART 4

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
											Current	_	1		,					
OLIGIB									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
518439-10-4	Estee Lauder Cos Inc/The		08/05/2020 .	Waddell & Reed	1,767.000	374,639		246,864	364,956	(118,092)			(118,092)		246,864		127,775	127,775	25	
53223X-10-7	Life Storage Inc		11/16/2020 .	Various	6,100.000	690,785		614,757	659,884	(45, 127)			(45, 127)		614,757		76,028	76,028	5,992	
53223X-10-7	Life Storage Inc		05/28/2020 .	Return of Capital	0.000.000	1,785		1,785	1,785	(07,000)			(07,000)		1,785		444 400	444 400	(1,785)	
548661-10-7 55336V-10-0	Lowe's Cos Inc		08/26/2020 .	Waddell & ReedVarious	2,300.000	319,532 858,474		178, 109 1, 601, 045	275,448	(97,339) 152,333			(97,339)		178,109		141,422	141,422	2,915	
554382-10-1	Macerich Co/The		02/28/2020 .	Various	33,300,000	772,099		1,498,920		602,484			602,484		1,498,920		(726,821)	(726,821)	9.900	
56585A-10-2	Marathon Petroleum Corp		12/04/2020	Waddell & Reed	2.900.000	123.398		108.425	108.425						108,425		14.973	14.973	1,682	
571903-20-2	Marriott International Inc/MD		03/03/2020	Various	4.200.000	546,413		612,286	636,006	(23.720)			(23,720)		612.286		(65,873)	(65,873)	960	
576360-10-4	MasterCard Inc		02/21/2020 .	680 - MML Foundat	2,709.000	933, 115		84,532	808,880	(724,348)	L		(724,348)				848,583	848,583	1,084	
592688-10-5	Mettler-Toledo International I		12/15/2020 .	Waddell & Reed	30.000	34,396		21,478	21,478						21,478		12,918	12,918		
594918-10-4	Microsoft Corp		03/17/2020 .	Waddell & Reed	5,450.000	867,393		472,018	859,465	(387,447)			(387,447)		472,018		395,375	395,375	2,780	
59522J-10-3	Mid-America Apartment Communit	-	11/24/2020 .	Various	1,965.000	240,317	ļ	253,837	257,763	(3,927)	ļ		(3,927)		253,837		(13,520)	(13,520)	4,395	
620076-30-7	Motorola Solutions Inc		10/06/2020 .		2,794.000	421,457		501,430	450,225	51,205			51,205		501,430		(79,973)	(79,973)	5,878	
629377-50-8	NRG Energy Inc		12/30/2020 .	Various	1,400.000	50,895		46,809	46,809	/F 0F0\			/F 050)		46,809		4,086	4,086	150	
63633D-10-4 637417-10-6	National Health Investors Inc National Retail Properties Inc	1	12/18/2020 . 11/12/2020 .	Various	2,100.000	170,823 97.107		165,456	171, 108	(5,652) 970	·		(5,652)		165,456		5,367	5,367	4, 190 5, 175	
637417-10-6	National Retail Properties Inc		05/28/2020 .	Return of Capital	2,300.000	5, 181		5, 181		970			970		5, 181		(37,000)	(37,000)	(5, 181)	
65341B-10-6	NextEra Energy Partners LP		1.10/08/2020	Various	9.812.000			323.743	516.602	(192,859)			(192.859)		323.743		243.451	243.451	7.687	
654106-10-3	NIKE Inc		08/05/2020	Waddell & Reed	10.506.000	956,214		745.949	1,063,073	(317, 124)			(317, 124)		745,949		210,264	210,264	4,647	
666807-10-2	Northrop Grumman Corp		12/16/2020	Waddell & Reed	4,469.000	1,405,044		1,439,289	1,537,202	(97,913)			(97,913)		1,439,289		(34,245)	(34,245)	15,418	
67066G-10-4	NVIDIA Corp		10/23/2020		2,491.000	855,964		423,231	586 , 132	(162,902)			(162,902)		423,231		432,732	432,732	410	
67103H-10-7	O'Reilly Automotive Inc		12/02/2020 .	Waddell & Reed	214.000	94,877		79,903	79,903						79,903		14,973	14,973		
681919-10-6	Omnicom Group Inc		10/02/2020 .	Waddell & Reed	12,300.000	607,322		906,820	996,546	(89,726)			(89,726)		906,820		(299,497)	(299,497).	31,980	
681936-10-0	Omega Healthcare Investors Inc		12/03/2020 .	Various	16,400.000	495,323		661,703	693,957	(32,254)			(32,254)		661,703		(166,380)	(166,380)	15,075	
681936-10-0	Omega Healthcare Investors Inc		05/28/2020 .	Return of Capital		14, 199		14,199	14, 199	/400 047)					14, 199		(700 457)	(700 457)	(14, 199)	
682680-10-3 69007J-10-6	ONEOK Inc Outfront Media Inc		07/29/2020 . 07/21/2020 .	Various	27,300.000	917,017		1,643,174 414.550	2,065,791	(422,617)			(422,617)		1,643,174		(726, 157)	(726, 157)(6, 162).	39,083	
693180-10-4	PBF Logistics LP		03/25/2020 .	Various	28.814.000	174 . 170		598.692	583.484	(30,662)			15.209		598.692		(424,522)	(424,522)	14.983	
69351T-10-6	PPL Corp		11/24/2020	Various	2,000.000	60.054		71,050	71,050				13,203		71,050		(10,996)	(10,996)	2,490	
700517-10-5	Park Hotels & Resorts Inc		.03/18/2020	Various	34,400.000	550,594				(65, 166)			(65, 166)		824,762		(274, 169)	(274, 169)	18.920	
701094-10-4	Parker-Hannifin Corp		01/30/2020 .		2,800.000			477,997	576,296	(98,299)			(98,299)		477,997		87,116	87,116		
70450Y-10-3	PayPal Holdings Inc		08/05/2020 .	Waddell & Reed	1,939.000	289,919		104,766	209,742	(104,975)			(104,975)		104,766		185, 153	185, 153		
70509V-10-0	Pebblebrook Hotel Trust		03/18/2020	Various	52,900.000	885, 183		1,748,090	1,418,249	329,841			329,841		1,748,090		(862,907)	(862,907)	20 , 102	
718172-10-9	Philip Morris International In		08/19/2020 .		900.000	71,515		77,217	76,581	636			636		77,217		(5,702)	(5,702)	3, 159	
718546-10-4	Phillips 66		08/06/2020 .		10,500.000	649,902		978,418	1, 169, 805	(191,387)			(191,387)		978,418		(328,517)	(328,517)	18,900	
71943U-10-4 71943U-10-4	Physicians Realty Trust Physicians Realty Trust		12/29/2020 .	Various	46,700.000	870,594 31,910			874,075 31,910	(111,006)			(111,006)		763,069		107,525	107,525	22,517	
723484-10-1	Pinnacle West Capital Corp	1	11/10/2020 .	Barclays Capital	200.000	18.148	·····	14,721	14,721				ļ		14,721			3,426	166	
726503-10-5	Plains All American Pipeline L	1	05/06/2020	Various	55.600.000	357.725		1.273.458	1.015.989	257.469			257 . 469		1.273.458		(915.733)	(915,733)	19.926	
74340W-10-3	Prologis Inc		12/10/2020 .	Various	4,800.000	471,401			421,715	(52,924)	[(52,924)		368,792		102,609	102,609	3,886	
74460D-10-9	Public Storage		12/21/2020 .	Various	2,500.000	571,608		589,095	534, 166	54,929			54,929		589,095		(17,487)	(17,487)	14,000	
74736A-10-3	QTS Realty Trust Inc		11/10/2020 .	Various	14,200.000	895,212		693,477	769,914	(76,436)			(76,436)		693,477		201,735	201,735	14,056	
74736A-10-3	. QTS Realty Trust Inc		05/28/2020 .	Return of Capital		4,235		4,235	4,235						4,235				(4,235)	
74965L-10-1	RLJ Lodging Trust		12/30/2020 .	Various	5,600.000	74,310		63,745	63,745						63,745		10,564	10,564	112	
75513E-10-1 756109-10-4	Raytheon Technologies Corp	····	11/17/2020 . 11/20/2020 .	Waddell & ReedVarious	1,400.000	95,745 55.976		90,667 61,490	90,667	(4,832)			(4,832)		90,667		5,078 (5,514)	5,078 (5,514)	1,330	
756109-10-4	Realty Income Corp		05/28/2020 .	Return of Capital		55,976		51,490	5,700	(4,832)	·		(4,832)		51,490		(5,514)	(5,514)	(5,700)	
758849-10-3	Regency Centers Corp		12/18/2020 .	Various	9.400.000			5,700	593,046	(18,285)			(18,285)		574.761		(126,267)	(126,267)	8,806	
76131N-10-1	Retail Opportunity Investments		12/10/2020 .	Various	40,609.000	398,392			714,426	(79, 126)			(79, 126)		635,300		(236,908)	(236,908)	8,122	
76131N-10-1	Retail Opportunity Investments	1	05/28/2020	Return of Capital		5,535		5,535	5,535						5,535			(200,000)	(5,535)	
78377T-10-7	Ryman Hospitality Properties I		03/23/2020	Various	12,000.000	252,431		918,028	1,039,920	(121,892)			(121,892)		918,028		(665,597)	(665,597)	10,800	
78409V-10-4	S&P Global Inc		11/19/2020 .	Waddell & Reed	1,338.000	449,259		183,031	365,341	(182,310)			(182,310)		183,031		266,228	266,228	2,340	
78440X-10-1	SL Green Realty Corp		03/26/2020 .	Various	8,500.000	476, 105		742,098	780,980	(38,882)			(38,882)		742,098		(265,993)	(265,993)	7,523	
78573L-10-6	Sabra Health Care REIT Inc		05/07/2020	Various	29,072.000	301,543	ļ	555,482	620,396	(64,915)	ļ		(64,915)		555,482		(253,939)	(253,939)	13,082	
79466L-30-2	salesforce.com inc		08/05/2020 .		178.000	35,980	ļ	34,601	34,601			0.00 6	/050 /55		34,601		1,379	1,379		
81761L-10-2 828806-10-9	Service Properties Trust		05/11/2020 . 12/08/2020 .	Various	58,800.000	378,292		577, 122 4, 791, 903	1,430,604	96,341		949,823	(853,482)		577, 122		(198,830)	(198,830)(1.885,191)	32,023	
828806-10-9	Simon Property Group Inc		12/08/2020 .	Various	23,300.000	2,906,711		4, 791, 903	4,933,146	(141,244)			(48,483)		4,791,903		(1,885,191)	(1,885,191).	15.252	
0-01 -01 -01	. OOUTH OCISCY HUUSTIES HIC	4	112/0//2020	- ναι ιυυδ		000,41ز	<u> </u>		100,434	(40,483)	·	·	(40,483)	ļ	113,331		(140,080)	(140,000)	10,432	

					Showing All L															
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description			of Purchaser	Stock	sideration	Par Value	A atual Coat							Disposai			Disposal	Year	Date
		eign					Par value	Actual Cost	Value	Decrease	Accretion	Recognized		Value		Disposai	on Disposal			Date
844741-10-8	. Southwest Airlines Co		02/05/2020 .	Waddell & Reed	18,300.000	1,018,674		974, 114	987,834	(13,720)			(13,720)		974, 114		44,559	44,559	3,294	
848574-10-9 84860W-30-0	. Spirit AeroSystems Holdings In		01/06/2020	Waddell & Reed	16.530.000	484,269		721,910		(91,036)			(91,036)		721,910		(237,641)	(237,641)	504	
849343-10-8	Spirit Realty Capital Inc		04/21/2020	Various	32,374.000	401,753		624,852		139,656		62,572			624,852		(223,099)	(223,099)	21,610	
85254J-10-2	STAG Industrial Inc			Various	19,400,000	571.909				(49,279)			(49,279)		560 . 475		11.434	11.434	9.344	
85254J-10-2	STAG Industrial Inc	-		Return of Capital	13,400.000	42.317		42.317	42,317	(43,213)			(43,273)		42.317		11,404		(42,317)
854502-10-1	Stanley Black & Decker Inc		12/08/2020	Waddell & Reed	2.741.000	445.670		435.100	454.293	(19, 193)			(19.193)		435 . 100		10.570	10,570	5.065	,
85571B-10-5	Starwood Property Trust Inc		10/30/2020	Various	58,400.000	793,379		1,265,426	1,451,824	(186,398)			(186,398)		1,265,426		(472,047)	(472,047)	54,667	
862121-10-0	STORE Capital Corp		11/24/2020 .	Various	22,592.000	508,475		723,235	841,326	(118,092)			(118,092)		723,235		(214,759)	(214,759)	20,440	
866082-10-0	. Summit Hotel Properties Inc		12/23/2020 .	Various		74,310		66,417	66,417								7,893	7,893		
866674-10-4	. Sun Communities Inc		11/30/2020	Various	5,700.000	675,928		456,559	833,494	(376,935)			(376,935)		456,559		219,369	219,369	5,030	
866674-10-4	Sun Communities Inc		05/28/2020	Return of Capital		11,554		11,554	11,554						11,554				(11,554)
87165B-10-3	Synchrony Financial		12/17/2020	Waddell & Reed	2,300.000	75,972	ļ	68,025	82,823	(14,798)	ļ	.	(14,798)		68,025	ļ	7,948	7,948	2,024	
87612E-10-6	. Target_Corp		05/21/2020 .	Waddell & Reed		195,988		116,363	217,957	(101,594)			(101,594)		116,363		79,625	79,625	1,914	
87612G-10-1	. Targa Resources Corp		05/12/2020 .	Various	19,300.000	200,754				(55,390)		396,937	(452,327)		335,692		(134,938)	(134,938)	17,793	
88146M-10-1	Terreno Realty Corp		11/11/2020	Various	700.000	40,933		42,742	42,742						42,742		(1,809)	(1,809)	203	
892356-10-6 902653-10-4	Tractor Supply Co		12/07/2020	Waddell & Reed	1,270.000	172,767 55,979		112, 135	112, 135	(11,385)			(44 005)		112, 135		60,633	60,633	1,461	
902653-10-4	UDR Inc		05/28/2020	Return of Capital					15,482	(11,383)			(11,385)				(2,087)	(2,687)	(15,482	
90290N-10-9	USA Compression Partners LP		04/08/2020	Various	21,200.000	112,492		355,576		(28,992)			(28,992)		355,576		(243,084)	(243,084)		/
907818-10-8	Union Pacific Corp			Waddell & Reed	21,200.000	47.036		45.705	47.729	(2,023)			(2,023)		45.705		1,331	1.331	264	
91324P-10-2	UnitedHealth Group Inc		08/05/2020	Waddell & Reed	81.000	24,523		21,002	23,736	(2,734)			(2,734)		21,002		3,521	3,521	41	
918204-10-8	VF Corp		07/22/2020	Waddell & Reed	11,380.000	766,819			1, 134, 131	(235,030)			(235,030)				(132,282)	(132,282)	8,585	
91913Y-10-0	Valero Energy Corp		11/05/2020	Waddell & Reed	12,700.000	544,557		1,052,898	1, 189, 355	(136,457)			(136,457)		1,052,898		(508,341)	(508,341)	33,810	
92276F-10-0	Ventas Inc		06/25/2020	Various	56,500.000	2,221,116		3,438,388	3,250,886	187,502			187,502		3,438,388		(1,217,272)	(1,217,272)	49,561	
92276F-10-0	Ventas Inc		05/28/2020 .	Return of Capital		8,602		8,602	8,602						8,602				(8,602)
92339V-10-0	VEREIT Inc		11/02/2020	Various	51,900.000	280,491		481, 105	479,429	1,676			1,676		481, 105		(200,614)	(200,614)	7,906	
92339V-10-0	VEREIT Inc		05/28/2020	Return of Capital		5,361		5,361	5,361						5,361				(5,361)
92339V-10-0	VEREIT Inc		12/18/2020	Tax Free Exchange	103,100.000	976, 149		976, 149	947,410	28,739			28,739		976 , 149				44,230	
92339V-30-8	VEREIT Inc		12/21/2020 .	No Broker	89,360.000	400.050		440.040	404.074	(45.004)			(45,004)		440.040		40.740	40.740		
92343E-10-2 92343V-10-4	VeriSign Inc		08/05/2020	Waddell & Reed Barclavs Capital		139,359		119,640	134,674	(15,034)			(15,034)		119,640		19,719	19,719	861	
92345Y-10-6	Verisk Analytics Inc		09/22/2020 .	Waddell & Reed	940.000	160.847				(41,204)			(41,204)		99. 176		61.671	61,671	226	
92532F-10-0	Vertex Pharmaceuticals Inc		12/10/2020	Waddell & Reed	4.134.000		İ	820.684	905, 139	(84,455)	1		(84,455)		820.684		117,616	117,616	220	
925652-10-9	VICI Properties Inc		12/21/2020	Various	63,260.000	1,336,796		1,403,482	1,614,390	(210,908)			(210,908)		1,403,482		(66,686)	(66,686)	44,413	
925652-10-9	VICI Properties Inc	.]	05/28/2020	Return of Capital		6,699		6.699	6,699	(210,300)			(210,300)		6.699		(00,000)	(00,000)	(6,699)
92763M-10-5	Viper Energy Partners LP	.]	12/10/2020	Various	14,900.000	154,833		120,224	308,927	(1,533)		187, 170	(188,703)		120,224		34,609	34,609	5,720	
92826C-83-9	Visa Inc		02/21/2020	Waddell & Reed	545.000	114,017		87,026	102,406	(15,380)		.	(15,380)		87,026		26,991	26,991	164	
928260-83-9	Visa Inc		08/05/2020	680 - MML Foundat	4,446.000	854,922		126,358	835,403	(709,046)			(709,046)		126,358		728,564	728,564	2,668	
929042-10-9	. Vornado Realty Trust		03/27/2020 .	Various	12,500.000	669,958			831,250	7,499			7,499		838,749		(168,791)	(168,791)	28,731	
92936U-10-9	. WP Carey Inc	-	12/22/2020	ISI Group	700.000	48,772	ļ	49,013	49,013		ļ				49,013		(241)	(241)	731	
931142-10-3	. Walmart Inc		05/19/2020	Waddell & Reed	2,200.000	267,535	ļ	176,065	261,448	(85,383)	ļ	.	(85,383)		176,065	ļ	91,470	91,470	2,624	
948741-10-3	. Weingarten Realty Investors		12/10/2020	Various	21,770.000	497,562	·····	591,357	652,295	(60,938)	·		(60,938)		591,357		(93,795)	(93,795)	9,373	
950400-10-4	Welltower Inc		11/17/2020	Various	12,300.000	628,941		945,054	1,006,731	(61,677)		-	(61,677)		945,054		(316,114)	(316, 114)	17,228	
962166-10-4 989207-10-5	. Weyerhaeuser Co . Zebra Technologies Corp	-	12/16/2020	Various Waddell & Reed	40,887.000	1,037,983		1, 185, 199 14, 960	1,234,787	(49,589)			(49,589)		1, 185, 199		(147,216)	(147,216) 3,810	11,539	
989207-10-5 98978V-10-3	Zebra lechnologies corp	-	08/05/2020	Waddell & Reed		120,713	ļ		14,960	(57,562)	ļ		(57,562)		57,317	ļ	63,396	63,396	254	
G16249-10-7	Brookfield Property Partners L		05/05/2020	Various	38.695.000		İ		707.345	(57,562)	1	-	(57,562)		795.020		(434, 141)	(434, 141)	234	
067901-10-8	Barrick Gold Corp	-	03/05/2020	Franklin Templeton	17.100.000	354,439		314.437	317,889	(3,452)			(3,452)		314.437		40,002	40,002	1.197	
112750-10-7	Brookfield Infrastructure Corp		04/21/2020	Securian Asset Mgmt	1.000	52											16	16		
178587-10-1	City Office REIT Inc		02/28/2020	Various	9,279.000	107,221		109,537	125,452	(15,915)			(15,915)		109,537		(2,316)	(2,316)	2, 181	
448055-10-3	Husky Energy Inc		04/29/2020 .	Franklin Templeton	21,300.000	59,286		36,848	170,938	94,548		222,368	(127,820)	(6,270)	36,848	(1,905)	24,343	22,438	2,947	
559222-40-1	Magna International Inc		11/19/2020	Waddell & Reed	500.000	30,284		25,861	25,861						25,861		4,423	4,423	200	
962879-10-2	Wheaton Precious Metals Corp		08/14/2020	Franklin Templeton	17,500.000	549,391	ļ	387,461	400,974	(2,589)	ļ		(2,589)	(10,924)	387,461	(1,616)		161,930	60	
G16252-10-1	Brookfield Infrastructure Part	.	09/15/2020	Various	4,500.000	220,551	ļ	136,897	209,767	(72,870)	ļ	.	(72,870)		136,897		83,655	83,655	3,747	
G16252-10-1	Brookfield Infrastructure Part		04/01/2020	Spin Off		80,991		80,991	158,903	(77,912)			(77,912)		80,991					
G16258-10-8	Brookfield Renewable Partners		12/29/2020 .	Various	10,700.000	563,554		270,576	422,314	(151,738)			(151,738)		270,576		292,978	292,978	11,284	
G16258-10-8	Brookfield Renewable Partners		07/30/2020	Spin Off		67.411	L	67.411	109.364	(41.954)	1	. [(41,954)	L	67.411	I	1	I		

4	2	2	A	5	Showing All L	-011Y-1 E1111 E	8	9	10				Carrying Value		16	17	40	10	20	04
1 1	2	3	4	5	О	/	٥	9	10	11	nange in Bo		, ,		16	17	18	19	20	21
										11	12	13	14	15						
													.	Total					D I	
												Current	Total	Foreign	5				Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
K0514G-10-1	AP Moller - Maersk A/S	R	10/08/2020 .	Franklin Templeton	274.000	430,946	1 di Value	391.911	395,076	(25,467)	Accietion	rtecognized	(25, 467)	22,301	391,911	(1,233)		39,036	4,436	Date
J03393-10-5	Astellas Pharma Inc	В	01/17/2020 .	Franklin Templeton	11.400.000	197.757		143,206	196,208	(49, 145)			(49, 145)	(3,858)	143.206	2,038	52.513	54,551	, 400	
G06940-10-3	BAE Systems PLC	В	02/20/2020	Franklin Templeton	41.579.000	351,698		271,349	311,331	(32,024)			(32,024)	(7,958)	271,348	360	79,990	80,350		
056752-10-8	Baidu Inc	C	01/28/2020	Franklin Templeton	3,200.000	428,107		404, 128	404,480	(352)			(352)		404, 128		23,979			
G0756R-10-9	Bank of Ireland Group PLC	. B	04/23/2020 .	Franklin Templeton	87,455.000	196 , 159		311,310	478,794	(127,691)			(188,618)	21, 134	311,310	(27,667)	(87,484)			
D0712D-16-3	Bayer AG	. B	08/17/2020 .	Franklin Templeton	3,728.000	250,523		392,622	304,392	73,686			73,686	14,544	392,622	5,641	(147,740	(142,099)	8,377	
F1058Q-23-8	BNP Paribas SA	. B	04/15/2020 .	Franklin Templeton	19,272.000	794,310		960,093	1, 141,757	(261,619)			(261,619)	79,956	960,094	(93,618)		(165,784)		
G12793-10-8	BP PLC	. B	04/08/2020 .	Franklin Templeton	90,565.000	378,996		565,340	566,223	(16,432)			(16,432)	15,549	565,340	(53,847)		(186,344)	4,817	
Y14965-10-0	. China Mobile Ltd	. B	03/20/2020 .	Franklin Templeton	70,000.000	476,986	ļ	691,706	588,454	104, 196	ļ		104, 196	(944)	691,706	3, 146		(214,720)		
Y1505D-10-2	. China Telecom Corp Ltd	. B	07/24/2020 .	Franklin Templeton	1,236,000.000	369,531	ļ	504,807	509,210	(4,309)	ļ		(4,309)	(93)	504,807	2,642	(137,918		15,224	
F80343-10-0	Cie de Saint-Gobain	. B	03/26/2020 .	Franklin Templeton	12,617.000	266,768		486, 178	516,434	(74,674)			(74,674)	44,418	486, 178	(55,039)		(219,410)		
F61824-14-4	Cie Generale des Etablissement	. B	10/08/2020 .	Franklin Templeton	4,332.000	457,346	·	361,386	530,004	(177,327)	ŀ		(177,327)	8,708	361,386	402		95,961	4,060	
G2177B-10-1	CK Asset Holdings Ltd	. B	12/29/2020 .	Franklin Templeton	115,284.000	598,657	<u> </u>	699,276		(130,745)	····		(130,745)	(2,250)	699,277	5,731	(106,350)	(100,619)	28,556	
D15349-10-9 F22797-10-8	Covestro AG	D	10/14/2020 .	Franklin Templeton Franklin Templeton	75.000	3,955		3,294	3,294	(229, 476)			(229, 476)	24.861	3,294	(17)		661 67,775		
D2035M-13-6	Deutsche Telekom AG	D	12/22/2020 .	Franklin Templeton	14,923.000	294,308		264.859	243,827	(229,476)			(229,476)	3,578	264,859	(24,003)		(58,754)	1.638	
D24914-13-3	E.ON SE	B	12/22/2020 .	Franklin Templeton	11,777.000	133, 128		134.850	125,782	6,991			6,991	2,076	134,850	3,095		(1,722)	2,684	
G29183-10-3	Eaton Corp PLC	C	11/09/2020 .	Waddell & Reed	1,400,000	156, 429		143,556	143,556					2,070	143.556		12.873	12.873	3.723	
T3643A-14-5	Eni SpA	B	10/06/2020	Franklin Templeton	56.328.000	502,645			874.611	91, 171		220.497	(129, 326)	99,943	845,227	(103,360)			13.483	
N3167Y-10-3	Ferrari NV	C	08/05/2020 .	Waddell & Reed	1, 174,000	186,722		165,245	194,344	(29,099)			(29,099)		165,245	(100,000)	21,477	21,477	117	
G4770L-10-6	Informa plc	В	12/02/2020	Franklin Templeton	1,895.000	13,830		9,847	9,847						9,847	383	3,600	3,983		
N4578E-59-5	ING Groep NV	В	07/17/2020 .	Franklin Templeton	66, 143.000	543,389		749,979	792,769	(81,611)			(81,611)	38,821	749,979	(36,356)				
G51604-16-6	Johnson Matthey PLC	. B	07/23/2020 .	Franklin Templeton	12,807.000	352,915		400,063	508,678	7,023		91,074	(84,051)	(24,564)	400,063	(2,707)	(44,441		8,467	
48241A-10-5	KB Financial Group Inc	C	12/08/2020 .	Franklin Templeton	4,400.000	185,367		192,690	182,028	10,662			10,662		192,690		(7,323)		7,855	
H893NZ-10-7	Landis+Gyr Group AG	В	01/31/2020 .	Franklin Templeton	2,057.000	191,342		158,017	214,098	(54, 109)			(54, 109)	(1,972)	158,018	1,460	31,864			
D5357W-10-3	Merck KGaA	. B	02/20/2020 .	Franklin Templeton	2,770.000	361,717		119,919	327,251	(236, 265)			(236,265)	28,933	119,919	(30,976)				
J4509L-10-1	. MITSUI FUDOSAN CO LTD	. B	07/02/2020 .	Franklin Templeton	18,600.000	333,541		444,396	457,425	(9,810)			(9,810)	(3,219)	444,396	9,216			3,232	
66987V-10-9	Novartis AG	C	08/14/2020 .	Franklin Templeton	4,906.000	417,192		314,833	464,549	(149,716)			(149,716)		314,833		102,359		15, 146	
G6700G-10-7	nVent Electric PLC	. C	12/28/2020 .		900.000	20,826	·	24,844	24,844	(440.075)	·		(440.075)		24,844		(4,018)		473	
N6596X-10-9 H69293-21-7	NXP Semiconductors NV	. U	11/06/2020 .	Various Franklin Templeton	4,800.000 616.000			463,873	610,848	(146,975)			(146,975)	(7,762)	463,873	15.925	141,562	141,562 87,251	6,300	
G7690A-11-8	Royal Dutch Shell PLC	D	03/20/2020 .	Franklin Templeton	29,216.000			740.915		(224,738)			(224,738)	(7,762)	740,915	(168, 104)				
796050-88-8	Samsung Electronics Co Ltd	lc	12/22/2020	Franklin Templeton	29,210.000	284, 180		204,202	249,700	(45,498)			(45,498)	50,241	204,202	(100, 104,	79,978		3,500	
F5548N-10-1	Sanofi	R	08/17/2020 .	Franklin Templeton	3.509.000		İ	204,202		(71,641)	İ		(43,496)	11.158	204,202	3.919	59.588	63,507	8,352	
L8300G-13-5	SES SA	В	04/15/2020 .	Franklin Templeton	35,386,000	204,595			496,030	177.074		83.455		2,326	591,974	(22,976)			, 002	
J7165H-10-8	SEVEN & I HOLDINGS CO LTD	В	09/09/2020 .	Franklin Templeton	19,700.000	636,644			725,809	86,888			86,888	(18,299)	794,398	37,927	(195,681)	(157,754)	10.296	
Y79985-20-9	Singapore Telecommunications L	В	09/25/2020	Franklin Templeton	235,900.000	472,593		513,595	590,978	(30,646)			(30,646)	(46,736)	513,595	42,522	(83,524		16,805	
Y8008N-10-7	Sinopharm Group Co Ltd	B	12/10/2020 .	Franklin Templeton	95,600.000	233,889		293,915	349,071	(56,677)			(56,677)	1,522	293,915	(2)			8,018	
G84228-15-7	Standard Chartered PLC	. B	04/15/2020 .	Franklin Templeton	34,778.000	175,372		453,256	328,460	94,778			94,778	30,018	453,256	(53, 494)	(224,390	(277,884)		
J77884-11-2	. Sumitomo Rubber Industries Ltd	. B	02/21/2020 .	Franklin Templeton	16,900.000	189,304		194,764	207,964	(5,600)			(5,600)	(7,601)	194,764	2,019			3,921	
Y82594-12-1	SUN HUNG KAI PROPERTIES LTD	. B	12/23/2020 .	Franklin Templeton	10,000.000	129,662		151,053	153, 114	(2,048)			(2,048)	(13)	151,053	766	(22, 158)		6,383	
Y83310-10-5	. Swire Pacific Ltd	B	07/22/2020 .	Franklin Templeton	10,800.000	57,490	ļ	71,732	100,354	(1,845)	ļ	26,522	(28,367)	(256)	71,732	540	(14,782)		2,299	
J7923L-12-8	Taiheiyo Cement Corp	. B	03/23/2020 .	Franklin Templeton		88,470		224,884	180,502	47, 162			47 , 162	(2,780)	224,884	953	(137,367)	(136,414).		
874039-10-0	. Taiwan Semiconductor Manufactu	. C	03/20/2020 .	Franklin Templeton	2,100.000	110,593		92,247	122,010	(29,763)			(29,763)		92,247		18,346	18,346	959	
J8129E-10-8	. Takeda Pharmaceutical Co Ltd	B	08/14/2020 .	Franklin Templeton	5,500.000	205,005		220,256	219,291	1,486			1,486	(521)	220,256	4,746	(19,998)		3,885	
L90272-10-2	Tenaris SA	- B	04/22/2020 .	Franklin Templeton	14,578.000	93,555	}	184,513	164,297	17,548	····	-	17,548	2,667	184,512	(8,467)	(82,490)	(90,957)	1 705	
89151E-10-9 F92124-10-0	Total SA	. U	12/28/2020 .	Waddell & Reed	1,200.000	52,583 680,265	····	44,552 922.758	44,552	(70.398)	····		/70.000	EE 700		(84, 084)	8,031		1,725	
F92124-10-0 G90202-10-5	Total SA	. B	04/15/2020 .	Franklin Templeton	17,574.000			922,758		(70,398)			(70,398)	55,732	922,758	(12,097)			15,797	
G90202-10-5 F9686M-10-7	Travis Perkins PLC	. D	03/20/2020 .	Franklin Templeton Franklin Templeton		508.816		147,632		(73,012)			(67,600)	(4,433)	147,632	(30,212)				
G93882-19-2	Vodafone Group PLC	B	12/09/2020 .	Franklin Templeton		908,370	·	1,261,517	1, 120,040		l		(73,012)	51.951	1,261,517	(30,212			46,721	
060505-10-4	Bank of America	0	08/01/2020 .	Class Action Proceeds .		906,370									1,201,31/	(30,300)				
222372-10-4	Countrywide Financial	1		Class Action Proceeds .		146											146			
58933Y-10-5	Merck & Co	1	03/05/2020	Class Action Proceeds .		979											979	979		
71654V-10-1	Petroleo Brasileiro SA	1		Class Action Proceeds .		4.338	Ī				<u> </u>						4.338	4.338		
871508-10-7	Symbol Technologies		05/14/2020 .	Class Action Proceeds .		69											69			
02917T-40-1	Val American Realty Capital	1	12/31/2020	Class Action Proceeds		125 967											125 967			

E14.2

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE MINNESOTA LIFE INSURANCE COMPANY

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	C	Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	_'	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	,		(11+12-13)	Value	Date	` /	on Disposal	` '	Year	Date
9099999.	Subtotal - Common Stocks - Industria	l and	Miscellaneo	ous (Unaffiliated) Pu	blicly Traded	126,079,272	XXX	137,235,428	155,802,684	(16,790,540)		2,301,345	(19,091,885)	524,624	137,235,430	(767,721)	(10,388,450)	(11, 156, 171)	2,051,527	XXX
	. Invesco DB Commodity Index Tra ETF			Various	32,100.000	411,531		444,269	511,995	(67,726)			(67,726)		444,269		(32,739)	(32,739)		
	Securian AM Equity Stabilizati			. Tax Free Exchange	761,346.000	7,699,219		7,699,219	9,752,847	(2,053,628)			(2,053,628)		7,699,219				216,870	
	Securian AM Balanced Stabiliza			. Tax Free Exchange	2,947,527.000	30,308,629		30,308,629	38,907,349	(8,598,721)			(8,598,721)		30,308,629				1,965,526	
	Securian AM Real Asset Income			Tax Free Exchange	2,258,681.000	22,770,050		22,770,050	25,816,723	(3,046,672)			(3,046,672)		22,770,050				<u>5</u> 14,524	
	<u> Subtotal - Common Stocks - Mutual F</u>	unds				61, 189, 429		61,222,167	74,988,914	(13,766,747)			(13,766,747)		61,222,167		(32,739)	(32,739)	2,696,920	
09255X-10-0	BlackRock Floating Rate Income		05/20/2020	. Bank of America ML	3,400.000	36,439		47,719	45,696	2,023			2,023		47,719		(11,280)	(11,280)	1,340	
9699999.	Subtotal - Closed-End Funds					36,439	XXX	47,719	45,696	2,023			2,023		47,719		(11,280)	(11,280)	1,340	XXX
9799997.	Total - Common Stocks - Part 4					187,305,140	XXX	198,505,314	230,837,294	(30,555,264)		2,301,345	(32,856,609)	524,624	198,505,316	(767,721)	(10,432,469)	(11,200,190)	4,749,787	XXX
9799998.	Total - Common Stocks - Part 5					66,721,200	XXX	70,781,344				438, 102	(438, 102)		70,343,242	91,336	(3,713,381)	(3,622,045)	567,940	XXX
9799999.	Total - Common Stocks					254,026,340	XXX	269,286,658	230,837,294	(30,555,264)		2,739,447	(33, 294, 711)	524,624	268,848,558	(676, 385)	(14, 145, 850)	(14,822,235)	5,317,727	XXX
9899999.	Total - Preferred and Common Stocks	3				265,675,455	XXX	281,313,899	238,532,558	(30,555,264)		3,434,035	(33,989,299)	524,624	280,875,799	(676, 385)	(14,523,972)	(15,200,357)	5,712,628	XXX
9999999 -	Totals					3,931,257,940	XXX	3,876,919,051	2,844,910,368	(30,685,701)	(454,087)	6,745,706	(37,885,494)	524,624	3,880,958,495	(676, 385)	40,844,038	40,167,653	88,332,309	XXX

SCHEDULE D - PART 5 and Stocks ACOLURED During Year and Fully DISPOSED OF During Current Year

				Showing Al	Long-Term Bonds	s and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3 4	5	T 6	7	8	9	10	11			ok/Adjusted C		e	17	18	19	20	21
· '	_				'			10	• • •	12	13	14	15	16	1 ''	10	10	20	
										12	10	1-7	10	Total					
												Current	Total						
						5						Current	Total	Foreign					
						Par Value						Year's	Change in	Exchange				Interest	
						(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
						or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP						Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For- Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
912803-FG-3	United States Treasury Strip P	03/17/2020	Morgan J P-B	05/07/2020	Various	8,000,000	5,292,800	5,244,856	5,298,898	(Decrease)	6,098	rtecognized		value	Disposai	(54,042)	(54,042)	i cai	Dividends
912810-SJ-8	United States Treasury Note/Bo	01/22/2020	Various	05/18/2020	Various	22,945,000	22,812,676	27,395,736	22,812,676							4,583,060	4,583,060	383.851	216,25
912810-SK-5	United States Treasury Note/Bo	04/22/2020	Various	05/18/2020	Various	17,824,000	21,484,179	22,359,323	21,476,692		(7.488)		(7,488))			882,631	192, 188	149,91
912810-SL-3	United States Treasury Note/Bo	08/14/2020	Various	09/01/2020	Various	36, 123, 000	41,457,738	41,013,940	41,431,212		(26,526		(26,526)			(417,272)	(417,272)	324,244	189,40
912810-SN-9	United States Treasury Note/Bo	11/17/2020	Various	11/17/2020	Various	70, 100,000	65,502,623	65,385,539	65,503,195		571		571	/		(117,656)	(117,656)	300,481	296,890
912810-SP-4	United States Treasury Note/Bo	11/13/2020	Barclays Capital	11/17/2020	Various	22,000,000	20,582,031	20,682,413	20,582,063		32		32			100,350	100,350		
912828-YS-3	United States Treasury Note/Bo	01/29/2020	Various	03/24/2020	Various	2,275,000	2,281,601	2.354.687	2,281,601							73.087	73,087	10,360	7,540
912828-YY-0	United States Treasury Note/Bo	01/21/2020	Various	03/24/2020	Various	13,800,000	13,905,255	14, 173, 216	13,903,781		(1,473		(1,473))		269,435	269,435	25,389	9,44
912828-Z2-9	United States Treasury Note/Bo	02/07/2020	Bank of America-E	03/23/2020	Various	900,000	902,640	925,022	902,546		(93		(93)			22,476	22,476	2,431	1,00
	United States Treasury Note/Bo	02/26/2020	Morgan J P-B	02/28/2020	Various	10,500,000	10,620,621	10,678,057	10,620,425		(196		(196))		57,633	57,633	12,296	11, 10
912828-Z6-0	United States Treasury Note/Bo	02/12/2020	Bank of America—E	02/14/2020	Various	19,500,000	19,479,499	19,479,923	19,479,577		78		78			346	346	11,589	9,570
912828-Z7-8	United States Treasury Note/Bo	02/12/2020	Citigroup	02/14/2020	Various	14,500,000	14,464,941	14,478,104	14,465,006		65		65			13,098	13,098	10,701	7,768
912828-Z8-6	United States Treasury Note/Bo	02/26/2020	First Bst(NY) - B	02/28/2020	Various	8, 100,000	8, 159, 828	8,209,036		ļ	(164)		(164)			49,372	49,372	4,896	3,978
912828-Z9-4	United States Treasury Note/Bo	05/06/2020	Various	06/04/2020	Various	41,295,000	43,204,391	43,344,708	43,201,948		(2,443)		(2,443))		142,760	142,760	73,947	67,602
912828-ZA-1	United States Treasury Note/Bo	03/26/2020	Various	05/14/2020	.Various	37,400,000	37,914,202	37,924,020	37,913,696		(506)		(506))		10,324	10,324	24,898	24, 181
912828-ZB-9	United States Treasury Note/Bo	03/24/2020	HSBC Sec Inc - B	04/01/2020	Various	33,375,000	34,272,087	34,734,606	34,269,531		(2,556)		(2,556))		465,075	465,075	33, 106	25,507
912828-ZC-7	.United States Treasury Note/Bo	03/24/2020	Various	03/31/2020	Various	49,250,000	50,444,491	50,540,749	50 , 443 , 155		(1,336)		(1,336))	ļ	97,594	97,594	35, 181	32,252
912828-ZE-3	. United States Treasury Note/Bo	04/02/2020	Various	05/21/2020	.Various	33,860,000	34, 121, 065	34,109,918	34, 116, 751		(4,314)		(4,314)			(6,833)	(6,833)	26,120	1,20
912828-ZF-0	United States Treasury Note/Bo	04/27/2020	Various	05/04/2020	Various	11,475,000	11,535,438	11,522,261	11,534,627		(811)		(811)	}		(12,366)	(12,366)	4,593	
912828-ZG-8	United States Treasury Note/Bo	03/31/2020	Various	08/12/2020	Various	5,785,000	5,798,319	5,806,178	5,797,898		(421)		(421)	1		8,280	8,280	1,771	31
912828-ZL-7	United States Treasury Note/Bo	05/28/2020	Various	06/02/2020	Various	10,646,000	10,633,664	10,666,609	10,633,756		92		92			32,854	32,854	1,977 21,127	925
912828-ZN-3 912828-ZQ-6	United States Treasury Note/Bo United States Treasury Note/Bo	05/21/2020	Various	06/17/202008/04/2020	. Various	33,860,000	4,918,287	33,742,052	4,918,569		499		499			(71,486) 17,413	(71,486)	4, 121	9,567
912828-ZS-2	United States Treasury Note/Bo	06/29/2020	Various Various	08/04/2020	Various Various	1, 175, 000	1, 171, 211	1, 173, 241			16		16			2,014	2,014	4, 121	2,956
912828-ZT-0	United States Treasury Note/Bo	06/24/2020	Various	08/03/2020	Various	3,308,000	3,296,542	3,303,830	3,296,750		209		209			7,079	7,079	1,003	241
912828-ZU-7	United States Treasury Note/Bo	06/29/2020	Bank of America-E	06/30/2020	Morgan J P-B	2,000,000	2.004.616	2.004.290	2.004.612		(4)		(4)			(322)	(322)	219	205
91282C-AB-7	United States Treasury Note/Bo	07/29/2020	Nomura Sec In-E	09/16/2020	Morgan J P-B	250,000	249,980	249,745	249,981		1		1	,		(236)	(236)	82	
91282C-AE-1	United States Treasury Note/Bo	11/13/2020	Various	11/17/2020	Various	130,790,000	129,090,235	128,895,142	129,090,968							(195,825)	(195,825)	152,607	149,363
91282C-AF-8	United States Treasury Note/Bo	08/27/2020	Deutsche Bank Sec	08/28/2020	Various	11,450,000	11,430,320	11,439,912	11,430,320							9,592	9,592	661	661
91282C-AG-6	United States Treasury Note/Bo	09/25/2020	Various	10/05/2020	Various	4,550,000	4,549,396	4,548,243	4,549,400		4		4			(1,157)	(1, 157)		445
91282C-AJ-0	.United States Treasury Note/Bo	09/23/2020	Various	09/24/2020	.Various	13,925,000	13,906,928	13,905,553	13,906,931		3		3			(1,378)	(1,378)	1,984	1,944
91282C-AK-7	.United States Treasury Note/Bo	09/24/2020	Morgan J P-B	09/28/2020	.Various	2,200,000	2, 197, 859	2, 198, 242	2, 197, 863		4		4			379	379	122	106
91282C-AP-6	. United States Treasury Note/Bo	11/13/2020	Various	11/17/2020	. Various	57,000,000	56,859,214	56,852,349	56,859,322		107		107			(6,973)	(6,973)	5,295	5, 100
91282C-AV-3	. United States Treasury Note/Bo	12/21/2020	Deutsche Bank Sec	12/21/2020	.Deutsche Bank Sec	2,300,000	2,286,523	2,287,332	2,286,523							809	809	2,057	
91282C-AW-1	. United States Treasury Note/Bo	11/30/2020	Citigroup	12/01/2020	Deutsche Bank Sec	3,000,000	3,005,518	3,002,695	3,005,518							(2,823)	(2,823)	352	354
91282C-AX-9 91282C-AY-7	United States Treasury Note/Bo	12/22/2020	Deutsche Bank Sec Goldman Sachs	12/23/202012/28/2020	Various	22,050,000	22,053,44514,001,094	22,052,121	22,053,440		(5		(5)	·····		(1,320)	(1,320)	1,306 4,425	1,230
	United States Treasury Note/Bo United States Treasury Note/Bo	12/14/2020	Citigroup		Various Barclays Capital	14,000,000	3,001,768	13,987,502	3,001,768		(1.		(1)	1		(13,590)	(13,590)	4,425	3,606
91282C-BA-8	United States Treasury Note/Bo	12/21/2020	Barclays Capital	12/01/202012/21/2020		1, 100,000	1,098,238	1,098,238	1,098,238								(0,910)	02	26
	Subtotal - Bonds - U.S. Governme					780.566.000	783.804.301	789.698.223	783.764.757		(39.544)		(39.544)			5.933.466	5,933,466	1.753.971	
	Federal Farm Credit Banks Fund		Morgan St(Ny)-B	04/30/2020	Call 100.0000	/80,566,000 500,000	/83,804,301 499,750	789,698,223 500,000	/83,764,757 499,755		(39,544	1	(39,544)	7	 	5,933,466	5,933,466	1,753,971	1,310,82
					.j.va11 100.0000						5 5		5						490
	Subtotal - Bonds - U.S. Special Re		Tr. Li S.	44 (40 (0000	T	500,000	499,750	500,000	499,755		J		5			245	245	2,450	490
00287Y-DC-0	AbbVie Inc	05/14/2020			Tax Free Exchange	7,620,000	8,211,541	8,147,805	8,147,805		(63,736)		(63,736)	}			0.000	196,257	47 , 456
013092-AC-5 013092-AE-1	Albertsons Cos Inc / Safeway I	06/30/2020	Fort Washington		Fort Washington	178,000	178,890	185, 120	178,857		(100		(33)			6,263	6,263	7,226	5,031
013092-AE-1 02376R-AC-6	Albertsons Cos Inc / Safeway I	03/10/2020	Fort Washington		Fort Washington	109,000	101,643		180,270		480		480	/		(49,802)	(49,802)	2,377	1,529
02406P-AL-4	American Axie & Manufacturing	05/10/2020	Fort Washington		Call 101.1040	63,000	62,631	63,696	62,599		(32)		(32)			(49,802)	401	3,074	1,24
039483-BH-4	Archer-Daniels-Midland Co	07/21/2020	Jeffries & Co-E		Securian Asset Mgmt	3,500,000	4.633.510	4,511,780	4,627,088		(6.422)		(6.422)			(115,308)	(115,308)	61,300	
039483-BM-3	Archer-Daniels-Midland Co	07/21/2020	Various	09/23/2020	Securian Asset Mgmt	3,300,000	4,535,923	4,452,760	4,531,186		(4,737		(4,737)			(78,426)	(78,426)		
039483-BP-6	Archer-Daniels-Midland Co	03/27/2020	Morgan J P-B	09/30/2020	Call 104.3170	7,500,000	7,674,300	7,823,775	7,629,068		(45, 232		(45, 232)			(129,068)	(129,068)	460,884	11,25
043436-AS-3	Asbury Automotive Group Inc	02/05/2020	Fort Washington	03/20/2020	Fort Washington		65,000	55,088	65,000							(9,913)	(9,913)	284	
053332-AZ-5	AutoZone Inc	03/26/2020	Morgan J P-B	09/22/2020	Citigroup	1, 150, 000	1, 149, 230	1,369,857	1,149,277		47		47			220,580	220,580	22,233	
053611-AK-5	Avery Dennison Corp	03/04/2020	Morgan J P-B	05/06/2020	Jeffries & Co-E	300,000	298,710	291,636	298,722		12		12			(7,086)	(7,086)	1,259	
05409Q-AA-6	. Avon International Operations		Fort Washington	11/02/2020	. Call 101.9690	93,000	94,323	94,831	94,054		(269)		(269))		(1,054)	(1,054)	5,366	1,985
05608Q-AA-5	BY Crown Parent LLC / BY Bond	07/23/2020	Fort Washington		Fort Washington	31,000	31,000	31,233	31,000							233	233		
	Baxter International Inc	03/24/2020	Morgan J P-B	11/08/2020		10,000,000	9,985,600	11,382,872	9,987,117		1,517		1,517			12,883	12,883	1,614,122	ļ
071813-BW-8	Baxter International Inc	03/24/2020	Morgan J P-B	04/22/2020	First Bst(NY) - B	700,000	697,417	813,631	697,431		14	ļ	14	ļ		116,200	116,200	2, 151	L

						II Long-Term Bonds	and Stocks	ACQUIRED		ar and Fully										
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C			17	18	19	20	21
							Par Value (Bonds)			Book/	12	13 Current	Current Year's Other-	Total Change in Book/	Total Foreign Exchange Change in	Foreign			Interest and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP		_	Б.		D	NI 6	Number of		0	Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-	Danasis tias	For-	Date		Disposal	Name of	Shares	A -41 O4	Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication 093645-AJ-8	Description Block Communications Inc	eign	Acquired 02/10/2020	_	Date02/10/2020	Purchaser Fort Washington	(Stock) 28,000	Actual Cost	eration 28,455	Disposal 28,000	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal 455	Disposal 455	Year	Dividends
12513G-BF-5	CDW LLC / CDW Finance Corp		08/10/2020		09/23/2020			62,000	61,566	62,000							(434)	(434)	235	
126307-AF-4	CSC Holdings LLC		03/24/2020	Fort Washington	06/18/2020	Fort Washington	187,000	179,520	196,350	180,578		1,058		1,058			15,772	15,772	7,609	4,593
12770R-AA-1	Caesars Resort Collection LLC		06/19/2020		11/17/2020		41,000	41,000	43, 153	41,000							2, 153	2, 153	871	ļ'
13057B-AE-0 143658-BC-5	California Republic Auto Recei		03/13/2020		08/15/2020	Paydown	3,000,000	3,006,445	3,000,000	3,000,000		(6,445)	·	(6,445)	·				42,249	572
15135B-AM-3	Centene Corp		04/02/2020		12/16/2020			7,920,000	8,511,250			4,348		4,348			4, 113	4,113		1,651
15135B-AR-2	Centene Corp		05/08/2020			Fort Washington	117,000	116,062	123,874	116,130		68		68			7,744	7,744	5,083	
15135B-AU-5	Centene Corp		02/05/2020			Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000									23,906	
16411Q-AD-3	Cheniere Energy Partners LP		02/24/2020			Fort Washington	195,000	203,775	182,569	203,514		(261)		(261)			(20,945)	(20,945)	5,728	4,418
	Chobani LLC / Chobani Finance		10/19/2020			Fort Washington	36,000	36,000 70,865		36,000				23			450 112	450 112	2.538	346
	DPL Inc		01/08/2020			Tax Free Exchange	125,000	122,813	122,875	122,875		62		23 62			112	112	2,336	1,284
	DPL Inc		04/23/2020			Fort Washington	717,000		755,518			1,284		1,284			75,649		10,623	
	DPL Inc		06/17/2020	Fort Washington	07/07/2020	Fort Washington	70,000	70,000	71,400	70,000							1,400	1,400	160	
	Dell International LLC / EMC C		04/03/2020	Fort Washington		Fort Washington	158,000		170,754	157 , 784							12,970	12,970	852	
	Walt Disney Co/The		03/19/2020	Citigroup		Citigroup	5,000,000 5,000,000	4,997,250	5,017,850	4,997,250 4,994,500					····		20,600	20,600	465	ļ'
	DISH DBS Corp		03/19/2020		03/19/2020			4,994,500	4,991,750 173,264	4,994,500							(2,750)	(2,750)	5.506	1.649
	Dollar General Corp		.04/01/2020		04/22/2020		1.575.000	1.559.203	1.831.268	1.559.218		15		15			272.050	272.050	3.790	
	Drive Auto Receivables Trust 2		04/03/2020		05/15/2020		2,526,392	2,525,208	2,526,392	2,526,392		1, 184		1, 184					19,677	7,488
	Edison International		03/31/2020		07/29/2020		1,475,000	1,471,593	1,642,014	1,471,798		205		205			170,216	170,216	23,932	
28470R-AH-5	Caesars Entertainment Inc		06/19/2020		11/17/2020		68,000	68,000	72,760	68,000							4,760	4,760	1,570	
	Enterprise Products Operating Exelon Generation Co LLC		01/06/2020 05/12/2020		02/18/2020	Various	4,350,000 213,000	4,322,160 212,604	4, 435, 142	4,322,168 212,605		8					112,973	112,973 7,835	8,295 8,295	
	FedEx Corp		04/03/2020		04/16/2020		3,485,000	3,451,893	3,934,537	3,451,893							482,645	482.645	4.778	
340711-AY-6	Florida Gas Transmission Co LL		06/10/2020		09/11/2020		2,340,000	2,334,454	2,473,450	2,334,563		109		109			138,887	138,887	13,426	
34533G-AA-7	Ford Credit Auto Owner Trust 2		06/16/2020		11/16/2020		2,000,000	2,000,000	2,000,000	2,000,000									1, 192	
345397-B3-6	Ford Motor Credit Co LLC		11/09/2020		12/04/2020		200,000	200,000	206,250	200,000							6,250	6,250	556	
	Ford Motor Credit Co LLC		04/09/2020			Fort Washington	201,000	190,448	213,060	191,397		949					21,663	21,663	7,836	
	Fortress Transportation and In Fox Corp		03/04/2020		05/11/2020		149,000	153,524	134,774	152,693		(831)		(831)			(17,919) 25,929	(17,919) 25,929	6,599 125	
	Freeport-McMoRan Inc		02/19/2020		05/20/2020		180,000	180,000	1,458,630	180,000							(11,520)	(11,520)	1,551	
38147U-AC-1	Goldman Sachs BDC Inc		02/06/2020			Baird Rob W	500,000	499,550	506,460			2		2			6,908	6,908	417	
382550-BE-0	Goodyear Tire & Rubber Co/The		06/09/2020		12/16/2020		339,000	334,580	339,848			634		634			4,633	4,633	10,279	1, 179
382550-BG-5	Goodyear Tire & Rubber Co/The		02/12/2020	Fort Washington		Fort Washington	167,000	171,175	138,778	171, 118		(57)		(57)			(32,340)	(32,340)	4,342	3,355
	Group 1 Automotive Inc		06/25/2020			Fort Washington	96,000 72,000	96,000 72,720	96,067 76,500	96,000 72,706		(14)	·	(14)	····		67	67 3,794	1,053	182 1,570
	Kraft Heinz Foods Co		04/02/2020		06/04/2020		198,000	198,495	202,827	198,472		(23)		(14)			(472)	(472)	7,750	
	Hertz Corp/The		03/04/2020			Fort Washington	263,000	259, 198	53,053	259,559		362		362			(206,507)	(206,507)	8,219	
446413-AN-6	Huntington Ingalls Industries		03/26/2020	Morgan J P-B	04/02/2020	Stifel Nicolaus	400,000	399,984	411,852	399,984							11,868	11,868	256	
44891A-AD-9	Hyundai Capital America		04/24/2020		10/30/2020		598,000	597, 103	598,000	598,000	ļ	897	ļ	897	ļ				17,940	
457187-AC-6 46284V-AB-7	Ingredion Inc		05/08/2020		09/09/2020	First Bst(NY) - B Call 100.0000	1,050,000	1,047,984	1, 142, 138	1,048,044		60		60			94,094	94,094 8,108	9,981	6,623
46284V-AB-7 466112-AP-4	JBS USA LUX SA / JBS USA Finan		03/18/2020			Fort Washington	60.000	60,800	61,350	491,892		(71)		(71)					1.559	490
466112-AP-4	JBS USA LUX SA / JBS USA Finan		03/13/2020		08/10/2020		167,000	168,058	170,270	167,872		(186)		(186)			(872)	(872)		
466253-AA-9	J2 Cloud Services LLC / j2 Clo		06/15/2020	Fort Washington	10/16/2020	Fort Washington	166,000	173,055	174,261	172,344		(711)		(711)			1,916	1,916	7,508	4,205
	Kraton Polymers LLC / Kraton P		01/16/2020		03/06/2020		243,000	252,113	235,913	251,597		(515)		(515)			(15,685)	(15,685)	2,567	284
501797-AS-3	L Brands Inc		06/04/2020		06/04/2020		30,000	30,000	30,825	30,000							825	825		
513075-BQ-3 513075-BU-4	Lamar Media Corp Lamar Media Corp		01/24/2020		06/25/2020		204,000	204, 383	200,816	204,374 152.139		(9)	<u> </u>	(9)	····		(3,558)	(3,558)	1,949 3,252	
	Lamar Media Corp		05/12/2020		07/06/2020		152,000		152, 139	152, 139		(14)	` 	(14)	1		7.288	7.288		ļ81
526057-BX-1	Lennar Corp		03/20/2020		04/13/2020		196,000		197,960			354		354			7,976	7,976	5,017	4,474
526057-CV-4	Lennar Corp		01/10/2020	Fort Washington	07/08/2020	Fort Washington	73,000	79,388	79,753	78,988		(399)		(399)				764	2,078	294
527298-BC-6	Level 3 Financing Inc		04/22/2020			Fort Washington	157,000	157,000	157,000	157,000					ļ				3,680	3, 165
	Lowe's Cos Inc		03/24/2020		04/02/2020		1,385,000	1,382,424	1,643,510	1,382,424		(440.005)		(440.000)			261,086	261,086	1,972	
552081-AD-3 55305B-AR-2	LyondellBasell Industries NV		02/13/2020		11/05/2020	Call 105.4930 Tax Free Exchange	5,000,000 134.000	5,301,500 134.000	5,274,648 134.000	5, 158, 835		(142,665)		(142,665)			(158,835)	(158,835)	566,315	
JJJUUD-AK-2	m/ i nomes inc			I UI L WASHINGLON		ax riee Exchange	134,000	134,000	134,000	134,000					ļ					<u> </u>

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											12	13	14	15	16					
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							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
56585A-AG-7	Marathon Petroleum Corp		04/07/2020 .	. MarketAxess	09/14/2020 .	Barclays Capital	300,000	270,087	323,424	272,691		2,604		2,604			50,733	50,733	5,468	725
	Marathon Petroleum Corp		07/28/2020 .	. Morgan St(Ny)-B			1,900,000	2,061,348	2,059,277	2,053,681		(7,667)		(7,667))		5,596	5,596	33,013	
	Marathon Petroleum Corp		04/23/2020 .	.Citigroup			400,000	399,220	398,764	399,220							(456)	(456)	104	
	Marriott International Inc/MD MasTec Inc		04/14/2020 . 07/21/2020 .	Fort Washington		Fort WashingtonFort Washington		159,994	181,066 79,000	159,998 79,000		5		5			21,067	21,067	3,961	
57665R-AN-6	Match Group Holdings II LLC		05/12/2020 .	Fort Washington	08/06/2020		122,000	122,000	129,015	122,000							7,015	7,015	1,270	
59001K-AD-2	Meritor Inc		08/20/2020 .	Fort Washington	12/03/2020				67,238			(429)		(429))			264	1,283	
59001K-AD-2	Meritor Inc		12/08/2020 .	Fort Washington	12/16/2020	Call 102.0830	40,000	40,950	40,833	40,902		(48)		(48))		(902)	(902)	1,673	799
	Navistar International Corp		01/08/2020 .	Fort Washington		Fort Washington	170,000	173,913	178,925	173,754		(158)		(158))		5, 171	5, 171	3,566	
63934E-AW-8	Navistar International Corp		04/21/2020 .	Fort Washington		Fort Washington	159,000	159,729	172,913	159,697		(32)		(32))		13,215	13,215	3,063	
	CSC Holdings LLC		03/16/2020 . 01/22/2020 .	. Wells Fargo Securities Fort Washington	08/18/2020 .	Call 104.2579 Fort Washington	500,000 113,000	505, 150	521,290	504,663		(487)	}	(487)			(4,663)	(4,663)	40,888	
	Nexstar Broadcasting Inc		03/31/2020 .	Fort Washington			93,000		95,790			276		276	/		6,815	6,815	2,513	
	Nexstar Broadcasting Inc		03/31/2020 .	Fort Washington	09/25/2020		23,000	21,936	23,647	22,042		106		106			958	958	1,488	
	Norfolk Southern Corp		05/15/2020 .	Taxable Exchange	09/17/2020	Tax Free Exchange	309,000	307,029	307,039	307,039		11		11					3,304	
	Northrop Grumman Corp		03/19/2020 .	.Morgan J P-B			1, 185,000	1, 179, 182	1,444,100	1, 179, 182							264,919	264,919	1, 187	
666807-BU-5	Northrop Grumman Corp		03/19/2020 .	Morgan J P-B	03/31/2020 .		500,000	497,035	673,040	497,035							176,005	176,005	656	
682680-BE-2 682680-BF-9	ONEOK Inc		05/04/2020 . 05/04/2020 .	Fort Washington	11/23/2020 .	Fort Washington		296 , 134	350,805			(26)		(26))		54,697 141,162	54,697 141,162		
	Oracle Corp		03/04/2020 .	_Citigroup _Morgan J P-B	03/31/2020	Various Daiwa Cap Mkts Am	1,865,000	1,860,990	1,889,879	1,860,992		1		1			28,887	28,887	145	
	Procter & Gamble Co/The		03/23/2020	Citiaroup	10/29/2020		3,650,000	3.644.197	3.926.371	3.644.849				653				5. 151	329.529	
	Procter & Gamble Co/The		06/30/2020 .	. Citigroup	10/29/2020	Securian Asset Mgmt	1,750,000	2, 119, 863	2, 130, 363	2, 115, 028		(4,835)		(4,835))		15,335	15,335		
	Procter & Gamble Co/The		03/23/2020 .	.Citigroup	10/29/2020 .	Securian Asset Mgmt	6,000,000	5,961,840	7,623,960	5,962,264		424		424			1,661,696	1,661,696	128,400	
	Range Resources Corp		08/18/2020 .	Fort Washington	12/16/2020 .		124,000	124,000	124,000	124,000							0 500	0 500	4,301	
	Rattler Midstream LP		07/09/2020 . 03/26/2020 .	Fort Washington	11/24/2020 .	Fort Washington Various	61,000	61,000 1,544,854	64,520 1,888,367	61,000 1,545,098		244		244			3,520	3,520 343,269	1,268 42,427	
	SBA COMMUNICATIONS CORP		03/20/2020 .	Fort Washington	03/02/2020 .	Fort Washington	176.000	1,344,634	1,000,307	1,345,098		244		244			5,269	5,269		
	SM Energy Co		01/08/2020 .	Fort Washington		Fort Washington	221,000	214,956	60,850	215,263		307		307			(154,413)	(154,413)	5, 163	
78573N-AA-0	Sabre GLBL Inc		06/23/2020	Fort Washington		Fort Washington	171,000	165,870	173,394	166,268		398		398			7 , 126	7,126	3,881	
78573N-AC-6	Sabre GLBL Inc		04/13/2020 .	.Fort Washington		Fort Washington	99,000	99,000	107,663	99,000							8,663	8,663	1,730	
808625-AA-5 82088K-AE-8	Science Applications Internati		03/04/2020 .	Fort Washington			28,000	28,000	28,700	28,000								700	1,055	
	Shea Homes LP / Shea Homes Fun		02/06/2020 . 10/15/2020 .	Fort Washington Fort Washington			109,000	109,000	95,900 28,490								(13,100)	(13,100) 490	1,000	
	Silgan Holdings Inc		02/19/2020 .	Bank of America-E	07/28/2020	Tax Free Exchange	100,000	99,500		99,524		24		24					2.933	1.192
	Sinclair Television Group Inc		05/13/2020 .	Fort Washington	12/04/2020	Call 101.8750	108,000	97,895	110,025	99,049		1 , 154		1, 154			8,951	8,951	7 , 138	
	Six Flags Theme Parks Inc		04/15/2020 .	Fort Washington	04/20/2020 .	Fort Washington	64,000	64,000	66,400	64,000							2,400	2,400		
	Sprint Corp		01/30/2020 .	Fort Washington	04/01/2020 .		528,000	522,720	528,000	522,798		78	ļ	78	ļ		5,202	5,202	6, 167	
	Standard Industries Inc/NJ Switch Ltd		03/17/2020 . 09/10/2020 .	Fort Washington	06/18/2020 .	Call 101.3750 Fort Washington	176,000	173,360	178,420	173,574		214	·	214	·		2,426	2,426	5,727	
	Sysco Corp		03/31/2020 .	Fort Washington	05/07/2020 .				107,664	96,541		(11)		(11))		11, 122	11, 122	50	
87264A-AM-7	T-Mobile USA Inc		03/17/2020 .	Fort Washington		Fort Washington	203,000	199,955	204,269	200, 105		150		150			4, 164	4, 164	2,504	609
87264A-AQ-8	T-Mobile USA Inc		04/02/2020 .	Fort Washington		Fort Washington	157,000	157,981	160,729	157,655		(326)		(326)			3,074	3,074	7,745	
87264A-AU-9	T-Mobile USA Inc		03/12/2020 .	.Fort Washington		Fort Washington	216,000	219,528	221,751	218,707		(820)		(820)			3,044	3,044	7,263	
87264A-AV-7 87264A-BA-2	T-Mobile USA Inc		03/04/2020 .	Fort Washington		Fort Washington	70,000	74,200		74,041		(159)		(159)	}		(72)	(72) 16.176	961 156	
87264A-BC-8	T-Mobile USA Inc		04/02/2020 . 04/02/2020 .	Fort Washington		Fort WashingtonFort Washington	320,000	319,926	336, 102	319,926		ຳ		o					1,203	
	TRI Pointe Group Inc		06/03/2020 .	Fort Washington		Fort Washington	55,000			56, 195		(42)		(42))		4,030	4,030		
87470L-AE-1	Tallgrass Energy Partners LP /		10/27/2020 .	Fort Washington		Securian Asset Mgmt	14,000	13,654	14,365	13,671		17		17			695	695	150	52
	Taylor Morrison Communities In		07/08/2020 .	Fort Washington			92,000	92,000	98,900	92,000							6,900	6,900	354	
879369-AG-1	Teleflex Inc		05/21/2020 .	Fort Washington		Fort Washington	69,000	69,000	72,981	69,000			ļ		ļ		3,981	3,981	1,629	ļ
89469A-AD-6	TreeHouse Foods Inc		08/25/2020 .	Fort Washington			19,000	19,000	19,238	19,000							238	238	E 000	
911365-BN-3 91533B-AF-7	United Rentals North America I Viatris Inc		02/10/2020 . 06/17/2020 .	Fort Washington	11/30/2020 .		182,000	182,000	192,238								10,238	10,238	5,602	
	Vail Resorts Inc		04/29/2020 .	Fort Washington			88.000	88,000	93.694	88.000							5.694	5.694	3.056	
	Bausch Health Cos Inc			Fort Washington	06/10/2020		253,000	254, 475	257,111	254,013		(462)		(462))		(1,013)	(1,013)	14,462	
928380-AA-1	Vista Ridge		12/01/2020 .	. JP Morgan Muni Broker	12/31/2020 .	Redemption	13,401	13,401	13,401	13,401									29	
	WMG Acquisition Corp			. Fort Washington		Fort Washington	108,000	108,000	105,300	108,000							(2,700)	(2,700)	924	
94106L-BF-5	Waste Management Inc		02/28/2020 .	Various	07/20/2020	Call 101.0000	7,615,000	8,035,360	7,691,150	7,998,641		(36,719)		(36,719))		(383,641)	(383,641)	210,312	48,673

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			1iscell	aneous (Un	affiliated)								, , ,								427,719
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037833-10-0 Apple Inc		Apartment Investment and Manag		03/05/2020 .	Various	07/07/2020 .	Various	5,600.000	296,996	210,627	296,996	ļ		ļ				(86,370)	(86,370)	2,255	ļ
053484-10-1 AvalonBay Communities Inc 0,0608/2020 Various 0,7/28/2020 Various 1,500.000 271,196 235,685 271,196 236,685 271,196 2,600.000 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089 60,265 59,089																				109	t
060505-10-4 Bank of America Corp 0.5/22/2020 Waddel & Reed 0.7/10/2020 Waddel & Reed 2,600.000 59,089 .60,265 59,089 .60,265 59,089 .60,265 59,089 .60,265 59,089 .60,265 59,089 .60,265 59,089 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265 .60,265																				2 703	[
064058-10-0 Bank of New York Me'llon Corp/T .06/08/2020 Waddell & Reed .09/29/2020 Waddell & Reed .24,500.000 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,914 .820,803 .849,9																					Ĺ
09857L-10-8 Booking Holdings Inc	064058-10-0			06/08/2020 .		09/29/2020	Waddell & Reed	24,500.000		820,803	849,914										ļ
101121-10-1 Boston Properties Inc 11/17/2020 Various 12/22/2020 Various 9,700.000 1,211,775 878,558 1,211,775 11/100-10-5 Brixmor Property Group Inc 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Various 0.02/19/2020 Variou																				1,860	f
11120U-10-5 Brixmor Property Group Inc .02/19/2020 Various .11/13/2020 Various .9,100.000 .186,794 .102,864 .186,794 .102,864 .186,794 .1133T-10-3 .186,794 .1133T-10-3 .186,794 .19720/2020 .184dell & .18ed .08/07/2020 .184dell & .18ed .08/07/2020 .11/166 .12/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16 .19/16																				7 740	f
11133T-10-3 Broadridge Financial Solutions .07/20/2020 Waddell & Reed .08/17/2020 Waddell & Reed .08/17/2020 Waddell & Reed .08/17/2020 Waddell & Reed .08/17/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & Reed .08/05/2020 Waddell & .08/05/2020 Waddell & .08/05/2020 Waddell & .08/05/2020 Waddell & .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/05/2020 .08/																					[
125896-10-0 CMS Energy Corp 06/03/2020 Wells Fargo Securities 11/10/2020 Various 900.000 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,835 59,234 53,	11133T-10-3			07/20/2020 .	. Waddell & Reed	08/17/2020 .	Waddell & Reed	429.000		59,142	54,361							4,781	4,781		ļ
133131-10-2 Camden Property Trust																					ł
149123-10-1 Caterpillar Inc .02/28/2020												ļ		ļ		ļ					t
14912Y-20-2 Catchllark Timber Trust Inc																					ſ
						11/03/2020 .	Various														L
	14912Y-20-2	CatchMark Timber Trust Inc		01/31/2020	Various	05/28/2020	Return of Capital			7,033	7,033									(7,033)	ļ
15189T=10-7												ļ		ļ							t
172967-42-4 Citigroup Inc .07/14/2020 Waddell & Reed .12/02/2020 Waddell & Reed .4,200.000 .214,661 .204,766 .214,661																					[

						Long-Term Bonds	and Stocks													
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C	, ,		17	18	19	20	21
											12	13	14	15	_16					
													0	T-4-1	Total					
							Day Value						Current	Total	Foreign				Interest	
							Par Value			Book/		Current	Year's Other-	Change in	Exchange	Foreign			Interest and	Paid for
							(Bonds) or			Adjusted	Unrealized	Year's	Than-	Book/ Adjusted	Change in Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian	Acquired	Name of Vendor	Disposar	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
191216-10-0	Coca-Cola Co/The	eigii	01/22/2020	Waddell & Reed	07/29/2020 .	Waddell & Reed	3. 160.000	179.864	160,443	179.864	(Decrease)	Accietion	rtecognized	10 - 14)	value	Disposai	(19,421)	(19,421)	1.967	Dividends
	Columbia Property Trust Inc		03/19/2020	Various	08/21/2020	Various	6, 100.000	106,989	73,985	106,989							(33,004)	(33,004)	1,281	
	Coresite Realty Corp		12/15/2020	Various	12/16/2020	Various	1,000.000	115,938	117,269	115,938							1,331	1,331	610	
	CoStar Group Inc		07/20/2020	Waddell & Reed	08/05/2020		10.000	6,983 631,095	8,330	6,983 631.095							1,347 7,952	1,347 7,952	960	
229663-10-9	Crown Castle International Cor		10/22/2020	.Various Morgan St(Ny)-B	11/24/2020 .	Various		85,588	82,046								(3,273)	(3,273)	900	
23283R-10-0	CyrusOne Inc		06/29/2020	Various	11/16/2020	Various	10,600.000	735,797	796,444	735,797							60,647	60,647	4,412	
	CyrusOne Inc		03/04/2020	Various	05/28/2020	Return of Capital		1,955	1,955	1,955									(1,955)	
	DTE Energy Co		03/03/2020	Various	10/23/2020 .	Instinet		100,063	89,218								(10,846)	(10,846)	1,823	
	Delta Air Lines Inc			.Waddell & Reed Wells Fargo Securities	10/22/2020		12,300.000	659,950 68,492	403, 114 84, 151								(256,837)	(256,837)	4, 146	
	Digital Realty Trust Inc			Various	11/10/2020		5,000.000	727, 103	758,857	727 , 103							31,754	31,754	3,584	
254687-10-6	TWDC Enterprises 18 Corp		01/03/2020	Waddell & Reed	02/28/2020	Waddell & Reed	178.000	26, 182	23,473	26 , 182							(2,710)	(2,710)		
	Douglas Emmett Inc			Various	12/18/2020 .		11,700.000	315,946	366,521	315,946							50,575	50,575		
	Duke Realty Corp			Various Waddell & Reed	10/30/2020	Various	4,700.000	162,025	174, 163								12,138	12, 138	19.104	
	EPR Properties			Various		Scotia Capital	1,000.000	65,853	23,809								(42,044)	(42,044)	570	
26885B-10-0	EQM Midstream Partners LP			Citigroup	06/15/2020	Us Capital Advisors	2,200.000	45,517	50,582	45,517							5,065	5,065	853	
	EQM Midstream Partners LP			Various		Tax Free Exchange	26,400.000	509,345	509,345	509,345									4,844	
	Electronic Arts Inc Energy Transfer LP		08/13/2020	Waddell & Reed Waddell & Reed	10/05/2020		1,011.000 7.600.000	135,965	130,792								(5, 173)	(5, 173)		
	Envista Holdings Corp		03/06/2020	Waddell & Reed	11/13/2020		2.500.000		73.612									(36,350)		
	Equinix Inc		07/30/2020	Various	10/23/2020	Various	2,062.000	1,318,945	1,529,997	1,318,945							211,052	211,052	5,538	
	Equity Lifestyle Properties In		07/24/2020	Various	11/09/2020	Various	6,200.000	427,994	382,088	427,994							(45,906)	(45,906)	2,569	
	Equity Residential			Various	12/16/2020	Various	8,200.000	488,832	509,512	488,832 47.986							20,680	20,680	3, 193 506	
	Essential Properties Realty Tr Essex Property Trust Inc			Citigroup	04/20/2020	Scotia Capital Various	2,200.000	47,986	23,429	47 ,986							(24,556)	(24,556)	506	
	EVERGY INC			Wells Fargo Securities	02/19/2020	Various	1,100.000	69,318	79,990	69,318							10,672	10,672	020	
	Exelon Corp		01/08/2020	Waddell & Reed	09/18/2020	Waddell & Reed	1,400.000	63,945	49, 130	63,945							(14,815)	(14,815)	1,607	
	Extra Space Storage Inc		06/18/2020	TRADEBOOK	09/16/2020	Various	1, 100.000 2, 470.000	104,712	120,958	104,712							16,246	16,246	360	
	Facebook Inc		07/20/2020 10/21/2020	Waddell & Reed Securian Asset Mgmt	12/04/2020	Various	2,470.000	523,812	423,438								(100,373)	(100,373)		
	Federal Realty Investment Trus		01/30/2020	TRADEBOOK	.03/02/2020	Instinet Corp-E	1,700.000	213,357	203,394	213,357							(9,964)	(9,964)		
337932-10-7	FirstEnergy Corp		04/27/2020	Various	08/21/2020	Various	2,200.000	96,237	70,738								(25,499)	(25,499)	1,404	
	FleetCor Technologies Inc		07/20/2020	Waddell & Reed	11/23/2020 .	Waddell & Reed	2,282.000	466,094	578,071	466,094							111,977	111,977		
35086T-10-9 36467J-10-8	Four Corners Property Trust In		01/07/2020 09/25/2020	Raymond James-B	12/03/2020	Various	1,300.000	1.039.746	27,038 1.037.747	35,318							(8,280)	(8,280)	397	
	Gartner Inc		01/07/2020	Waddell & Reed	03/31/2020	Waddell & Reed	1,011.000	1,039,740	1,037,747	158,361							(50,632)	(50,632)	20,101	
	Getty Realty Corp			Janney Montgomery Scott	03/10/2020		100.000	3,209	2,788	3,209							(421)	(421)		
	Hannon Armstrong Sustainable I			Various	12/14/2020 .		4,500.000	150,777	179,947	150,777							29, 171	29, 171	2,244 5.694	
	Healthcare Trust of America In Healthcare Trust of America In			Various Various	12/29/2020 .	Return of Capital	9,300.000	265,342	251,555	265,342							(13,787)	(13,787)	5,694	
42250P-10-3	Healthpeak Properties Inc			Various	11/05/2020		6,200.000	224,853	168,796	224,853							(56,056)	(56,056)	5,772	
43300A-20-3	Hilton Worldwide Holdings Inc		04/29/2020	Various	06/23/2020 .	Various	8,800.000	640,048	693,677	640,048							53,629	53,629		
	Home Depot Inc/The		07/20/2020	Waddell & Reed	08/05/2020		104.000	26,906	27,886	26,906							980	980		
	Host Hotels & Resorts Inc			Various	03/17/2020	Various	7,500.000	128,496	73,437 26,178	128,496							(55,058)	(55,058)	400	
	JB Hunt Transport Services Inc		03/04/2020	Waddell & Reed	03/23/2020		1,600.000	16,818									(27,326)	(27,326)	400	
45378A-10-6	Independence Realty Trust Inc		02/20/2020	Various	11/10/2020	Various	5,200.000	81,944	55,695	81,944							(26,249)	(26,249)	1,512	
461202-10-3	Intuit Inc		07/20/2020	Waddell & Reed	08/05/2020		75.000	22, 174	23,311	22,174			ļ				1,137	1, 137		
46120E-60-2 461730-50-9	Intuitive Surgical Inc		07/20/2020	Waddell & Reed Various	08/05/2020		27.000	17,815		17,815							716	716	2.030	
46 1730-50-9 46 187W-10-7	Invitation Homes Inc		10/08/2020	Various	11/16/2020	Citigroup		180,312		180.312							(10,377)	(10.377)	1,425	
	Kilroy Realty Corp			Various	12/22/2020	Various	4,400.000	292,910	264,278	292,910							(28,632)	(28,632)	340	
505743-10-4	Ladder Capital Corp		02/27/2020	UBS Securities	03/19/2020	ISI Group	2, 100.000	35,464	10,522								(24,942)	(24,942)	714	
	Las Vegas Sands Corp			Waddell & Reed	10/19/2020 .		14,700.000	703,376	674, 104	703,376							(29,272)	(29,272)		
	Estee Lauder Cos Inc/The			Waddell & Reed	08/05/2020		32.000	6,260	6,386 216,963	6,260							127 9,874	127 9,874	2,033	
JJ2ZJX−IU−/	Life Storage Inc		10/02/2020	Various	11/10/2020	Valious	1,900.000	201,089	210,963	207,089	ļ						9,8/4	9,874	∠,033	L

					Long-Term Bonds										T	1		T	
1	2	3 4	5	6	7	8	9	10	11			ok/Adjusted C			17	18	19	20	21
										12	13	14	15	_16					
														Total					
												Current	Total	Foreign					
						Par Value					_	Year's	Change in	Exchange				Interest	
						(Bonds)			Book/		Current	Other-	Book/	Change in				and	Paid for
						or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	
CUSIP						Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For- Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	Livongo Health Inc		Securian Asset Mgmt	06/30/2020	Various	15,261.000	1,061,679	1,079,646	1,061,679							17,967	17,967		
	MPLX LP		Various	04/24/202011/24/2020	Various	12,100.000	318,043	162,480	318,043							(155,563)	(155,563)		
	Marriott International Inc/MD MasterCard Inc	02/21/2020	Various Waddell & Reed	07/09/2020	Various Waddell & Reed	2,616.000										(197,467)	(197,467)	1.464	
	Mettler-Toledo International I	07/20/2020	Waddell & Reed	12/15/2020	Waddell & Reed	964.000	702,798	840.951	702,798							138 . 152	138 . 152	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
59522J-10-3 I	Mid-America Apartment Communit	06/03/2020	Keybank	11/24/2020	Stifel Nicolaus	500.000	60,533	62,938								2,404	2,404	1,000	,
	NRG Energy Inc	08/27/2020	Various	12/30/2020	Various	9,700.000	336,589	329,826	336,589							(6,762)	(6,762)		
	National Health Investors Inc	02/28/2020	Stifel Nicolaus	05/04/2020	Instinet	700.000	56,585	35,806	56,585	ļ		ļ				(20,779)	(20,779)	772	ļ
	NextEra Energy Partners LP NIKE Inc		Us Capital Advisors Waddell & Reed	05/05/2020		800.000 577.000	24,604	39,930	24,604	·		·							:
	Northrop Grumman Corp	07/20/2020	Waddell & Reed	03/11/2020	Waddell & Reed	45.000	13.588	47,680								(2,611)	(2,611)	·	1
	NVIDIA Corp	07/20/2020	Waddell & Reed		Waddell & Reed	61.000	25,417	27,430	25,417							2,013	2,013		
67103H-10-7 (O'Reilly Automotive Inc	07/20/2020	Waddell & Reed	10/14/2020	Waddell & Reed	174.000	75,853	81,798	75,853							5,945	5,945		
	Omnicom Group Inc	01/16/2020	Waddell & Reed	09/28/2020	Waddell & Reed	1,200.000	95,540	59,765	95,540							(35,776)	(35,776)		
	Omega Healthcare Investors Inc	01/15/2020	Guggenheim	05/04/202012/28/2020	ISI Group	1,300.000	56,555	34,271 457,195	56,555 408,807							(22,283)	(22,283)	1,742 29,453	
	ONEOK Inc Outfront Media Inc		Various	08/14/2020	Various			457 , 195								48,387	(310,638)		
	PBF Logistics LP	09/04/2020	Various		Various	29,500.000	292,987	235,356	292.987							(57,631)	(57,631)		
	PPL Corp	02/19/2020	Various		Various	24,700.000	885,889	685,974								(199,915)	(199,915)		
	Park Hotels & Resorts Inc	06/08/2020	Various		Various	39,200.000	635,541	468,357	635,541							(167, 184)	(167, 184)		
	PayPal Holdings Inc	07/20/2020	Waddell & Reed	08/05/2020	Waddell & Reed	160.000	28,341	31,765	28,341							3,423	3,423		
	Philip Morris International In	01/13/2020	Waddell & Reed	08/19/2020	Waddell & Reed	500.000	44,113	38,854	44, 113 84, 885							(5,258)	(5,258)		
	Phillips 66 Physicians Realty Trust	01/14/2020 03/06/2020	Waddell & Reed	07/06/2020	Waddell & Reed RBC Capital Markets	5,700.000	84,885									(31,691)	(31,691)		
	Physicians Realty Trust	03/06/2020	Various		Return of Capital		2,247	2,247	2,247							(0, 100)	(0, 100)	(2.247	
723484-10-1 F	Pinnacle West Capital Corp		Various	11/10/2020	Various	1,600.000	118,344	138,435	118,344							20,091	20,091	415	
	Plains All American Pipeline L	04/07/2020	Morgan J P-B	05/06/2020	Various	21,000.000	119,330	156,525	119,330							37 , 194	37, 194	936	
	Prologis Inc	07/08/2020	Various	12/03/2020	Various	9,600.000		912,528	861,712							50,816	50,816		
	Public Storage		Various Various	11/18/2020	Various	1,200.000 4,500.000	271,751 261,508	277,290 291,072	271,751							5,539	5,539	7,200	
74736A-10-3	OTS Realty Trust Inc	04/07/2020	Various	05/28/2020	Return of Capital	4,300.000	201,308	291,072	201,300							23,304	23,304	(247	
74965L-10-1 F	RLJ Lodging Trust		Various	12/23/2020	Various	10,100.000	125,072	135,801	125,072							10,728	10,728	108	
756109-10-4 F	Realty Income Corp		Morgan St(Ny)-B	11/20/2020	Various	1,500.000	95,066	89,804	95,066							(5,261)	(5,261)	1,052	
	Retail Opportunity Investments		Various	03/31/2020	Various	7,300.000	125,041	59,552	125,041	ļ		ļ				(65,489)	(65, 489)		
	Ryman Hospitality Properties I S&P Global Inc		Various Waddell & Reed	06/23/202008/12/2020	Various	14,300.000	757,056 87,540	483,118	757,056 87,540	····		····				(273,937)	(273,937)	5,415 163	
	SBA COMMUNICATIONS CORP	03/13/2020	Various	03/26/2020	Various	1.900.000		445.250								(101,801)	(101,801)	791	
	Sabra Health Care REIT Inc	03/09/2020	Various	04/07/2020	Various	17,600.000	384,044	158,942	384,044	[[(225, 102)	(225, 102)		
	salesforce.com inc	07/20/2020	Waddell & Reed	08/05/2020	Waddell & Reed	29.000	5,656	5,862	5,656							206	206		
	Service Properties Trust	02/10/2020	Various	05/11/2020	Various	2,200.000	50,544	14,388	11,880			38,664	(38,664	ļ		2,508	2,508	832	·
	Simon Property Group Inc		VariousBank of America ML		Various Morgan St(Ny)-B	9,500.000 1,300.000	768,944	614,730	768,944 41,974	····		····				(154,214)	(154,214)		:
	Stanley Black & Decker Inc	01/03/2020	Waddell & Reed		Waddell & Reed					ļ	·	ļ				(8,306)	(8,306)		
	STORE Capital Corp	03/05/2020	Various	04/02/2020	Instinet Corp-E	2,200.000	74,056	33,708								(40,348)	(40,348)		
866082-10-0 8	Summit Hotel Properties Inc	06/08/2020	UBS Securities	11/13/2020	Various	6,400.000	54,951	44,707	54,951							(10,244)	(10,244)		
	Sun Communities Inc	10/01/2020	Various		Various	3,400.000	488,842	460,985	488,842	ļ	ļ	ļ		ļ		(27,856)	(27,856)		
	Sun Communities Inc		Morgan St(Ny)-B	05/28/2020	Return of Capital	1 000 000	525	525	525	····		····				(40,000)	(40,000)	(525	
	Synchrony Financial Targa Resources Corp		Waddell & Reed Various	06/22/202005/12/2020	Waddell & Reed Various	1,600.000	57 , 149	38,127	57 , 149 99 , 574			235,382	(235,382			(19,022)	(19,022)		
	Taubman Centers Inc	04/28/2020	Various	11/16/2020	Various	9.100.000	381.311	386.535	381,311			200,002				5,223	5,223	,1,774	
	Tractor Supply Co	07/20/2020	Waddell & Reed	12/07/2020	Waddell & Reed		750,975	1,092,338	750,975							341,364	341,364	8,028	, [
	Union Pacific Corp	07/20/2020	Waddell & Reed	08/05/2020	Waddell & Reed	78.000	13,874	13,609	13,874							(265)	(265)		
	UnitedHealth Group Inc	07/20/2020	Waddell & Reed	08/05/2020	Waddell & Reed	290.000	85,895	88,638	85,895	ļ		ļ				2,743	2,743		
	VF Corp	03/30/2020	Waddell & Reed	07/27/2020	Waddell & Reed	5,093.000	315,582	307,740	315,582	ļ		ļ				(7,842)	(7,842)		
	Valero Energy Corp Ventas Inc		Waddell & Reed Various	11/06/202012/18/2020	. Waddell & Reed Various	6,900.000 26,600.000	410,377 881,171	272,060	410,377 881,171	····		·				(138,317)	(138,317)	4,018 16,452	
	Ventas Inc		Various		Return of Capital	20,000.000	4,576	1,024,933	4.576							140,702	140,702	(4.576	
	VEREIT Inc		Various	11/02/2020		22,400.000	214, 137	101,305	214, 137							(112.832)	(112,832)		

SCHEDULE D - PART 5

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

				S	Showing Al	Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11	С	hange in Bo	ok/Adjusted C	arrying Value	9	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							` or ´			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
92339V-10-0	VEREIT Inc		01/21/2020	Barclays Capital	05/28/2020	Return of Capital		25	25	25									(25)	
92339V-10-0	VEREIT Inc		06/08/2020	Raymond James-B	12/18/2020	Tax Free Exchange		62,949	62,949	62,949									1,324	
92343V-10-4	Verizon Communications Inc		02/24/2020	Various	09/22/2020	.Various	6,900.000	400,740	413,993	400,740							13,253	13,253	7,872	
92345Y-10-6 92532F-10-0	Verisk Analytics Inc		07/20/2020	Waddell & Reed	08/05/2020	. Waddell & Reed	97.000	17,498	18,022	17,498	····						524	524		
92532F-10-0 92763M-10-5	Vertex Pharmaceuticals Inc Viper Energy Partners LP		07/20/2020	Waddell & Reed Baird Rob W	08/05/202005/26/2020	. Waddell & Reed	58.000	17,395	15,950 37,298	17,395			59.092	(59.092)			(1,445)	(1,445)	1.870	
929042-10-9	Vornado Realty Trust		03/04/2020	Various	03/30/2020	Various	3,200.000	183,639	116,891	183,639				(55,652)			(66,748)	(66,748)		
92936U-10-9	WP Carey Inc		08/28/2020	Various		Various	4,200.000	298,664	290,790	298,664							(7,874)	(7,874)	4,385	
92939U-10-6	WEC Energy Group Inc			Us Capital Advisors	03/27/2020	Instinet Corp-E	382.000	26,939	33,566	26,939							6,626	6,626		
948741-10-3	Weingarten Realty Investors		06/15/2020	Various		Various	6,231.000	129,856	130,751	129,856							894	894	2,375	
950400-10-4	Welltower Inc		03/05/2020	Various		Various	7,700.000	623,879	344,294 115,355	623,879							(279,585)	(279,585)	3,393	
962166-10-4 989207-10-5	Weyerhaeuser Co Zebra Technologies Corp		02/26/2020 10/19/2020	Various Waddell & Reed		Various	6,200.000 245.000	173,674	90,729								(58,318)	(58,318)	2, 108	
98978V-10-3	Zoetis Inc		07/20/2020	Waddell & Reed		. Waddell & Reed	114.000	16,582	17,819	16,582							1,237	1,237		
	Brookfield Property Partners L		02/12/2020	Various		Various	6,800.000	126,610	59,437	126,610							(67, 173)	(67, 173)	2,261	
559222-40-1	Magna International Inc		10/08/2020	Waddell & Reed	11/19/2020 .	Waddell & Reed	1,200.000	62,866	72,683	62,866							9,817	9,817	480	
	Brookfield Infrastructure Part			Wells Fargo Securities		. Piper Sandler & Co	900.000	29,070	38,783	29,070							9,713	9,713	437	
	Brookfield Infrastructure Part			Wells Fargo Securities		Spin Off	F 700 000	3,276	3,276	3,276							E0 775	E0 77E	0.110	
	Brookfield Renewable Partners Brookfield Renewable Partners		06/30/2020 06/30/2020	Various Various	08/27/202007/30/2020	.Various	5,700.000	239,532	290,307 21,471	239,532							50,775	50,775	2, 116	
	Brookfield Renewable Partners		12/14/2020	Stock Split		Various	400.000													
F01764-10-3	Air Liquide SA	B	04/03/2020	Franklin Templeton		Franklin Templeton	2,402.000	297,788	390,762	297,788						31,135	61,839	92,974	4,911	
	Alibaba Group Holding Ltd	C	08/14/2020	Franklin Templeton	09/14/2020	Tax Free Exchange	1,700.000	396,981	396,981	396,981										
E04648-11-4	Amadeus IT Group SA	B	04/15/2020	Franklin Templeton		Franklin Templeton	2,831.000	142,702	131,561	142,702						(16)	(11,125)	(11, 141)		
L0302D-21-0 Y06070-10-9	ArcelorMittal	B	03/05/2020	Franklin Templeton		Franklin Templeton	12,575.000	182,920	117,931	182,920						(3,859)	(61,130)	(64,989)	9.148	
	Bangkok Bank PCL	B	02/21/2020	Franklin Templeton Franklin Templeton		Franklin Templeton Franklin Templeton	66, 100.000 654.000	294,614	200,350 70,904	294,614						(3,317)	(90,947)	(94,264)	1.030	
D15349-10-9	Covestro AG	В	08/18/2020	Franklin Templeton		Franklin Templeton	8,078.000	358.789	425,099	358.789						17,037		66.310	2,471	
D1908N-10-6	Deutsche Lufthansa AG	B	03/04/2020	Franklin Templeton		Franklin Templeton	20,399.000	307,505	182,558	307,506						(1,628)	(123,320)	(124,948)		
	EAST JAPAN RAILWAY CO	B	05/20/2020	Franklin Templeton	08/19/2020 .	Franklin Templeton		658,370	514, 171	658,369						7,999	(152, 197)	(144, 198)	5, 180	
	Ferrari NV	C	07/20/2020	Waddell & Reed	08/05/2020 .	. Waddell & Reed	106.000	19,124	19,902	19,124							778	778		
G4770L-10-6 J31843-10-5	Informa plc	B	10/08/2020	Franklin Templeton Franklin Templeton	12/02/202010/05/2020	Franklin Templeton Franklin Templeton	22,582.000	121,373	165,085 988,387	121,374						4,027 29,967	39,684	43,711	14.021	
J4509L-10-1	MITSUI FUDOSAN CO LTD	D	08/20/2020	Franklin Templeton		Franklin Templeton	2,900.000	76,455			·					1.083	(127, 140)	(97, 173)	504	
66987V-10-9	Novartis AG	C	05/19/2020	Franklin Templeton		Franklin Templeton	5,500.000	455,781	467,704	455,781							11,923	11,923		
Y79985-20-9	Singapore Telecommunications L	B	06/17/2020	Franklin Templeton	09/30/2020	Franklin Templeton	109,400.000	200 , 133	168,881	200 , 134						2,944	(34, 197)	(31,253)	4,369	
	SUN HUNG KAI PROPERTIES LTD	B	01/31/2020	Franklin Templeton	12/29/2020	Franklin Templeton	27,000.000	410,057	352,739	410,056						1, 181	(58,498)	(57,317)	17,235	
	Swire Pacific Ltd	B		Franklin Templeton		Franklin Templeton	39,700.000	360,829	213,069	255,865	ļ		104,964	(104,964)		933	(43,729)	(42,796)	8,450	
	Total SA	C	08/25/2020	Waddell & Reed	12/28/2020	Waddell & Reed	22,305.000		922,466	868,239							54,227	54,227	20,685	
	Subtotal - Common Stocks - Inc	dustriai ai				0 . 4 . 4 . 4	000 000 000	48,001,492	43,956,851	47,563,390			438, 102	(438, 102)		91,336	(3,697,878)	(3,606,542)	435,838	
	FHLB Des Moines			Securian Asset Mgmt		Securian Asset Mgmt	200,000.000	20,000,000	20,000,000	20,000,000									108,674	
	Subtotal - Common Stocks - Inc	dustriai ai				I V :	4 000 000	20,000,000	20,000,000	20,000,000			1				/4E E00)	/4E E00)	108,674	
	Invesco DB Commodity Index Tra ETF Securian AM Equity Stabilizati			Janney Montgomery Scott Securian Asset Mgmt	05/15/2020	Various	4,000.000	59,506	44,003 218,660	59,506 218,660	·····						(15,503)	(15,503)	1,790	
	Securian AM Equity Stabilizati Securian AM Balanced Stabiliza			Securian Asset Mgmt		.Tax Free Exchange	145, 475.880	1,982,236	1,982,236	1,982,236									16,711	
	Securian AM Real Asset Income		12/09/2020	Securian Asset Mgmt		Tax Free Exchange		519,450	519,450	519,450									4,927	
	Subtotal - Common Stocks - Mi	utual Fun		v			, , , , , , , , , , , , , , , , , , , ,	2,779,852	2,764,349	2,779,852							(15,503)	(15,503)	23,428	
	otal - Common Stocks							70.781.344	66,721,200	70,343,242			438 . 102	(438, 102)		91,336	(3,713,381)	(3,622,045)	567,940	
	otal - Preferred and Common	Stocks						75,807,909	71,756,927	75,369,807			438, 102	(438, 102)		91,336	(3,704,218)	(3,612,882)	744, 182	
9999999 -		Clouid							1,082,733,663	1,072,632,315		(338,561)	438, 102	(776,663)		91,336	7,633,702	7,725,038	9,019,366	1,739,032
- 866666E	1 0(a)3							1,070,408,989	1,002,733,003	1,012,032,315	1	(338,361)	438,102	(770,003)		91,330	1,033,102	1,120,038	3,013,300	1,739,032

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

		vait	ation of Share	es of Subsidiary,	Controlled of	Allillated Collip	Jailles				
1	2	3	4	5	6	7	8	9	10	Stock of	of Such
										Company	Owned by
										Insurer on Sta	
						Do Insurer's				11	12
						Assets Include				''	12
						Intangible					
						Assets					
						Connected with					
	Description,					Holding of					
	Name of Subsidiary,		NAIC		NAIC	Such	Total	Book/			
CUSIP	Controlled		Company	ID	Valuation	Company's	Amount of Such	Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Method	Stock?	Intangible Assets	Carrying Value	Amount	of Shares	Outstanding
0999999. Total Pre	eferred Stocks									XXX	XXX
	Securian Life Insurance Company		93742	41-1412669	8B1	NO		446,790,629		2,500,000.000	100.0
1299999. Subtotal	I - Common Stock - U.S. Life Insurer							446,790,629		XXX	XXX
67221*-10-2	Oakleaf			41-1412668	8BIII	NO		10, 153		100.000	100.0
1799999. Subtotal	I - Common Stock - Other Affiliates							10, 153		XXX	XXX
1899999. Total Co	ommon Stocks							446,800,782		XXX	XXX
							.	.			
							· · · · · · · · · · · · · · · · · · ·	·			
4000000 T / I										2007	2004
1999999 - Totals								446,800,782		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: \$2,886,543,683

1	2	3	4 Total	Stock in Lower-Tier Indirectly by Stateme	Company Owned Insurer on
			Amount of Intangible Assets Included in	Stateme	nt Date
CUSIP			Amount Shown in	5	0 % of
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	Outstanding
Idontinodion	Maine of Lewer Tier Company	Harrie of Company Lieuce in Cooler 1 William Company	Column o, Cocaon 1	14diliber of ordines	Outstanding
0399999 - Total				XXX	XXX

^{2.}Total amount of intangible assets nonadmitted \$

SCHEDULE DA - PART 1

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

					Snowing	All SHURT-					Current Year								т
1		des	4	5	6	7	Chang	e in Book/Adj	usted Carrying		12	13			Intere				20
	2	3					8	9	10	11			14	15	16	17	18	19	
									_	Total			_						
									Current	Foreign			Amount Due						
									Year's	Exchange			and Accrued						
						5		Current	Other-	Change in			Dec. 31 of						
						Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-		-m		Amount	D-:-! f
		For-	Date		Maturity	Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted	ъ.	Effective	14/1	Received	Paid for Accrued
Description	Codo		Acquired	Name of Vendor	Date	Carrying Value	Increase/	tization)/	Impairment	Carrying Value	Par Value	Actual Cost	Not in Default	Due and	Rate	Rate	When	During	
United States Treasury Bill B 02/04/21	Code	eign	09/04/2020 .	Bank of America Merrill Lynch	.02/04/2021	49,995,251	(Decrease)	Accretion 16,256	Recognized	value	50,000,000	49.978.995	in Default	Accrued	of	of 0.104	Paid N/A	Year	Interest
United States Treasury Bill B 02/04/21	Ø		10/30/2020	Various	.03/04/2021	51.989.535		16,236			52.000.000	51,971,068				0.104	N/A		
United States Treasury Bill B 01/19/21	0		10/08/2020	Nomura Sec In-E	.01/19/2021	2,899,864		620			2,900,000	2,899,244				0.094	N/A		
United States Cash Management CMB 03/30/21	0		12/01/2020 .	. Deutsche Bank Securities	.03/30/2021	4,999,036		314			5,000,000	4,998,722				0.078	N/A		
0199999. Subtotal - Bonds - U.S. Gove	rnment	s - Issue	r Obligation	ns		109,883,686		35,657			109,900,000	109,848,029			XXX	XXX	XXX		
0599999. Total - U.S. Government Bon	ıds					109,883,686		35,657			109,900,000	109,848,029			XXX	XXX	XXX		ļ
1099999. Total - All Other Government	Bonds														XXX	XXX	XXX		
1799999. Total - U.S. States, Territories	s and P	ossessio	ons Bonds												XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivis	ions Bo	nds													XXX	XXX	XXX		
3199999. Total - U.S. Special Revenue	s Bond	s													XXX	XXX	XXX		
Kinder Morgan Energy Partners KMI 5.8 03/01/21			04/29/2020 .		.03/01/2021	1,506,931		(28,499	,		1,500,000	1,535,430	29,000		6.000	2.924	MS	43,500	
3299999. Subtotal - Bonds - Industrial a						1,506,931		(28,499)	'		1,500,000	1,535,430	29,000		XXX	XXX	XXX	43,500	
3899999. Total - Industrial and Miscella	neous ((Unaffilia	ated) Bonds	i		1,506,931		(28,499))		1,500,000	1,535,430	29,000		XXX	XXX	XXX	43,500	14,017
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries a		ates Bo	nds												XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Fun															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank L	oans														XXX	XXX	XXX		ļ
7699999. Total - Issuer Obligations						111,390,617		7, 158			111,400,000	111,383,459	29,000		XXX	XXX	XXX	43,500	14,017
7799999. Total - Residential Mortgage-	Backed	l Securiti	ies												XXX	XXX	XXX		
7899999. Total - Commercial Mortgage	-Backe	d Securi	ities												XXX	XXX	XXX		
7999999. Total - Other Loan-Backed ar	nd Struc	ctured Se	ecurities												XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loar	าร														XXX	XXX	XXX		
8399999. Total Bonds						111,390,617		7, 158			111,400,000	111,383,459	29,000		XXX	XXX	XXX	43,500	14,017
8699999. Total - Parent, Subsidiaries a	nd Affili	iates									XXX				XXX	XXX	XXX		
9199999 - Totals						111,390,617		7, 158			XXX	111,383,459	29,000		XXX	XXX	XXX	43,500	14,017

-	Book/Adjusted Carrying	Value by NAIC Designati	ion Category Footnote:				
•	IA\$109,883,686	1B\$	1C\$	1D\$	1E\$	1F\$	1G\$
2	2A\$	2B\$1,506,931	2C\$				
3	3A\$	3B\$	3C\$				
4	IA\$	4B\$	4C \$				
	5A\$	5B\$	5C\$				
6	8\$						

Showing all Options	Cans Floors	Collars Swaps and Ford	vards Open as of Decembe	r 31 of Current Year

					S	howing all	Options, 0	Caps, Floor	rs, Collars,	Swaps and	d Forwards	Open as of	f Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												i
	Description										Prior Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	D	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)		e, Counterparty I Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
	total - Purchased O		(/						Amount	(Faiu)	Falu	Faiu	IIICOIIIE	value	XXX	rali value	(Decrease)	B./A.C.V.	Accietion	item	Exposure	XXX	XXX
	total - Purchased O							<u> </u>							XXX							XXX	XXX
OTC Option SPX Call			Ī		*																		
03/18/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	303/19/2020 .	03/18/2021 .	9,963	24,000,000	2409		3,452,400		13,413,360		13,413,360	9,960,960			-			0001
03/18/2021	FIUL Hedge	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	303/19/2020 .	03/18/2021 .	103,778	250,000,000	2409		36,025,000		139,722,500		139,722,500	103,697,500						0001
OTC Option SPX Call	-																						
04/15/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	304/16/2020 .	04/15/2021 .	10,714	30,000,000	2800		3,241,500		10,365,300		10,365,300	7, 123,800						0001
04/15/2021	FIUL Hedge	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	304/16/2020 .	04/15/2021 .	26,429	74,000,000	2800		7,988,300		25,567,740		25,567,740	17,579,440						0001
OTC Option SPX Call																							
09/16/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	309/17/2020 .	09/16/2021 .	23,235	78,000,000	3357		6,924,450		12,212,460		12,212,460	5,288,010						0001
09/16/2021	FIUL Hedge	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	309/17/2020 .	09/16/2021 .	89,366	300,000,000	3357		26,625,000		46,971,000		46,971,000	20,346,000						0001
OTC Option SPX Call							00 (40 (0004	0.500		0057		0.044.000		5 040 040		5 040 040	0 400 040						
09/16/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	309/17/2020 .	09/16/2021 .	9,532	32,000,000	3357		2,841,600		5,010,240		5,010,240	2, 168, 640						0001
12/16/2021	FIUL Hedge	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	312/17/2020 .	12/16/2021 .	26,061	97,000,000	3722		7,405,950		7,884,160		7,884,160	478,210						0001
OTC Option SPX Call				DARGE AVO. DANK DE O	05005571/ IDE L70/ IV/557	10/17/0000	10 (10 (0001	445 500	400 000 000	0700		00 044 050		04 050 400		04 050 400	0 400 450						
12/16/2021 OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	312/17/2020 .	12/16/2021 .	115,529	430,000,000	3722		32,841,250		34,950,400		34,950,400	2, 109, 150						0001
10/14/2021																							
(SPX, AGG, SX5E, RTY)	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPR08K5P83	310/15/2020 .	10/14/2021 .	125,000	12,500,000	100		641,250		1, 167, 875		1, 167,875	526,625						0004
OTC Basket Option Call 12/16/2021																							,
(SPX, AGG, SX5E, RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83	312/17/2020 .	12/16/2021 .	1,400,000	140,000,000	100		6,930,000		6,735,400		6,735,400	(194,600)						0004
OTC Basket Option Call																							
12/16/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	3 12/17/2020	. 12/16/2021 .	135,000	13,500,000	100		631,800		649,485		649,485	17,685						0004
OTC Basket Option Call																							
05/20/2021	FILL Usday	FLILIA F	F 4 / Lada	DND Desiles Of	DOM INCEDITORIDADON/EDOS	05/14/0000	05/00/0004	700 000	78,000,000	100		5, 116, 800		17,949,360		17 040 000	12,832,560						0004
(SPX,AGG,SX5E,RTY) OTC Basket Option Call	FIUL Hedge	EXHIBIT 5	Equity/index	BNP Paribas SA	ROMUWSFPU8MPR08K5P83	305/14/2020 .	05/20/2021 .	780,000 .	78,000,000	100		5,116,800		17,949,300		17,949,360	12,832,560						0004
05/20/2021																							
(SPX,AGG,SX5E,RTY) OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83	305/14/2020 .	05/20/2021 .	135,000	13,500,000	100		839,700		3, 106, 620		3, 106, 620	2,266,920						0004
06/17/2021																							
(SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83	306/18/2020 .	06/17/2021 .	180,000	18,000,000	100		1,051,200		2,460,600		2,460,600	1,409,400						0004
OTC Basket Option Call 09/16/2021																							
(SPX, AGG, SX5E, RTY)	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPR08K5P83	309/17/2020 .	09/16/2021 .	135,000	13,500,000	100		696,600		1,374,435		1,374,435	677,835						0004
OTC Basket Option Call																							
06/17/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Fauity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	306/18/2020	06/17/2021 .	750,000	75,000,000	100		4,507,500		10,252,500		10,252,500	5,745,000						0004
OTC Basket Option Call	TOL Houge	LAIIIDIT J	. Equity/ index.	DIN TATIBAS ON	Homoror Foom Hooks of	5007 107 2020 .	00/11/2021 .	750,000 .	75,000,000			4,307,300		10,232,300		10,202,000	5,745,000						0004
02/18/2021																							
(SPX,AGG,SX5E,RTY) OTC Option SPLV Call	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83	302/20/2020 .	02/18/2021 .	990,000	99,000,000	100		3,960,000		5,871,690		5,871,690	1,911,690			· [0004
02/18/2021	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPR08K5P83	302/20/2020 .	02/18/2021 .	1,272	12,600,000	9904		648,900		16,632		16,632	(632,268)						0002
OTC Option SPLV Call	5111 H 4	E 1 11 14 E	E 14 // 1	DAID D. 11. Ct	DOM INOCOLOGO	04/40/0000	04/45/0003	000	7 500 000	0010		707.050		4 057 050		4 057 050	040.000						10000
04/15/2021 OTC Option SPLV Call	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83	304/16/2020 .	04/15/2021 .	936 .	7,500,000	8013		707,250		1,057,050		1,057,050	349,800			-			0002
05/20/2021	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPR08K5P83	305/14/2020 .	05/20/2021 .	983	7,500,000			687,000		1,464,600		1,464,600	777,600						0002
OTC Option SPX Call	FILE Usts	FLILIA F	F (1 - 1	DND Daniil OA	DOM INCEDITORIDA ON FRANCE	00/40/0000	00/40/0004	00.000	00 000 000	0400		11 504 000		44 744 000		44 744 000	00 447 000						0004
03/18/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83	303/19/2020 .	03/18/2021 .	33,209	80,000,000	2409		11,564,000		44,711,200		44,711,200	33, 147, 200			· [0001
02/18/2021	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPR08K5P83	302/20/2020 .	02/18/2021 .	3,531	13,500,000	3823	L	601,425		27,540		27,540	(573,885)			. [0003

SCHEDULE DB - PART A - SECTION 1

				Sh	owing all (Options, (Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year								
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for		Type(s)			Date of			Strike Price, Rate or	Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Credit Quality of	Hedge Effectiveness at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description OTC Option SX5E Call	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
03/18/2021	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83 .	03/19/2020 .	03/18/2021 .	4,482	11,000,000	2454		1,401,400		4,877,950	4	877,950	3,476,550						0003
OTC Option SX5E Call 06/17/2021	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPR08K5P83 .	06/18/2020	06/17/2021 .	1,846	6,000,000	3250		461,100		644,040		.644,040	182,940						0003
OTC Option SX5E Call 06/17/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/18/2020	06/17/2021 .	1,846	6,000,000	3250		461,400		644,041		.644,041	182,640						0003
08/19/2021	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPR08K5P83 .	08/20/2020	08/19/2021 .	1,833	6,000,000	3274		415,200		644,820		.644,820	229,620						0003
OTC Option SX5E Call 08/19/2021	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPR08K5P83 .	08/20/2020	08/19/2021 .	1,222	4,000,000	3274		276,800		429,880		.429,880	153,080						0003
OTC Option SX5E Call 09/16/2021 OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPR08K5P83 .	09/17/2020	09/16/2021 .	1,206	4,000,000	3317		273,800		400,760		.400,760	126,960						0003
10/14/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZ0031MB27	10/15/2020	10/14/2021 .	1, 150,000	115,000,000	100		6,106,500		10,744,451	10	,744,451	4,637,950						0004
OTC Basket Option Call 07/15/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZ0031MB27	07/16/2020 .	07/15/2021 .	750,000	75,000,000	100		4,057,500			8	,574,000	4,516,500						0004
OTC Basket Option Call 08/19/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge		Equity/Index_	Bank of America NA B4TYDEB6GKMZ0031MB27	08/20/2020	.08/19/2021	800,000	80,000,000	100		4,120,000		8,218,400	8	218,400	4,098,400						0004
OTC Basket Option Call 09/16/2021	·	EXIIIDIT 5	Equity/ mucx.	Bank of America NA																		
(SPX,AGG,SX5E,RTY) OTC Basket Option Call 02/18/2021	FIUL Hedge	Exhibit 5	Equity/Index.	BATYDEB6GKMZ0031MB27 Bank of America NA	09/17/2020 .	09/16/2021 .	910,000	91,000,000	100		4,850,300		9,264,710	9	,264,710	4,414,410						0004
(SPX,AGG,SX5E,RTY) OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.	B4TYDEB6GKMZ0031MB27	02/20/2020 .	02/18/2021 .	115,000	11,500,000	100		488,750		682,065		.682,065	193,315						0004
03/18/2021 (SPX,AGG,SX5E,RTY) OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZ0031MB27	03/19/2020 .	03/18/2021 .	760,000	76,000,000	100		7,273,200		30,327,800	30	,327,800	23,054,600						0004
03/18/2021 (SPX,AGG,SX5E,RTY) OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	Bank of America NA B4TYDEB6GKMZ0031MB27 Bank of America NA	03/19/2020 .	03/18/2021 .	100,000	10,000,000	100		945,000		3,990,500	3	,990,500	3,045,500						0004
05/20/2021	FIUL Hedge	Exhibit 5	Equity/Index.	B4TYDEB6GKMZ0031MB27	05/14/2020 .	05/20/2021 .	7,711	22,000,000	2853		2,305,600			7	, 124 , 480	4,818,880						0001
OTC Option SPLV Call 10/14/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/15/2020	10/14/2021 .	1,147	10,200,000	8894		812,940		724,302		.724,302	(88,638)						0002
OTC Option SPLV Call 03/18/2021 OTC Option SPLV Call	FIUL Hedge	Exhibit 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/19/2020 .	03/18/2021 .	1,645	11,700,000	7112		1,895,400		3,212,352	3	,212,352	1,316,952						0002
08/19/2021 OTC Option SPLV Call	FIUL Hedge	Exhibit 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868 Credit Suisse	08/20/2020	08/19/2021 .	2,068	18,000,000	8702		1,425,600		1,464,300	1	,464,300	38,700						0002
09/16/2021	FIUL Hedge	Exhibit 5	Equity/Index.	International E58DKGMJYYYJLN8C3868	09/17/2020	09/16/2021 .	1,044	9,000,000	8620		725,400		827,010		.827,010	101,610						0002
OTC Option SPLV Call 11/18/2021 OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/19/2020	11/18/2021 .	1,692	15,000,000			1,078,500		1, 137, 600	1	137,600	59, 100						0002
11/18/2021 (SPX,AGG,SX5E,RTY) OTC Option SPLV Call	FIUL Hedge	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP21HZNBB6K528 . Goldman Sachs	11/19/2020	11/18/2021 .	1,200,000	120,000,000	100		6,288,000			8	,054,400	1,766,400						0004
12/16/2021	FIUL Hedge	Exhibit 5	Equity/Index.	International W22LROWP21HZNBB6K528	12/17/2020	12/16/2021 .	1,325	12,000,000	9054		810,000		763,440		.763,440	(46,560)						0002
OTC Option SX5E Call 11/18/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP21HZNBB6K528 . Goldman Sachs	11/19/2020	11/18/2021 .	3,476	12,000,000	3452		727,200		913,920		.913,920	186,720						0003
11/18/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	Equity/Index.	International W22LROWP21HZNBB6K528 . Goldman Sachs	11/19/2020	11/18/2021 .	724	2,500,000	3452		151,500		190 , 400		.190,400	38,900						0003
12/16/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	Equity/Index.	International W22LROWP21HZNBB6K528 . Goldman Sachs	12/17/2020	12/16/2021 .	3,651	13,000,000	3561		791,700		767,260		.767,260	(24,440)						0003
12/16/2021	FIUL Hedge	Exhibit 5	Equity/Index.	International W22LROWP21HZNBB6K528	12/17/2020	12/16/2021 .	842	3,000,000	3561		182,700		177,060		.177,060	(5,640)						0003

					Showing all	Options, 0	Caps, Floo	rs, Collars,	Swaps and	l Forwards	Open as o	f Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
										Prior											1
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
OTC Option SPX Call	FILL Hadaa	Exhibit 5	F: 4 / 1		2004 00/07/2020	04/44/0004	4,600	4E 0E7 000	0017		414,828		2,047,489	2,047,489	1,632,661						0001
01/14/2021 OTC Option SPX Call	FIUL Hedge	EXIIIDIT 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4	R80402/27/2020	01/14/2021	4,000	15,257,000	3317		414,020		2,047,409	2,047,409	1,002,001						0001
02/18/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4	R80402/27/2020	02/18/2021	4,600	15,516,858	3373		352,084		1,874,592	1,874,592	1,522,508			····-			0001
02/18/2021	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4	R80402/20/2020	02/18/2021	25,497	86,000,000	3373		4,992,300		10,389,660	10,389,660	5,397,360						0001
OTC Option SPX Call 02/18/2021	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4	R80402/20/2020	02/18/2021	100,800	340,000,000	3373		19,669,000		41,075,400	41,075,400	21,406,400						0001
OTC Option SPX Call			L'																		
08/19/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4	R80408/20/2020		38,689	131,000,000	3386		10,683,050		19,061,810	19,061,810	8,378,760						0001
08/19/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 11E8VN30JCEQV1H4	R80408/20/2020	08/19/2021	85,647	290,000,000	3386		23,635,000		42, 197, 900	42, 197, 900	18,562,900	ļ		ļ			0001
08/19/2021	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4	R80408/20/2020	08/19/2021	8,269	28,000,000	3386		2,280,600		4,074,280	4,074,280	1,793,680						0001
OTC Option SPX Call 11/18/2021	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1/E8VN30JCEQV1H4	R80411/19/2020	11/18/2021	28.476	102,000,000	3582		7,915,200		10,977,240	10,977,240	3,062,040						0001
OTC Option SPX Call	-						00.407		0500												
11/18/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4	R80411/19/2020	11/18/2021	92, 127	330,000,000	3582		25,575,000		35,514,600	35,514,600	9,939,600						0001
11/18/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 11E8VN30JCEQV1H4	R804 11/19/2020	11/18/2021	7,538	27,000,000	3582		2,096,550		2,905,740	2,905,740	809, 190						0001
11/18/2021	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4	R80411/19/2020	11/18/2021	1,675	6,000,000	3582		465,600		645,720	645,720	180 , 120						0001
OTC Option SPX Call 12/16/2021	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1/E8VN30JCEQV1H4	R80412/17/2020	12/16/2021	10,747	40,000,000	3722		3,060,000		3,251,200	3,251,200	191,200						0001
OTC Option SX5E Call																					
01/14/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 11E8VN30JCEQV1H4	R80401/16/2020	01/14/2021	4,522	15,000,000	3317		582,000			3,450	(578,550))					0003
04/15/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 11E8VN30JCEQV1H4	R804 04/16/2020	04/15/2021	2, 134	6,000,000	2812		558,000		1,580,520	1,580,520	1,022,520						0003
04/15/2021	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4	R80404/16/2020	04/15/2021	2, 134	6,000,000	2812		558,000		1,580,520	1,580,520	1,022,520						0003
OTC Option SX5E Call 07/15/2021	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1/E8VN30JCEQV1H4	R80407/16/2020	07/15/2021	1,189	4,000,000	3365		289,600		325,040	325,040	35,440						0003
OTC Option SX5E Call											·										
07/15/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 11E8VN30JCEQV1H4	R80407/16/2020	07/15/2021	2,080	7,000,000	3365		506,800		568,820	568,820	62,020						0003
09/16/2021 OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 11E8VN30JCEQV1H4	R80409/17/2020	09/16/2021	2,412	8,000,000	3317		551,200		801,520	801,520	250,320						0003
01/14/2021				Morgan Stanley & Co																	i
(SPX,AGG,SX5E,RTY) OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.	International 4PQUHN3JPFGFNF3B	365301/16/2020	01/14/2021	130,000	13,000,000	100		486,200		871,780	871,780	385,580	ļ		·			0004
01/14/2021				Morgan Stanley & Co																	l
(SPX,AGG,SX5E,RTY) OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.	International 4PQUHN3JPFGFNF3B	365301/16/2020	01/14/2021	880,000	88,000,000	100		3,405,600		5,901,280	5,901,280	2,495,680	····		·			0004
07/15/2021	EIII liedee	Fubility F	Familia (1 = 1	Morgan Stanley & Co	07/46/0000	07/15/0001	145 000	14 500 000	400		750 550		1 057 040	1 057 040	005 000						0004
(SPX,AGG,SX5E,RTY) OTC Basket Option Call	FIUL Hedge	EXNIBIT 5	Equity/Index.	International 4PQUHN3JPFGFNF3B	365307/16/2020	07/15/2021	145,000	14,500,000	100		752,550		1,657,640	1,657,640	905,090			l			0004
11/18/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Evhibit 5	Equity/Index.	Morgan Stanley & Co International 4PQUHN3JPFGFNF3B	365311/19/2020	11/18/2021	155,000	15,500,000	100		807 , 550		1,040,360	1,040,360	232,810						0004
OTC Basket Option Call	I TOL Heage	LAIIIDIT 3	Lquity/index.		11/18/2020	11/10/2021	133,000	15,500,000	100				1,040,300	1,040,360	202,810						0004
04/15/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Morgan Stanley & Co International 4PQUHN3JPFGFNF3B	365304/16/2020	04/15/2021	800,000	80,000,000	100		5,480,000		19,347,200	19,347,200	13,867,200						0004
OTC Basket Option Call	Trougo	Zambit V	=quity/index.					00,000,000			0, 100, 000		10,047,200	10,041,200	10,007,200						
04/15/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co International 4PQUHN3JPFGFNF3B	365304/16/2020	04/15/2021	175,000	17,500,000	100		1,130,500		4,232,200	4,232,200	3, 101,700						0004
OTC Option SPLV Call				Royal Bank of																	
01/14/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	Equity/Index.	Canada ES71P3U3RH1GC71X Royal Bank of	3U1101/16/2020	01/14/2021	1,319	12,600,000	9554		611,100		13,608	13,608	(597,492)	1		l			0002
05/20/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Canada ES71P3U3RHIGC71X	BU1105/14/2020	.05/20/2021	2, 174	6,000,000	2760		526.200		1,669,140	1,669,140	1,142,940	L	l			1	0003

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 31 of C	urrent Year
OHOWING All Oblidions.	. Cabs. I 1001s	Collais. Swaps and i diwards Open as of December 5 i of C	antent real

					Sho	owing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cu	rrent Year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											ı
	Description										Prior	C										1
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial									Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	Cada Fain Val	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description OTC Option SX5E Call	or Replicated	Identifier	(a)	Royal Bank of	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Val	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
05/20/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Canada	. ES71P3U3RHIGC71XBU11 .	05/14/2020	05/20/2021 .	2, 174	6,000,000	2760		526,200		1,669,140	1,669,	401,142,940						0003
OTC Option SX5E Call	500 U.A	F 1 11 14 F	F 14 /1 1	Royal Bank of	E071 D01/0D111 0074 VD1144	40 /45 /0000	40 (44 (0004	0.040	0.000.000	0400		004 000		4 000 000	4 000		.1					0000
10/14/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	Equity/Index_	Canada Royal Bank of	. ES71P3U3RHIGC71XBU11 .	10/15/2020	10/14/2021 .	2,819	9,000,000	3193		621,000		1,209,600	1,209,	00588,600						0003
10/14/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Canada	. ES71P3U3RHIGC71XBU11 .	10/15/2020	10/14/2021 .	1,566	5,000,000	3193		345,000		672,000	672,	00327,000						0003
OTC Option SPX Call	500 U.A	F 1 11 14 F	F 14 /1 1	T : 4 D :	I I/000H0HIID I 7400E700	04 (40 (0000	04 (44 (0004	07.404	04 000 000	0047		E 477 000		40.040.000	40.040	7 004 000	.1					0004
01/14/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	Truist Bank	. JJKC32MCHWD171265Z06 .	01/16/2020	01/14/2021 .	27,434	91,000,000	3317		5, 177, 900		12,212,200	12,212,	007,034,300	` 					0001
01/14/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Truist Bank	JJKC32MCHWD171265Z06 .	01/16/2020	01/14/2021 .	11,758	39,000,000	3317		2,226,900		5,233,800	5,233,	003,006,900						0001
OTC Option SPX Call	EIII Hadaa	Evhibi+ F	Eart 4: /1-4:	Truint Do-1:	I IV 000 NOUND 1740 0 E 700	04 /46 /0000	01/14/0004	0.440	7 000 000	0047		000 000		000 400	000	00 544 400	J					0001
01/14/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	Truist Bank	JJKC32MCHWD171265Z06 .	01/16/2020	01/14/2021 .	2,110	7,000,000	3317		398,300		939,400	939,	00541,100	` 					0001
10/14/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Truist Bank	JJKC32MCHWD171265Z06 .	10/15/2020	10/14/2021 .	37,611	131,000,000	3483		11,095,700		16,623,900	16,623,	005,528,200						0001
OTC Option SPX Call 10/14/2021	EIII Hodgo	Exhibit 5	Equity/Index	Truict Bank	JJKC32MCHWD171265Z06 .	10/15/2020	10/14/2021 .	9,187	32,000,000	3483		2,710,400		4,060,800	4,060,	001,350,400	J					0001
OTC Basket Option Call	FIUL Hedge	EXIIIDIT 3	Equity/Index.	Truist Bank	. 33003211011111111111203200 .	10/15/2020	10/ 14/ 2021 .	9, 107	32,000,000			2,710,400		4,000,000	4,000,	001,330,400						0001
08/19/2021				Wells Fargo Bank N																		ı
(SPX,AGG,SX5E,RTY) OTC Option SPLV Call	FIUL Hedge	Exhibit 5	Equity/Index.	Walla Fara Dark N		08/20/2020	08/19/2021 .	190,000	19,000,000	100		957,600		1,951,871	1,951,	71994,270						0004
06/17/2021	FIUL Hedge	Exhibit 5	Equity/Index_	Wells Fargo Bank N	. KB1H1DSPRFMYMCUFXT09 .	06/18/2020	06/17/2021	1, 123	9,000,000	8016		809,100		1,313,550	1,313,	50504,450						0002
OTC Option SPLV Call	-			Wells Fargo Bank N	A																	
07/15/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank N	. KB1H1DSPRFMYMCUFXT09 .	07/16/2020	07/15/2021 .	2,870	24,000,000	8363		2,090,400		2,636,640	2,636,	40546,240						0002
01/14/2021	FIUL Hedge	Exhibit 5	Equity/Index	Wells Falgo Dalik IV	. KB1H1DSPRFMYMCUFXT09 .	02/26/2020	.01/14/2021	4,600	15,257,000	3317		477,480		2,047,489	2,047,	891,570,009	· [0001
OTC Option SPX Call			L	Wells Fargo Bank N																		1
01/14/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank N	. KB1H1DSPRFMYMCUFXT09 .	01/16/2020	01/14/2021 .	114,561	380,000,000	3317		21,565,000		50,996,000	50,996,	0029,431,000						0001
02/18/2021	FIUL Hedge	Exhibit 5	Equity/Index	merra rango bank ne	. KB1H1DSPRFMYMCUFXT09 .	02/26/2020	02/18/2021	4,600	15,516,858	3373		404,754		1,874,592	1,874,	921,469,838						0001
OTC Option SPX Call			L	Wells Fargo Bank N																		l
02/18/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank N	. KB1H1DSPRFMYMCUFXT09 .	02/20/2020	02/18/2021 .	9,487	32,000,000	3373		1,854,400		3,865,920	3,865,	202,011,520						0001
04/15/2021	FIUL Hedge	Exhibit 5	Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	04/16/2020	04/15/2021 .	92,857	260,000,000	2800		28,340,000		89,832,600	89,832,	0061,492,600						0001
OTC Option SPX Call	EIII II-d	Fubible F		Wells Fargo Bank N		0E /44 /0000	05 (00 (0004	10.070	E7 000 000	0050		E 00E 0E0		10 450 000	40,450	10 400 000]					0001
05/20/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank N	, KB1H1DSPRFMYMCUFXT09 . A	05/14/2020	05/20/2021 .	19,979	57,000,000	2853		5,965,050		18 , 458 , 880	18,458,	8012,493,830						0001
05/20/2021	FIUL Hedge	Exhibit 5	Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	05/14/2020	05/20/2021 .	59,586	170,000,000	2853		17,867,000		55,052,800	55,052,	0037, 185,800						0001
OTC Option SPX Call	EIII Hadaa	Evhibi+ F	Eart 4.: /1 = 4:	Wells Fargo Bank N		06 /10 /0000	06/17/0004	04 400	66 000 000	0115		6 000 400		14 670 400	44.070	00 0 440 700	.]					0001
06/17/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank N	. KB1H1DSPRFMYMCUFXT09 . A	06/18/2020	06/17/2021 .	21, 188	66,000,000	3115		6,230,400		14,673,120	14,673,	208,442,720	·					0001
06/17/2021	FIUL Hedge	Exhibit 5	Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	06/18/2020	06/17/2021 .	73,836	230,000,000	3115		21,723,500		51, 133, 600	51, 133,	0029,410,100	ļ					0001
OTC Option SPX Call 06/17/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank N	A . KB1H1DSPRFMYMCUFXT09 .	06/18/2020	06/17/2021 .	8.347	26,000,000	3115		2,458,300		5,780,320	5,780,	203,322,020	J					0001
OTC Option SPX Call	I TOL House	EXIIIDIL 3	Lqui ty/ Illuex.	Wells Fargo Bank N		00/ 10/ 2020	00/1//2021 .	ρ, ο4/	20,000,000	١١٥ هـ		4,400,000		5,700,320		203,322,020	` 					0001
07/15/2021	FIUL Hedge	Exhibit 5	Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	07/16/2020	07/15/2021 .	41,045	132,000,000	3216		11,484,000		25,367,760	25,367,	6013,883,760						0001
OTC Option SPX Call 07/15/2021	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank N	A . KB1H1DSPRFMYMCUFXTO9 .	07/16/2020	07/15/2021 .	77,736	250,000,000	3216		21,737,500		48,045,000	48,045,	0026,307,500	J					0001
OTC Option SPX Call	I TOL Houge	LAIIIDIL J	Equity/Index.	Wells Fargo Bank N		017 10/2020	01/13/2021 .		200,000,000	۵۱۷۵		41,737,300		40,040,000	40,043,	0020, 307, 500	` 					
07/15/2021	FIUL Hedge	Exhibit 5	Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	07/16/2020	07/15/2021 .	8,396	27,000,000	3216		2,349,000		5, 188, 860	5, 188,	602,839,860						0001
OTC Option SPX Call 10/14/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank N	A . KB1H1DSPRFMYMCUFXTO9 .	10/15/2020	10/14/2021 .	106,230	370,000,000	3483		30,543,500		46,953,000	46,953,	0016,409,500	J					0001
OTC Option BXIITAC5	I TOL Houge	LAIIIDIL J	Lqui ty/ midex.		. No in riborni ili ilililoor X 109 .	10/ 13/ 2020	10/ 14/ 2021 .	100,200	010,000,000			00,040,000			40,933,	0010,409,500	` <u> </u>					0001
Call 01/08/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	01/15/2020	01/08/2021 .	28,800	5,262,874	183		155,807		246,092	246,	9290,285	ļ					0010
OTC Option BXIITAC5 Call 01/15/2021	FIA Hedge	Exhibit 5	Equity/Index.	Rarclavs Rank DIO	. G5GSEF7VJP5170UK5573 .	01/22/2020	01/15/2021 .	34,906	6,437,728	184		167,898		239,097	239,	9771, 199	J					0010
OTC Option BXIITAC5	I IA Hougo	EAIIIDIL J	Lqui ty/ IIIuex.	,					,401,120			101,000										
Call 01/22/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	01/29/2020	01/22/2021 .	53,706	9,935,141	185		274,440		337,795	337,	9563,355	ļ					0010
OTC Option BXIITAC5 Call 01/29/2021	FIA Hedge	Exhibit 5	Equity/Index.	Rarclavs Rank PIC	. G5GSEF7VJP5170UK5573 .	02/05/2020	01/29/2021	43,434	8.069.156	186		212.826		240.299	240 .	9927.473	.]					0010
00.1 01/20/2021	· · · · · · i i i vugo	I - AIII DIL U	qui ty/ Illuch.	parviago Dain i LU .		1 UL/ UU/ LULU .																

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 31 of C	urrent Year
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					Sho	owing all (Options, (Caps, Floo	rs, Collars,	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	rrent Yea	ır							
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	Description										Year(s)	Current											l
	of Item(s) Hedged,									Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code F	air Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
OTC Option BXIITAC5	or replicated	identifici	(α)	Or Ochtrar	Oleanighouse	Date	Expiration			<u> </u>	i aiu		moonic		OOGC 1		(Decrease)	D./A.O.V.	Accidion	Itom	Lxposure	Litaty	(6)
Call 02/08/2021 OTC Option BXIITAC5	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	02/12/2020	02/08/2021 .	40,568	7,574,036	187		208, 114		192,078		192,078	(16,036)						0010
Call 02/12/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	02/19/2020	02/12/2021 .	42,350	7,958,039	188		219,798				158,445	(61,353)						0010
OTC Option BXIITAC5 Call 02/22/21	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC	. G5GSEF7VJP5170UK5573 .	02/26/2020	02/22/2021 .	33,749	6,360,614	188		107,321		115,636		115,636							0010
OTC Option BXIITAC5	, and the second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second		' '																				
OTC Option BXIITAC5	FIA Hedge	Exhibit 5	Equity/Index	Barciays Bank PLC .	. G5GSEF7VJP5170UK5573 .	03/04/2020	02/26/2021 .	52,332	9,673,570	185		316,085				341,380	25,295						0010
Call 03/05/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	03/11/2020	03/05/2021 .	53,304	10,008,340	188		166,841		217,681		217,681	50,840						0010
OTC Option BXIITAC5 Call 03/12/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	G5GSEF7VJP5170UK5573 .	03/18/2020	03/12/2021 .	53,800	9,827,646	183		187,762		463,963		463,963	276,201						0010
OTC Option BXIITAC5 Call 03/19/2021	FIA Hedge	Exhibit 5	Equity/Index.	Rarolays Rank DIO	. G5GSEF7VJP5170UK5573 .	03/25/2020	03/19/2021 .	66,960	12, 123, 168	181		345,515				683, 141	337,625						0010
OTC Option BXIITAC5	-																						
OTC Option BXIITAC5	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	04/01/2020	03/26/2021 .	52,334	9,549,821	182		242,828		462,307		462,307	219,479						0010
Call 04/01/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	04/08/2020	04/01/2021 .	29,738	5,428,982	183		145, 122		260,863		260,863	115,741						0010
OTC Option BXIITAC5 Call 04/09/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclavs Bank PLC	G5GSEF7VJP5170UK5573 .	04/15/2020	04/09/2021	57,867	10,594,823	183		279,496		480,369		480,369	200,873						0010
OTC Option BXIITAC5																							
Call 04/16/2021 OTC Option BXIITAC5	FIA Hedge	Exhibit 5	Equity/Index.	Barciays Bank PLC .	. G5GSEF7VJP5170UK5573 .	04/22/2020	04/16/2021 .	31 , 169	5,720,203	184		144,626				247 , 342	102,716						0010
Call 04/23/2021 OTC Option BXIITAC5	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	G5GSEF7VJP5170UK5573 .	04/29/2020	04/23/2021 .	30,510	5,598,313	183		149,500		243,807		243,807	94,307						0010
Call 04/30/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	05/06/2020	04/30/2021 .	43,312	7,950,310	184		194,903		344,646		344,646	149,743						0010
OTC Option BXIITAC5 Call 05/07/2021	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	05/13/2020	05/07/2021	49,877	9, 150, 456	183		228,437		402,712		402,712	174,274						0010
OTC Option BXIITAC5	, and the second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second		' '															***************************************	• • • • • • • • • • • • • • • • • • • •				
Call 05/14/2021 OTC Option BXIITAC5	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	05/20/2020	05/14/2021 .	27,878	5, 141, 468	184		136,474		226,790		226,790	90,316						0010
Call 05/21/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	G5GSEF7VJP5170UK5573 .	05/27/2020	05/21/2021 .	49,783	9, 152, 638	184		242,444		388, 163		388 , 163	145,719						0010
OTC Option BXIITAC5 Call 05/28/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	06/03/2020	05/28/2021	26,341	4,853,011	184		122,748				197,566	74,818						0010
OTC Option BXIITAC5 Call 06/04/2021	FIA Hedge	Exhibit 5			G5GSEF7VJP5170UK5573 .	06/10/2020	06/04/2021	40,783	7,499,173	184		212,887		319,540		319,540	106,653						0010
OTC Option BXIITAC5	I IA neuge		Equity/Index.																				
Call 06/11/2021 OTC Option BXIITAC5	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	06/17/2020	06/11/2021 .	35,850	6,594,538	184		173,871	l	280,004		280,004	106, 133		l	·····			0010
Call 06/18/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	06/24/2020	06/18/2021 .	33, 103	6, 103, 596	184		151,282		247,989		247,989	96,707						0010
OTC Option BXIITAC5 Call 06/25/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC	. G5GSEF7VJP5170UK5573 .	07/01/2020	06/25/2021	35,283	6,501,654	184		175,711		268,713		268,713	93,003						0010
OTC Option BXIITAC5	, and the second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second																						
Call 07/02/2021 OTC Option BXIITAC5	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	07/08/2020	07/02/2021 .	36,066	6,674,714	185		178,526				253 , 172	74,646						0010
Call 07/09/2021	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	07/15/2020	07/09/2021 .	41,727	7,754,136	186		214,060		270,619		270,619	56,560						0010
OTC Option BXIITAC5 Call 07/16/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	07/22/2020	07/16/2021 .	35,569	6,641,753	187		185,313		209,282		209,282	23,968						0010
OTC Option BXIITAC5 Call 07/23/2021	FIA Hedge	Exhibit 5			G5GSEF7VJP5170UK5573 .	07/29/2020	07/23/2021	41, 117	7,704,518	187		210,931		225,588		225,588	14,658						0010
OTC Option BXIITAC5	-		Equity/Index.																				
Call 07/30/2021 OTC Option BXIITAC5	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	. G5GSEF7VJP5170UK5573 .	08/05/2020	07/30/2021 .	32,492	6, 121, 204	188		168,634				158,845	(9,789)						0010
Call 08/06/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	08/12/2020	08/06/2021 .	35,876	6,786,672	189		156,778		160,437		160,437	3,659						0010
OTC Option BXIITAC5 Call 08/13/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclavs Bank PLC	. G5GSEF7VJP5170UK5573 .	08/19/2020	08/13/2021	43,269	8,119,066	188		210,289		236,021		236,021	25,732						0010
OTC Option BXIITAC5	, and the second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second																						
Call 08/20/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC.	. G5GSEF7VJP5170UK5573 .	_08/26/2020	08/20/2021 .	40,045	7,552,179	189	L	198,225	L		l l	196,659	(1,566)	L	L	L			0010

Showing all Options	Cans Floor	s Collars Swans	and Forwards Open	as of December 31	of Current Year
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	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Typo(c)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	Type(s)				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
			Dials/a)		O	Tanda	,		Madianal				_						`		Determini		
D	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0.4. 5.4.	/ - I	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	√alue	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
OTC Option BXIITAC5	F				05005571/ ID517011/5570	00 (00 (0000	00 (07 (0004	20.004	7 475 704	100		204 540		100 000		400 000	(00.004)						
Call 08/27/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	G5GSEF7VJP5170UK5573 .	09/02/2020 .	08/27/2021 .	38,084	7, 175, 731	188		231,549		192,668		192,668	(38,881).						0010
OTC Option BXIITAC5	FIA III-des	Fubible F	F 4 / I - d	Danielana Danie DI O	0500557V IDE L70LIVE570	00 /00 /0000	00/02/0004	00.014	F 202 F00	188		131.626		150 054		1E0 0E4	10 207						0010
Call 09/03/2021	FIA Hedge	Exhibit 5	Equity/index.	Barciays Bank PLC.	G5GSEF7VJP5170UK5573 .	09/09/2020 .	09/03/2021 .	28,614	5,383,509	100		131,020				150,954	19,327						0010
OTC Option BXIITAC5 Call 09/10/2021	FIA Hedge	Exhibit 5	Equity/Index	Paralaua Pank DI C	G5GSEF7VJP5170UK5573 .	09/16/2020	09/10/2021 .	37,368	7,006,866	188		186,092		213,499		213,499	27,407						0010
OTC Option BXIITAC5	I IA lieuge	LAIIIDIL J	Lquity/illuex.	Dai Clays Daik FLO .	GOUGLI / VOF 31/ OUN 33/3 .	03/ 10/ 2020	03/ 10/ 2021 .			100		100,032				210,400	21,401						0010
Call 09/17/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barolave Bank PLC	G5GSEF7VJP5170UK5573 .	09/23/2020	09/17/2021 .	30,913	5,785,902	187		131,687		184,686		184,686	52,999						0010
OTC Option BXIITAC5	I In Houge	LAIIIDIT 5	Lquity/ illuex.	Dai ciaya Daik i Lo .	0000L177010170010070	03/20/2020	03/11/2021 .									104,000							0010
Call 09/24/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	09/29/2020 .	09/24/2021 .	38,328	7, 165, 416	187		196,239				236,029	39,790						0010
OTC Option BXIITAC5									, 100, 410	[[_50,520				[
Call 10/01/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	. 10/07/2020	10/01/2021 .	35,947	6,732,851	187		165,356	L	214,711		214,711	49,355						0010
OTC Option BXIITAC5		1		.,												,							
Call 10/08/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	G5GSEF7VJP5170UK5573 .	10/14/2020	10/08/2021 .	36,353	6,836,590	188		187,946		201,338		201,338	13,391						0010
OTC Option BXIITAC5			1	.,			1		, - ,					,,,,,									
Call 10/15/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC.	G5GSEF7VJP5170UK5573 .	10/21/2020	10/15/2021 .	37,032	6,973,889	188		151,091		200,848		200,848	49,757						0010
OTC Option BXIITAC5																							
Call 10/22/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	G5GSEF7VJP5170UK5573 .	10/28/2020 .	10/22/2021 .	39,745	7,419,184	187		165,736		258,262		258,262	92,525						0010
OTC Option BXIITAC5																							
Call 10/29/2021	FIA Hedge	Exhibit 5	. Equity/Index.	Barclays Bank PLC .	G5GSEF7VJP5170UK5573 .	11/04/2020 .	10/29/2021 .	37,507	6,919,264	184		240,794		302, 164		302,164	61,370						0010
OTC Option BXIITAC5																							
Call 11/05/2021	FIA Hedge	Exhibit 5	. Equity/Index.	Barclays Bank PLC .	G5GSEF7VJP5170UK5573 .	11/11/2020 .	11/05/2021 .	40,827	7,668,464	188		189,844				238 , 489	48,645						0010
OTC Option BXIITAC5												.=											
Call 11/12/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	G5GSEF7VJP5170UK5573 .	11/18/2020 .	11/12/2021 .	36,024	6,790,450	189		179,398				197,466	18,069						0010
OTC Option BXIITAC5	FIA II A	F 1 11 14 F	F 14 (1 1	D 1 D 1 D10	0500557V IDE L7011/5570	44 (05 (0000	44 (40 (0004	00.004	7 557 445	400		407 505		000 070		000 070	0.747						0040
Call 11/19/2021 OTC Option BXIITAC5	FIA Hedge	Exhibit 5	Equity/index.	Barciays Bank PLC .	G5GSEF7VJP5170UK5573 .	11/25/2020 .	11/19/2021 .	39,904	7,557,415	189		197,525		200,272		200,272	2,747						0010
Call 11/26/2021	FIA Hedge	Exhibit 5	Equity/Index.	Ranclave Rank PLC	G5GSEF7VJP5170UK5573 .	12/02/2020 .	11/26/2021 .	34,721	6,594,265	190		152,774		165,780		165,780	13,006						0010
OTC Option BXIITAC5	I In Houge	LAIIIDIT 5	Lquity/ illuex.	Dai ciaya Daik i Lo .	0000L177010170010070	12/02/2020 .			0,004,200	130				100,700		100,700	10,000						0010
Call 12/03/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	12/09/2020 .	12/03/2021 .	34,657	6,562,725	189		171,901				177,259	5,359						0010
OTC Option BXIITAC5	T IN Houge	EXIIIDIT O	Equity/ Illuox.	Darorayo Darik 120 .	doddi i voi o i i concoro .											177,200	,0,000						
Call 12/10/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	G5GSEF7VJP5170UK5573 .	12/16/2020	12/10/2021 .	45,210	8,600,247	190		225,597		212, 168		212,168	(13,428)						0010
OTC Option BXIITAC5			1	,										,		, i							
Call 12/17/2021	FIA Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC .	G5GSEF7VJP5170UK5573 .	12/23/2020 .	12/17/2021 .	47,442	9,029,213	190		233,416		222,390		222,390	(11,026)						0010
OTC Option BXIITAC5																							
Call 12/23/2021	FIA Hedge	Exhibit 5			G5GSEF7VJP5170UK5573 .	12/30/2020 .	12/23/2021 .	45,202	8,623,655	191		226,010		226,026		226,026	16						0010
	total - Purchased Op			Call Options and \	Warrants							541,447,334		1,192,255,689		255,689	650,808,352					XXX	XXX
02199999999. Subt	total - Purchased Op	otions - Hedo	ging Other									541,447,334		1,192,255,689	XXX 1,192	255,689	650,808,352					XXX	XXX
0289999999. Subt	total - Purchased Op	tions - Repl	ications												XXX							XXX	XXX
Chicago Board of Trade		i .																					
DASH US 02/19/21 P160	25809K105 DoorDash Inc	:	1	US - Chicago Board									1	1									
	(DASH)	D 2-2	Equity/Index	<u> </u>		12/21/2020	02/19/2021 .	900	14,400,000	160		2,202,650	<u> </u>	2,628,000	2	628,000	425,350	<u></u>	<u></u>		<u></u>		0011
03099999999999999999999999999999999999	total - Purchased Op	otions - Incor	me Generation	n - Put Options								2,202,650		2,628,000	XXX 2	628,000	425,350					XXX	XXX
0359999999. Subt	total - Purchased Op	otions - Incor	ne Generation	on								2,202,650		2,628,000	XXX 2	628,000	425,350		_			XXX	XXX
04299999999. Subt	total - Purchased Op	otions - Othe	r											l i	XXX	1	İ	j				XXX	XXX
0439999999. Tota	al Purchased Options	s - Call Option	ons and War	ants								541,447,334		1,192,255,689	XXX 1,192	255,689	650,808,352					XXX	XXX
	al Purchased Options											2.202.650				628.000	425.350					XXX	XXX
	al Purchased Options											_,202,000	i	_,525,550	XXX	, , , , ,	.20,000					XXX	XXX
	al Purchased Options													† †	XXX	- +						XXX	XXX
	al Purchased Options													+ -	XXX	-+						XXX	XXX
													 	+		-+							
	al Purchased Options											E40 040 004		4 404 000 000	XXX	000 000	054 000 700					XXX	XXX
	al Purchased Options			alcodina a Marchalla	A	Hadar OOA	D N= 400					543,649,984	-	1,194,883,689		883,689	651,233,702			 		XXX	XXX
					Annuity Guarantees		r No.108						 	+	XXX	\longrightarrow						XXX	XXX
	total - Written Option	ns - Hedging	Effective Va	riable Annuity Gu	uarantees Under SSA	NO.108	1							+	XXX							XXX	XXX
OTC Option SPX Call	FIII II-d	Fullibra 5	F	Danatana D. I. Di O	05005571/ ID517011/5572	00 /40 /0000	00/40/0004	0.000	05 000 000	0000		(0.055.000)		(44.450.404)	/	450 404)	(0.400.004)	ļ					0001
03/18/2021	FIUL Hedge	Exhibit 5	Equity/Index.	parciays Bank PLC.	G5GSEF7VJP5170UK5573 .	03/19/2020 .	03/18/2021 .	9,962	25,980,000	2608		(2,355,600)	ļ	(11,456,401)	(11	456,401)	(9, 100, 801).						0001

Showing all Options	Cans Floors	Collars Swaps and Forv	vards Open as of December	:31 of Current Year

					Sho	owing all (Options, (Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as o	f Decemb	er 31 of Cu	rrent Year	r							
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	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)		e, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fa	air Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC Option SPX Call 03/18/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Barolave Bank BLC	. G5GSEF7VJP5170UK5573 .	03/19/2020 .	03/18/2021 .	103,775	276,250,000	2662		(21,724,999)		(113,798,425)	(1	113,798,425)	(92,073,426)				•		0001
OTC Option SPX Call 04/15/2021	FIUL Hedge	Exhibit 5	Equity/Index.		. G5GSEF7VJP5170UK5573 .	04/16/2020	04/15/2021 .	10,714	32,400,000	3024		(21,724,599)		(8,091,576)		(8,091,576)	(6, 101, 076)						0001
OTC Option SPX Call 04/15/2021	FIUL Hedge	Exhibit 5	Equity/Index.		. G5GSEF7VJP5170UK5573 .	04/16/2020	04/15/2021 .	26,429	78,625,000	2975		(5,524,100)		(21, 167, 423)		(21, 167, 423)	(15,643,323)						0001
OTC Option SPX Call 09/16/2021	FIUL Hedge	Exhibit 5	Equity/Index.		. G5GSEF7VJP5170UK5573 .	.09/17/2020	.09/16/2021	89,369	327,000,000	3659		(12,960,001)		(27, 278, 340)		(27, 278, 340)	(14,318,339)						0001
OTC Option SPX Call 09/16/2021	FIUL Hedge	Exhibit 5	Equity/Index.	1	. G5GSEF7VJP5170UK5573 .	09/17/2020	09/16/2021 .	9,532	34,400,000			(1,581,440)		(3,238,416)		(3,238,416)	(1,656,976)						0001
OTC Option SPX Call 09/16/2021	FIUL Hedge	Exhibit 5	Equity/Index		. G5GSEF7VJP5170UK5573 .	09/17/2020	.09/16/2021	23,235	82,485,000	3550		(4,492,410)		(8,853,115)		(8,853,115)	(4,360,705)						0001
OTC Option SPX Call 12/16/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC	. G5GSEF7VJP5170UK5573 .	12/17/2020	12/16/2021 .	115,500	468,700,000	4058		(13,641,748)		(14,323,472)	((14,323,472)	(681,724)						0001
OTC Option SPX Call 12/16/2021 OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.	Barclays Bank PLC	. G5GSEF7VJP5170UK5573 .	12/17/2020	12/16/2021 .	26,055	102,578,000	3937		(4,369,851)		(4,657,041)		(4,657,041)	(287, 191)						0001
12/16/2021(SPX, AGG, SX5	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	12/17/2020	12/16/2021 .	1,400,000	155,400,000	111		(797, 987)		(1,448,328)		(1,448,328)	(650,341)						0004
OTC Basket Option Call 10/14/2021(SPX,AGG,SX5																							
E,RTY) OTC Basket Option Call 09/16/2021(SPX,AGG,SX5	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	10/15/2020	10/14/2021 .	125,000	13,500,000	108		(177,500)		(525,555)		(525,555)	(348,055)						0004
E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	09/17/2020	09/16/2021 .	135,000	14,580,000	108		(191,700)		(639, 333)		(639, 333)	(447,633)						0004
06/17/2021(SPX,AGG,SX5 E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	06/18/2020	06/17/2021 .	180,000	19,440,000	108		(352,800)		(1,299,953)		(1,299,953)	(947, 153)						0004
OTC Basket Option Call 05/20/2021(SPX,AGG,SX5 E,RTY)	FIUL Hedge	Evhibit 5	Equity/Indox	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	05/14/2020 .	05/20/2021 .	780,000	88,920,000	114		(655, 200)		(8,235,770)		(8,235,770)	(7,580,570)						0004
OTC Basket Option Call 12/16/2021(SPX,AGG,SX5		EXIIIDIT 5	Equity/ muex.	DIN TATIBAS OF	Homoror Foom Hooks 60 .	03/ 14/ 2020 .	00/20/2021 .	700,000	90,020,000			(000,200)		(0,233,770)		(0,200,770)	(1,000,010)						0004
E,RTY) OTC Basket Option Call		Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	12/17/2020	12/16/2021 .	135,000	14,580,000	108		(143, 100)		(222,345)		(222,345)	(79,245)						0004
05/20/2021(SPX,AGG,SX5 E,RTY) OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	05/14/2020	05/20/2021 .	135,000	14,850,000	110		(217,350)		(1,879,416)		(1,879,416)	(1,662,066)						0004
06/17/2021(SPX, AGG, SX5	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	06/18/2020	06/17/2021 .	750,000	83,250,000	111		(915,000)		(3,870,293)		(3,870,293)	(2,955,293)						0004
OTC Basket Option Call 02/18/2021(SPX,AGG,SX5	, and the second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second																						
E,RTY)OTC Option SPX Call	FIUL Hedge	Exhibit 5	' '	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	02/20/2020	02/18/2021 .	990,000	113,850,000	115		(217,800)		(39, 848)		(39,848)	177,952						0004
03/18/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	Equity/Index		ROMUWSFPU8MPR08K5P83 .	03/19/2020 .	03/18/2021 .	33,203	85,200,000	2566		(8,636,000)		(39,568,584)	((39,568,584)	(30,932,584)						0001
02/18/2021 OTC Option SX5E Call 03/18/2021	FIUL Hedge	Exhibit 5	Equity/Index.		ROMUWSFPU8MPR08K5P83 ROMUWSFPU8MPR08K5P83 .	02/20/2020 .	02/18/2021 .	3,531 4,483	15,255,000	4320		(145, 125)		(458)		(458)	144,667						0003
OTC Option SX5E Call 06/17/2021	FIUL Hedge	Exhibit 5	Equity/Index.		ROMUWSFPU8MPR08K5P83 .	06/18/2020	06/17/2021 .	1,846	6,600,000			(196,500)		(252,714)		(252,714)	(2,770,039)						0003
OTC Option SX5E Call 06/17/2021	FIUL Hedge	Exhibit 5	Equity/Index.		ROMUWSFPU8MPR08K5P83 .	06/18/2020	06/17/2021 .	1,846	6,480,000	3510		(238,800)		(317,714)		(317,714)	(78,914)						0003
OTC Option SX5E Call 08/19/2021	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	08/20/2020	08/19/2021 .	1,833	6,600,000	3601		(153,000)		(274, 098)		(274,098)	(121,098)						0003
OTC Option SX5E Call 08/19/2021	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	08/20/2020	08/19/2021 .	1,222	4,320,000	3536		(129,600)		(224, 165)		(224, 165)	(94,565)						0003
0TC Option SX5E Call 09/16/2021	FIUL Hedge	Exhibit 5	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P83 .	09/17/2020 .	09/16/2021 .	1,206	4,320,000	3582		(128,600)		(206,021)		(206,021)	(77,421)						0003

Showing all Options	Cans Floors	Collars Swaps and Forv	vards Open as of December	:31 of Current Year

					Sho	owing all	Options, (Caps, Flooi	rs, Collars,	Swaps and	l Forwards	Open as o	f Decemb	er 31 of Cu	ırrent Year								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative Prior												ı
	Description										Year(s)	Current											ı
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for	0.1	Type(s)				Date of	Nimotom		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	Risk(s)	Evchange	e, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fai	r Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
OTC Basket Option Call			(=/							(* ==)							(=======						\/
10/14/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	. Equity/Index.	Bank of America NA	. B4TYDEB6GKMZ0031MB27 .	10/15/2020	10/14/2021 .	1,150,000	127,650,000	111		(943,000)		(3,276,776)		3,276,776	(2,333,775)						0004
OTC Basket Option Call	FIOL neage	EXIIIDIL 5	Equity/index.		. D411DEDOURNIZUUS INIDZ1 .	10/ 13/2020	10/ 14/2021 .	1, 150,000	127,030,000			(943,000)		(3,270,770)		3,210,110	(2,000,110)						0004
07/15/2021				Bank of America NA																			ı
(SPX, AGG, SX5E, RTY)	FIUL Hedge	Exhibit 5	. Equity/Index.		. B4TYDEB6GKMZ0031MB27 .	07/16/2020	07/15/2021 .	750,000	83,250,000	111		(585,000)		(2,788,875)	(2,788,875	(2,203,875)						0004
OTC Basket Option Call 09/16/2021				Bank of America NA																			ı
(SPX, AGG, SX5E, RTY)	FIUL Hedge	Exhibit 5	. Equity/Index.		. B4TYDEB6GKMZ0031MB27 .	09/17/2020	09/16/2021 .	910,000	101,010,000	111		(746, 200)		(2,949,492)		2,949,492	(2,203,292)						0004
OTC Basket Option Call 08/19/2021				Bank of America NA																			i
(SPX, AGG, SX5E, RTY)	FIUL Hedge	Exhibit 5	Equity/Index	Dalik Of Alliel Ica NA	. B4TYDEB6GKMZ0031MB27 .	08/20/2020	08/19/2021	800,000	88,800,000	111		(544,000)		(2,540,568)		2,540,568	(1,996,568)						0004
OTC Basket Option Call																							i
02/18/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	. Equity/Index.	Bank of America NA	. B4TYDEB6GKMZ0031MB27 .	02/20/2020	02/18/2021 .	115,000	12,765,000	111		(71,300)		(27,317)		(27,317)	43,983						0004
OTC Basket Option Call	1 TOL Heage	LAIIIDIT J	. Lqui ty/ muox.		. D411DEDOGRIIIZGGG1IIIDZ1 .	02/20/2020	02/ 10/2021 .	113,000	12,700,000			(71,000)				(21,011	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						0004
03/18/2021				Bank of America NA		00 (40 (0000	00 110 10001	400.000	44 400 000			(000 000)		(0.000.000)			(0.544.000)						l
(SPX,AGG,SX5E,RTY) OTC Basket Option Call	FIUL Hedge	Exhibit 5	. Equity/Index.		. B4TYDEB6GKMZ0031MB27 .	03/19/2020	03/18/2021 .	100,000	11,100,000	111		(389,000)		(2,903,982)		2,903,982	(2,514,982)						0004
03/18/2021				Bank of America NA																			ı
(SPX, AGG, SX5E, RTY)	FIUL Hedge	Exhibit 5	Equity/Index.		B4TYDEB6GKMZ0031MB27	_03/19/2020	03/18/2021	760,000	87,400,000	115		(2,029,200)		(19, 110, 884)	1	9,110,884	(17,081,684)						0004
OTC Option SPX Call 05/20/2021	FIUL Hedge	Exhibit 5	. Equity/Index.	Bank of America NA	. B4TYDEB6GKMZ0031MB27 .	05/14/2020	05/20/2021 .	7,712	23,760,000	3081		(1,350,800)		(5,511,370)		5,511,370	(4, 160, 570)						0001
OTC Basket Option Call	1 TOE THOUGHT		. Lquity/ muon.		. BTTTBEBOOKINESSO IIIDET				20,700,000			(1,000,000)		(0,011,010)		0,011,010,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
11/18/2021	FILL Hadaa	FLILIA F	F (1 - d	Goldman Sachs	WOOL DOWDO LLIZNDDOVEGO	11 /10 /0000	11/10/0001	4 000 000	100 000 000	111		(4.040.000)		(0.011.000)		0 044 000	(700 000)						0004
(SPX,AGG,SX5E,RTY) OTC Option SX5E Call	FIUL Hedge	Exhibit 5	. Equity/Index.	International Goldman Sachs	. W22LR0WP21HZNBB6K528 .	11/19/2020	11/18/2021 .	1,200,000	133,200,000	111		(1,248,000)		(2,011,320)	1(2,011,320	(763,320)						0004
11/18/2021	FIUL Hedge	Exhibit 5	. Equity/Index.		. W22LROWP21HZNBB6K528 .	11/19/2020	11/18/2021 .	724	2,700,000	3728		(67,500)		(90,342)		(90,342)	(22,842)						0003
OTC Option SX5E Call 11/18/2021	FIUL Hedge	Exhibit 5	. Equity/Index.	Goldman Sachs International	. W22LR0WP21HZNBB6K528 .	11/19/2020	11/18/2021 .	3.476	13,200,000	3797		(255,600)		(346,764)		(346,764)	(91, 164)						0003
OTC Option SX5E Call	FIOL neage	EXIIIDIL 3	. Equity/index.	Goldman Sachs	. IIZZLNUIIFZITZINDDUNGZO .	11/19/2020	11/10/2021 .	,470 .	13,200,000			(233,600)		(340 , 704)		(340,704)	(91, 104)						0003
12/16/2021	FIUL Hedge	Exhibit 5	. Equity/Index.	International	. W22LROWP21HZNBB6K528 .	12/17/2020	12/16/2021 .	3,651	14,300,000	3917		(269, 100)		(261,833)		(261,833)	7,267						0003
OTC Option SX5E Call 12/16/2021	FIUL Hedge	Exhibit 5	. Equity/Index.	Goldman Sachs International	. W22LR0WP21HZNBB6K528 .	12/17/2020	12/16/2021 .	842	3,240,000	3846		(182,700)		(77 , 177)		(77 , 177)	105,523						0003
OTC Option SPX Call	-																	• • • • • • • • • • • • • • • • • • • •	• • • • • • • • • • • • • • • • • • • •				
02/18/2021	FIUL Hedge	Exhibit 5	. Equity/Index.	HSBC Bank USA	. 1IE8VN30JCEQV1H4R804 .	02/20/2020	02/18/2021 .	25,498	91,590,000	3592		(2,076,900)		(5,546,690)	(5,546,690	(3,469,790)						0001
OTC Option SPX Call 02/18/2021	FIUL Hedge	Exhibit 5	. Equity/Index.	HSBC Bank USA	. 11E8VN30JCEQV1H4R804 .	02/20/2020	02/18/2021 .	100,805	375,700,000	3727		(3,893,000)		(11,729,354)	(1	1,729,354	(7,836,354)						0001
OTC Option SPX Call	-																						
08/19/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	. Equity/Index.	HSBC Bank USA	. 1IE8VN30JCEQV1H4R804 .	08/20/2020	08/19/2021 .	38,696	138,533,000	3580		(6,543,450)		(13,430,774)	(1	3,430,774	(6,887,325)						0001
08/19/2021	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA	. 11E8VN30JCEQV1H4R804 .	08/20/2020	08/19/2021	85,664	316, 100,000	3690		(10,439,999)		(23,217,545)		3,217,545	(12,777,546)						0001
OTC Option SPX Call																							
08/19/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	. Equity/Index.	HSBC Bank USA	. 11E8VN30JCEQV1H4R804 .	08/20/2020	08/19/2021 .	8,272	30,100,000	3639		(1, 177, 400)		(2,529,303)		2,529,303	(1,351,903)						0001
11/18/2021	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA	_ 11E8VN30JCEQV1H4R804 _	11/19/2020	.11/18/2021	92, 136	359,700,000	3904		(11,055,002)		(17,035,392)	(1	7,035,392	(5,980,390)						0001
OTC Option SPX Call	500 U.A	F 1 11 1 1 5	E 14 // 1	11000 0 1 1104	41E0/000 10E0/4/40CC	44 (40 (000	44 (40 (000 :	7 50-	00 005 055			(4 000 455		(4 005 05:			/500 55 **						10004
11/18/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	. Equity/Index.	HSBC Bank USA	. 11E8VN30JCEQV1H4R804 .	11/19/2020	11/18/2021 .	7,537	29,025,000	3851		(1,062,450)		(1,625,981)	(1,625,981	(563,531)						0001
11/18/2021	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA	. 1 I E8 VN30 JCEQV 1H4R804 .	11/19/2020	11/18/2021 .	28,475	107,865,000	3788		(4,783,800)		(7, 148, 214)	(7,148,214	(2,364,414)						0001
OTC Option SPX Call	FILL Hadaa	FLILIA F	F 4 / I = 1	LIODO DI. LIOA	4 LEOVINO 10E0V4LI4P00.4	11 /10 /0000	11 /10 /0001	1 075	0.004.000	0757		(005, 400)		(454 057)		(AE4 057)	(140.057)						0001
11/18/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	. Equity/Index.	HSBC Bank USA	. 11E8VN30JCEQV1H4R804 .	11/19/2020	11/18/2021 .	1,675	6,294,000	3757		(305,400)		(451,657)		(451,657)	(146,257)						0001
12/16/2021	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA	. 1IE8VN30JCEQV1H4R804 .	12/17/2020	12/16/2021 .	9,064	43,000,000	4744		(1,500,000)		(1,583,260)	(1,583,260	(83,260)						0001
OTC Option SX5E Call 01/14/2021	EIII Hadaa	Evhibit E	Eaui +u / I n	HCDC Donk 1104	. 11E8VN30JCEQV1H4R804 .	01/16/0000	01/14/2021 .	2 074	16,950,000	4265		(70,500)					70 500						10003
OTC Option SX5E Call	FIUL Hedge	Exhibit 5	. Equity/Index.	HSBC Bank USA	. ITEOVINSUJUEŲV IN4H8U4 .	01/16/2020	01/14/2021 .	3,974	000,000	4205		(10,500)		-			70,500						0003
04/15/2021	FIUL Hedge	Exhibit 5	. Equity/Index.	HSBC Bank USA	. 1IE8VN30JCEQV1H4R804 .	04/16/2020	04/15/2021 .	2, 133	6,600,000	3094		(279,000)		(1,031,250)	(1,031,250	(752,250)						0003

Showing all Options	Cans Floors	Collars Swaps and Forv	vards Open as of December	:31 of Current Year

				Sh	owing all (Options, C	Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as of	f Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	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)	Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC Option SX5E Call										i aiu		moome			, , , , , , , , , , , , , , , , , , ,	<i>D./A.</i> O.V.	Accidion	itom	Ехрозите	Littly	, ,
04/15/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 11E8VN30JCEQV1H4R804	04/16/2020 .	04/15/2021 .	2, 133	6,720,000	3150		(237,600).		(926,621)	(926,621	(689,021)						0003
07/15/2021 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 11E8VN30JCEQV1H4R804	07/16/2020 .	07/15/2021 .	2,080	7,700,000	3702		(203,000)		(189,497)	(189,497	13,503						0003
07/15/2021	FIUL Hedge	Exhibit 5	Equity/Index.	HSBC Bank USA 1IE8VN30JCEQV1H4R804	07/16/2020 .	07/15/2021 .	1, 188	4,320,000	3635		(142,800).		(141,696)	(141,696	1, 104						0003
OTC Option SX5E Call 09/16/2021	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA 1IE8VN30JCEQV1H4R804	09/17/2020 .	09/16/2021 .	2,412	8,800,000	3648		(209,600)		(335,016)	(335,016	(125,416)						0003
OTC Basket Option Call 04/15/2021	1			Morgan Stanley & Co																	
(SPX,AGG,SX5E,RTY) OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.	International 4PQUHN3JPFGFNF3BB653	04/16/2020	04/15/2021 .	175,000	19,250,000	110		(320,250).		(2,595,863)	(2,595,863	(2,275,613)						0004
07/15/2021 (SPX,AGG,SX5E,RTY)		Finishia F	Foreiter/Index	Morgan Stanley & Co	07/16/2020	07/15/0001	145 000	4F 000 000	108		(000, 100)		(705,000)	(795,998	(E0E 000)						0004
OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.		077 1072020 .	077 1372021 .	145,000	15,660,000	100		(200 , 100).		(795,998)	(793,996	(595,898)						0004
01/14/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	01/16/2020	01/14/2021 .	880,000	101,200,000	115		(17,600).		(2,024)	(2,024	15,576						0004
OTC Basket Option Call 01/14/2021	1			Morgan Stanley & Co																	
(SPX,AGG,SX5E,RTY) OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.	International 4PQUHN3JPFGFNF3BB653	01/16/2020 .	01/14/2021 .	130,000	14,430,000	111		(14,300).		<u>(</u> 5, 195)	(5, 195							0004
11/18/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Evhibit 5	Equity/Index.	Morgan Stanley & Co International 4PQUHN3JPFGFNF3BB653	11/19/2020 .	11/18/2021 .	155,000	16,740,000	108		(260,400).		(400,923)	(400,923	(140,523)						0004
OTC Basket Option Call		LAIIIDIT J	Equity/ index.		11/ 19/2020 .	11/10/2021 .	133,000	10,740,000	100		(200,400).		(400,323)	(400,925	(140,323)						0004
04/15/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Equity/Index.		04/16/2020 .	04/15/2021 .	800,000	91,200,000	114		(840,000).		(9,052,512)	(9,052,512	(8,212,512)						0004
OTC Option SX5E Call 05/20/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU11	05/14/2020 .	05/20/2021 .	2, 174	6,720,000	3091		(208,800).		(1,023,792)	(1,023,792	(814,992)						0003
OTC Option SX5E Call 05/20/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU11	05/14/2020 .	05/20/2021 .	2, 174	6,600,000	3036		(248, 400).		(1,127,016)	(1,127,016	(878,616)						0003
OTC Option SX5E Call 10/14/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/15/2020 .	10/14/2021 .	2,819	9,900,000	3512		(234,000).		(612,414)	(612,414	(378,414)						0003
OTC Option SX5E Call 10/14/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/15/2020	10/14/2021 .	1,566	5,400,000	3448		(161,500).		(398,628)	(398,628	(237, 128)						0003
OTC Option SPX Call	,						11.760														
01/14/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.		01/16/2020 .	01/14/2021 .	,	42,218,000	3590		(670,800).		(2, 139, 608)	(2, 139, 608	(1,468,808)						0001
01/14/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.		01/16/2020 .	01/14/2021 .	2,111	7,368,000	3491		(196,700).		(580,525)	(580,525	(383,825)						0001
01/14/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/16/2020 .	01/14/2021 .	27,439	96,915,000	3532		(2, 102, 100).		(6,462,292)	(6,462,292	(4,360,192)						0001
10/14/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	Truist Bank JJKC32MCHWD171265Z06	10/15/2020 .	10/14/2021 .	37,604	138,533,000	3684		(7,047,800).		(11,362,477)	(11,362,477	(4,314,677)						0001
10/14/2021 OTC Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/15/2020 .	10/14/2021 .	9, 186	34,400,000	3745		(1,475,200).		(2,415,912)	(2,415,912	(940,712)						0001
08/19/2021 (SPX,AGG,SX5E,RTY)	FIUL Hedge	Exhibit 5	Eauitu/Ind	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	08/20/2020 .	08/19/2021 .	190,000	20,520,000	108		(235,600).		(000 054)	(900.054	(658, 251)						0004
OTC Option SPX Call			Equity/Index.	Wells Fargo Bank NA									(893,851)	(893,851							
01/14/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	01/16/2020 .	01/14/2021 .	114,570	419,900,000	3665		(3,895,001).		(13,403,208)	(13,403,208)(9,508,207)						0001
02/18/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank NA	02/20/2020 .	02/18/2021 .	9,485	34,640,000			(564,800).		(1,621,152)	(1,621,152	(1,056,352)						0001
04/15/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	KB1H1DSPRFMYMCUFXT09	04/16/2020 .	04/15/2021 .	92,857	285,350,000	3073		(15,469,999).		(65,930,118)	(65,930,118	(50, 460, 118)						0001
05/20/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	KB1H1DSPRFMYMCUFXT09	05/14/2020 .	05/20/2021 .	59,590	186,575,000	3131		(9, 129, 001).		(39,943,842)	(39,943,842	(30,814,841)						0001
05/20/2021	FIUL Hedge	Exhibit 5	Equity/Index.	KB1H1DSPRFMYMCUFXT09	05/14/2020 .	05/20/2021 .	19,981	60,562,000	3031		(4,009,950).		(15, 175, 626)	(15,175,626	(11,165,676)						0001
OTC Option SPX Call 06/17/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank NAKB1H1DSPRFMYMCUFXT09	06/18/2020 .	06/17/2021 .	8,345	28,080,000	3365		(1,340,300).		(4,020,494)	(4,020,494	(2,680,194)						0001

Showing all Options	Cans Floors	Collars Swans and F	orwards Open as of	December 31 of Current Year
Oriowing an Options,	Oaps, 1 10013	, Odilais, Owaps and i	orwards Open as or	December of or ourient rear

					Sh	owing all (Options. (Caps. Floor	s. Collars.	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												1
											Prior												1
	Description										Year(s)	Current											1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted	_	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
D	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0.1.	Esta Mata	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
OTC Option SPX Call 06/17/2021	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank N	A . KB1H1DSPRFMYMCUFXT09	06/18/2020 .	06/17/2021 .	73,830	252,425,000	3419		(10,108,500)		(32,325,546)		(32,325,546)	(22,217,045)						0001
OTC Option SPX Call	. I TOL Heage	LAIIIDIT J	. Equity/illuex.	Wells Fargo Bank N		00/ 10/2020 .	00/1//2021 .		232,423,000			(10,100,300)		(02,020,040)		(32,323,340)	(22,217,045)						0001
06/17/2021	FIUL Hedge	Exhibit 5	Equity/Index.	norro rango bank n	. KB1H1DSPRFMYMCUFXT09	06/18/2020 .	.06/17/2021	21, 186	70,125,000	3310		(3,953,400)		(11, 156, 888)		(11, 156, 888)	(7,203,488)						0001
OTC Option SPX Call	,		' '	Wells Fargo Bank N	A																		
07/15/2021	FIUL Hedge	Exhibit 5	Equity/Index.		. KB1H1DSPRFMYMCUFXT09	07/16/2020 .	07/15/2021 .	77,746	272,500,000	3505		(10,012,500)		(29,975,000)		(29,975,000)	(19,962,500)						0001
OTC Option SPX Call	FILL Hodos	F	F	Wells Fargo Bank N		07 /40 /0000	07/45/0004	0.000	00 005 000	0.457		(1.050.000)		(0.540.055)		(0.540.055)	(0.000.055)						0001
07/15/2021 OTC Option SPX Call	FIUL Hedge	Exhibit 5	Equity/Index.	Wells Fargo Bank N	. KB1H1DSPRFMYMCUFXT09	07/16/2020 .	07/15/2021 .	8,396	29,025,000	3457		(1,258,200)		(3,546,855)		(3,546,855)	(2,288,655)			· [0001
07/15/2021	FIUL Hedge	Exhibit 5	Equity/Index.	meirs Fargo Dank N	. KB1H1DSPRFMYMCUFXT09	07/16/2020 .	07/15/2021	41,056	139.590.000	3400		(7,246,800)		(19, 146, 164)	l	(19,146,164)	(11,899,365)						0001
OTC Option SPX Call	. I TOL Houge	LAIIIDIT U	Legal ty/ muex.	Wells Fargo Bank N			10/2021 .		100,000,000			(1,240,000)		(10, 140, 104)		10, 140, 104)	(11,000,000)						
10/14/2021	FIUL Hedge	Exhibit 5	Equity/Index.		. KB1H1DSPRFMYMCUFXT09	10/15/2020 .	10/14/2021 .	106,215	403,300,000	3797		(13,930,498)		(24,540,805)		(24,540,805)	(10,610,307)						0001
0649999999. Sub	total - Written Option	ns - Hedging		Options and Wa	rrants							(230,466,611)		(704,829,221)	XXX	(704,829,221)	(474, 362, 610)					XXX	XXX
0709999999. Sub	total - Written Option	ns - Hedging	Other									(230, 466, 611)		(704,829,221)	XXX	(704,829,221)	(474, 362, 610)					XXX	XXX
0779999999. Sub	total - Written Option	ns - Replicat	ions												XXX							XXX	XXX
Chicago Board Options																							
Exchange AVGO US	11135F101 Broadcom Inc			US - Chicago Board																			1
01/15/21 C440	. (AVGO)	D 2-2	. Equity/Index.			12/21/2020 .	01/15/2021 .		132,000	440		(2,361)		(2,520)		(2,520)	(159)						0011
Chicago Board of Trade	25809K105 DoorDash Inc			US - Chicago Board																			1
DASH US UZ/19/21 C103	(DASH)	D 2-2	. Equity/Index.	US - Unicago Board		12/21/2020 .	.02/19/2021	600	9,900,000	165		(1,381,019)		(588,000)		(588,000)	793,019						0011
Chicago Board of Trade		D 2 2	. Equity/ muck.			12/21/2020 .	02/ 13/ 2021 .		3,300,000	100		(1,001,010)		(300,000)		(300,000)	730,013						1
	25809K105 DoorDash Inc	:		US - Chicago Board																			1
	(DASH)	D 2-2	. Equity/Index.			12/18/2020 .	02/19/2021 .	300	5, 100,000	170		(658,535)		(249,600)		(249,600)	408,935						0011
	total - Written Option			Call Options and	l Warrants							(2,041,915)		(840, 120)	XXX	(840, 120)	1,201,795					XXX	XXX
	total - Written Optior		Generation									(2,041,915)		(840, 120)	XXX	(840, 120)	1,201,795					XXX	XXX
	total - Written Optior														XXX							XXX	XXX
	al Written Options - 0		and Warrant	S								(232,508,526)		(705,669,341)	XXX	(705,669,341)	(473, 160, 815)					XXX	XXX
	al Written Options - F														XXX							XXX	XXX
	al Written Options - 0														XXX							XXX	XXX
	al Written Options - F														XXX							XXX	XXX
	al Written Options - 0													1	XXX							XXX	XXX
	al Written Options - 0	Other													XXX							XXX	XXX
0989999999. Tota												(232,508,526)		(705,669,341)	XXX	(705,669,341)	(473, 160, 815)					XXX	XXX
	total - Swaps - Hedg														XXX							XXX	XXX
	total - Swaps - Hedg	ing Effective	Variable Ar	nuity Guarantees	s Under SSAP No.1	08									XXX							XXX	XXX
Interest Rate Swap RCV	/									4 000500				1									1
4.82 PAY 0003M 06/17/2025	AIA Hedge	Exhibit 5	Interest Rate	Barclays Bank PLC		09/15/2008	06/17/2025 .		2 500 000	4.822500 /(0.228750)	198.000		101.446	493,308		493,308	112,791		(18.744	1	26,410		0006
Interest Rate Swap RCV		באוווטונ ס	na te	Daiciays Bank PLC.		09/ 13/2008 .	00/11/2025 .	†		/(0.220/30)	198,000	·	101,446	493,308		493,308	112,791		(10,/44	/	20,410		0000
2.81 PAY 0003M	'		Interest	Royal Bank of						2.808000				1									1
06/07/2028	. AIA Hedge	Exhibit 5	Rate	Canada		06/05/2013 .	06/07/2028 .	<u> </u>	2,500,000	/(0.225380)			51,001	385,308		385,308	197,013				34,087		0006
Interest Rate Swap RCV								Į T				T		I .		•							1
4.77 PAY 0001M			Interest							4.770000										J I			1
01/31/2038	. GWB Hedge	Exhibit 5	Rate	Barclays Bank PLC		09/15/2008 .	01/31/2038 .	 	7,500,000	/(0.146750)	649,000	·	312,939	4,278,308		4,278,308	1, 115, 403		(59,935)	154,995		0005
Interest Rate Swap RCV 4.86 PAY 0001M	V		Interest							4.862500				1									1
4.86 PAY 000 IM 07/11/2033	GWB Hedge	Exhibit 5	Interest Rate	Barclays Bank PLC		07/09/2008 .	07/11/2033 .		10 000 000	/(0.147880)			429.504	4.627.439	1	4,627,439	1,079,010				176.993		0005
Interest Rate Swap RCV		LAIIIDIL J	Ιατο	Dai Grayo Dain FLG		01/03/2000 .		†	10,000,000	, (0.17/000)			743, JU4	, 021 , 409			1,010,010				110,000		0000
2.60 PAY 0003M			Interest	Bank of New York						2.601250				1									1
05/02/2033	GWB Hedge	Exhibit 5	Rate	Mellon		04/30/2013 .	05/02/2033	ļļ.	10,000,000	/(0.214380)		[] .	174, 141	1,794,470		1,794,470	1,063,340		ļ	.	175,634		0005
Interest Rate Swap RCV	/		1.											I	1								í .
2.63 PAY 0003M	OWD II I		Interest	Bank of New York			04/40/	1	40.000	2.628000			,										
04/19/2033	GWB Hedge	Exhibit 5	Rate	Mellon			L.U4/19/2033 .	1	10.000.000	/(0.217750)	1		166.358	1.826.840	I	1.826.840	1.061.900	1	l	1	175.377		0005

Showing all Options	Cans Floors	Collars Swaps and Forv	vards Open as of December	:31 of Current Year

				Sho	owing all (Options, (Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as c	of Decemb	er 31 of Cu	ırrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
										Prior											1
	Description									Year(s)	Current										1
	of Item(s) Hedged,								Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-					Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
5	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description Cleared Interest Rate	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Swap RCV 2.96 PAY			Interest	First Boston/Globex					2.961500												i
0003M 08/28/2048 Interest Rate Swap RCV	GWB Hedge	Exhibit 5	Rate		08/23/2018	08/28/2048 .		57,000,000	/(0.233000)			1, 178, 923	21,550,748	21,550,74	810,520,139				1,498,924		0005
2.72 PAY 0003M			Interest	Credit Suisse					2.723750												i l
02/27/2032	GWB Hedge	Exhibit 5	Rate	International	02/23/2012	02/27/2032 .		10,000,000	/(0.233000)			182,940	1,839,740	1,839,74	01,007,810				167,020		0005
Interest Rate Swap RCV 5.44 PAY 0001M			Interest	Credit Suisse					5.440000												i l
04/30/2032	GWB Hedge	Exhibit 5	Rate	International	04/26/2007	04/30/2032 .		4,000,000	/(0.145130)			193,867	1,970,976	1,970,97	6394,904				67,330		0005
Interest Rate Swap RCV 4.89 PAY 0001M	1		Interest	Credit Suisse					4.887500						1						(I
07/11/2038	GWB Hedge	Exhibit 5	Rate	International	07/09/2008	07/11/2038 .	ļ	7,500,000				325,255	4,504,290	4,504,29	01,083,713				157,011		0005
Interest Rate Swap RCV 2.43 PAY 0003M	1		Interest						0 404000												i l
05/21/2032	GLWB Hedge	Exhibit 5	Interest Rate	Barclays Bank PLC	05/17/2012	05/21/2032 .		10,000,000	2.434000 /(0.223750)			155,728	1,542,909	1,542,90	91,021,740				168,758		0009
Interest Rate Swap RCV				,								,			, ,				, .		i
2.48 PAY 0003M 05/24/2032	GLWB Hedge	Exhibit 5	Interest Rate	Barclays Bank PLC	05/22/2012	05/24/2032 .		10.000.000	2.477500 /(0.204880)			158.408	1,598,180	1,598,18	01,021,900				168,819		0009
Cleared Interest Rate	und riouge	LXIII DI C O			00/ 22/ 20 12			10,000,000	,					1,000,10	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
Swap RCV 2.73 PAY 0003M 04/17/2039	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International	04/15/2010	04/17/2039 .		25,000,000	2.733000			444.250	6,149,260	6,149,26	03,414,338				534,691		0009
Cleared Interest Rate	aciib rieuge	LAIIIDIL J	na to	Titternational	04/ 13/2013	04/11/2009 .		23,000,000	7(0.217730)			444,230	0, 143,200	0, 143,20	0						0003
Swap RCV 2.76 PAY	OLUMP II I	Exhibit 5	Interest	Morgan Stanley & Co	04 (45 (0040	.04/17/2049		05 000 000	2.758000			450 500	0.050.004	0.050.00	4 500 550				004 000		0000
0003M 04/17/2049 Cleared Interest Rate	GLWB Hedge	EXNIBIT 5	Rate	International	04/ 15/20 19	04/1//2049 .		25,000,000	/(0.21//50)			450,500	8,352,891	8,352,89	14,592,553				664,939		0009
Swap RCV 4.54 PAY			Interest	First Boston/GLobex					4.538000												i
0003M 02/28/2027 Cleared Interest Rate	GLWB Hedge	Exhibit 5	Rate		02/24/2014	02/28/2027 .		10,000,000	/(0.233000)				1,923,882	1,923,88	2679,568				124, 164		0009
Swap RCV 4.68 PAY			Interest	First Boston/GLobex					4.680000												i l
0003M 03/13/2029 Cleared Interest Rate	GLWB Hedge	Exhibit 5	Rate		03/10/2014	03/13/2029 .	 	10,000,000	/(0.220630)				1,711,421	1,711,42	1545,806				143,202		0009
Swap RCV 4.58 PAY			Interest	First Boston/GLobex					4.582000												i
0003M 02/27/2028	GLWB Hedge	Exhibit 5	Rate		_02/24/2014	02/27/2028 .		10,000,000	/(0.233000)				1,821,969	1,821,96	9615,540				133,775		0009
Cleared Interest Rate Swap RCV 2.78 PAY			Interest	Morgan Stanley & Co					2.777000												i
0003M 04/18/2044	GLWB Hedge	Exhibit 5	Rate	International	04/16/2019	04/18/2044 .		25,000,000	/(0.217750)			452, 158	7,404,428	7,404,42	84,025,698				603,376		0009
Cleared Interest Rate Swap RCV 2.76 PAY			Interest	Morgan Stanley & Co					2.758000						1						i l
0003M 04/18/2039	GLWB Hedge	Exhibit 5	Rate	International	04/16/2019	04/18/2039 .		25,000,000				447,408	6,255,473	6,255,47	33,418,874				534,731		0009
Cleared Interest Rate Swap RCV 1.83 PAY			Interest	Morgan Stanley & Co					1.827000												i I
0003M 08/08/2039	GLWB Hedge	Exhibit 5	Rate	International	08/06/2019	08/08/2039 .		50,000,000				489,042	4,610,722	4,610,72	26,588,107				1,078,354		0009
Cleared Interest Rate Swap RCV 2.75 PAY			Interest	Morgan Stanley & Co					2.750500												1
0003M 04/17/2044	GLWB Hedge	Exhibit 5	Rate	International	04/15/2019	04/17/2044 .		25,000,000				448,625	7,265,723	7,265,72	34,016,735				603,340		0009
Cleared Interest Rate				Name Charles & Co					4 004500												i l
Swap RCV 1.83 PAY 0003M 08/07/2039	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International	08/05/2019	08/07/2039 .		50,000,000	1.834500 /(0.213000)			494,401	4,675,680	4,675,68	06,590,433				1,078,273		0009
Cleared Interest Rate								- , ,					, .,								
Swap RCV 1.87 PAY 0003M 08/08/2049	GLWB Hedge	Exhibit 5	Interest Rate	Morgan Stanley & Co International	08/06/2019	08/08/2049 .		50,000,000	1.867500 /(0.205000)			509,292	5,779,285	5,779,28	58,364,301				1,337,104		0009
Cleared Interest Rate	GEAD Hougo							50,500,000					0,770,200	5,779,20					1,007,104		
Swap RCV 1.87 PAY 0003M 08/07/2049	GLWB Hedge	Exhibit 5	Interest	Morgan Stanley & Co International	09/05/2010	08/07/2049		50.000.000	1.874000			514, 151	5,860,272	5,860,27	2 8.370.527				1.337.039		0009
Cleared Interest Rate	unit neage	CXIIIDIL 5	Rate	International	00/03/2019	00/01/2049 .	······	, , , , , , , , , , , , , , , , , ,	/ (U.213000)				b,800,272		20,3/0,32/				1,037,039		0009
Swap RCV 2.91 PAY	OL WP 11 4	F 1 11 1 5	Interest	Morgan Stanley & Co	04 (45 (00 15	04 (40 (004)		00 000 000	2.905000			200 0	0 444 0:-		0 000 5				400 455		0000
0003M 01/19/2044	GLWB Hedge	Exhibit 5	Rate	International	01/15/2019	01/19/2044 .		20,000,000	/(0.21//50)			389,800	6,411,649	6,411,64	93,228,522				480, 133		0009

Showing all Options	Cans Floor	s Collars Swans	and Forwards Open	as of December 31	of Current Year
oriowing all Options	, Caps, i loui	s, Cullais, Gwaps	and i diwards Open	I as of Decelline 31	oi Guiletti Leai

				Onc	wing an v	ориона, с	Caps, Floors, C	Juliai 3, C	owapo and	i i Oiwaius		n Decellib	el 31 di Cu	ilelit i eai							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											ı
										Prior											i
	Description									Year(s)	Current										i
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price.	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or '	of No	tional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		nount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Cleared Interest Rate			(/						(/						(=======						
Swap RCV 2.68 PAY			Interest	Morgan Stanley & Co				L.	2.676000												.
0003M 04/12/2044	GLWB Hedge	Exhibit 5	Rate	International	04/10/2019 .	04/12/2044 .	2	5,000,000 /	(0.220500)			564,433	6,871,892	6,871,89	3,989,902				603, 160		0009
Cleared Interest Rate																					ı
Swap RCV 2.91 PAY			Interest	Morgan Stanley & Co					2.905500												
0003M 01/19/2049	GLWB Hedge	Exhibit 5	Rate	International	01/15/2019 .	01/19/2049 .	20	0,000,000	(0.217750)			389,900	7,359,117	7,359,11	3,707,366				529,649		0009
Cleared Interest Rate									0.000000												.
Swap RCV 2.90 PAY 0003M 01/19/2049	GLWB Hedge	Exhibit 5	Interest	Morgan Stanley & Co	04 /40 /0040	01/19/2049 .	0	5,000,000	2.902000			485,423	9, 177, 513	9, 177, 51	4,632,969				662,061		0009
Cleared Interest Rate	GLWB neage	EXHIBIT 5	Rate	International	01/16/2019 .	01/19/2049 .	2	5,000,000	(0.21//50)			480,423	9, 177, 513	9, 177, 31	34,032,909				002,001		0009
Swap RCV 2.67 PAY			Interest	Morgan Stanley & Co					2.670000												
0003M 04/11/2039	GLWB Hedge	Exhibit 5	Rate	International	04/09/2019	04/11/2039	25	5.000.000				297.700	5,878,288	5,878,28	3,401,287				534.447		0009
Cleared Interest Rate																					
Swap RCV 2.90 PAY			Interest	Morgan Stanley & Co					2.904500												
0003M 01/19/2044	GLWB Hedge	Exhibit 5	Rate	International	01/16/2019 .	01/19/2044 .	20	0,000,000 /	(0.217750)			388,840	6,409,570	6,409,57	3,228,751				480 , 133		0009
Cleared Interest Rate																					
Swap RCV 2.69 PAY			Interest	Morgan Stanley & Co			l .	. :	2.688000												
0003M 04/11/2044	GLWB Hedge	Exhibit 5	Rate	International	04/09/2019 .	04/11/2044 .	2	5,000,000 /	(0.220500)			426,216	6,934,064	6,934,06	13,993,327				603 , 124		0009
Cleared Interest Rate Swap RCV 2.66 PAY			Interest	Morgan Stanley & Co					2.656500												
0003M 04/12/2039	GLWB Hedge	Exhibit 5	Rate	International	04/10/2019	.04/12/2039	21	5,000,000	(0.220500)			418.325	5,821,016	5,821,01	3,399,189				534,488		0009
Cleared Interest Rate	aciib ricage	LXIIIDIT O	na to	THEOTHER FORE	047 107 20 10	12/2000 .		0,000,000	(0.22000)				0,021,010		, , , , , , , , , , , , , , , , , , , ,						
Swap RCV 2.69 PAY			Interest	Morgan Stanley & Co				L.	2.694500												
0003M 04/11/2049	GLWB Hedge	Exhibit 5	Rate	International	04/09/2019 .	04/11/2049 .	2	5,000,000 /	(0.220500)			427,841	7,957,491	7,957,49	4,558,192				664,743		0009
Cleared Interest Rate																					
Swap RCV 2.78 PAY			Interest	Morgan Stanley & Co					2.782500												1
0003M 04/18/2049	GLWB Hedge	Exhibit 5	Rate	International	04/16/2019 .	04/18/2049 .	3!	5,000,000 /	(0.217750)			634,946	11,905,119	11,905,11	6,446,989				930,961		0009
Cleared Interest Rate Swap RCV 4.57 PAY			Interest	First Boston/GLobex					4.573000												
0003M 02/16/2026	GLWB Hedge	Exhibit 5	Rate	FILST BOSTOIL/ GEODEX	02/11/2014	02/16/2026 .		5,000,000 /					1,026,377	1,026,37	363,621				56,611		0009
Cleared Interest Rate	OLIID Heage	LXIIIDIL 3	na to		02/11/2014 .	02/ 10/2020 .		3,000,000 /	(0.221000)				1,020,377	1,020,37							0009
Swap RCV 2.68 PAY			Interest	Morgan Stanley & Co					2,682000												
0003M 04/12/2049	GLWB Hedge	Exhibit 5	Rate	International	04/10/2019	04/12/2049 .	2!	5,000,000	(0.220500)			424,700	7,880,660	7,880,66	4,552,192				664,776		0009
Cleared Interest Rate	-																				.
Swap RCV 4.50 PAY			Interest	First Boston/GLobex					4.498000												
0003M 02/26/2026	GLWB Hedge	Exhibit 5	Rate		02/21/2014 .	02/26/2026 .		5,000,000 /	(0.232250)				1,006,089	1,006,08	362,117				56,765		0009
Interest Rate Swap RCV	'			Devel Deels of					0 500000												.
2.59 PAY 0003M 05/03/2033	GLWB Hedge	Exhibit 5	Interest Rate	Royal Bank of Canada	05/01/2013	05/03/2033 .	1/	0,000,000	2.590000			172,984	1,782,920	1,782,92	1,063,480				175,654		0009
Interest Rate Swap RCV		LAIIIDIL J	1 ια ι σ	Variaua				0,000,000/	(0.213/30)			112,904	1,702,920	1,702,92	, 1,000,400				173,034		0000
2.79 PAY 0003M			Interest	Wells Fargo Bank NA				L.	2.792000												.
05/02/2043	GLWB Hedge	Exhibit 5	Rate		04/30/2013 .	05/02/2043 .	10	0,000,000				193,216	2,850,760	2,850,76	1,531,480	ļl		<u> </u>	236,320		0009
	total - Swaps - Hedg	ging Other - I					*	•		847,000		12,894,661	197,496,047				(78,679))	18,357,371	XXX	XXX
11699999999. Subt	total - Swaps - Hedg	ging Other								847,000		12,894,661	197,496,047	XXX 197,496,04	7 119,361,527		(78,679))	18,357,371	XXX	XXX
1229999999. Subt	total - Swaps - Repli	ication												XXX						XXX	XXX
128999999999999999999999999999999999999	total - Swaps - Incor	ne Generation	on											XXX						XXX	XXX
134999999999999999999999999999999999999	total - Swaps - Othe	r												XXX						XXX	XXX
1359999999. Tota	al Swaps - Interest R	late								847,000		12,894,661	197,496,047	XXX 197,496,04	7 119,361,527		(78,679))	18,357,371	XXX	XXX
13699999999. Tota	al Swaps - Credit De	fault												XXX						XXX	XXX
1379999999. Tota	al Swaps - Foreign E	xchange												XXX						XXX	XXX
	al Swaps - Total Retu													XXX						XXX	XXX
13999999999. Tota												1		XXX	1					XXX	XXX
14099999999. Tota										847,000		12,894,661	197,496,047	XXX 197,496,04	7 119,361,527		(78,679))	18,357,371	XXX	XXX
14799999999. Subt										,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	. ,,-1	XXX	.,,		(,-,0		, , , ,	XXX	XXX
		8 Adjustment	is											XXX	1					XXX	XXX
				Annuity Guarantees Under SSAP No.1	08									XXX	1					XXX	XXX
. Socoocoo. Oubt	gg Enoc	0 =	.g + aa			1999. Subtotal - SSAP No. 108 Adjustments 1999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108															,,,,,

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total		Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or		discounted	_	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	/	(Received)		Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
1699999999. Sub	total - Hedging Effec	tive Variable	Annuity Gu	arantees Under SSAP No.108										XXX							XXX	XXX
1709999999. Sub	total - Hedging Othe	r								847,000	310,980,723	12,894,661	684,922,515	XXX	684,922,515	295,807,269		(78,679		18,357,371	XXX	XXX
1719999999. Sub	total - Replication													XXX							XXX	XXX
1729999999. Sub	total - Income Gener	ation									160,735		1,787,880	XXX	1,787,880	1,627,145					XXX	XXX
1739999999. Sub	total - Other													XXX							XXX	XXX
1749999999. Sub	total - Adjustments fo	or SSAP No.	108 Derivat	ives										XXX							XXX	XXX
1759999999 - Tot	tals			<u> </u>						847,000	311, 141, 458	12,894,661	686,710,395	XXX	686,710,395	297, 434, 414		(78,679		18,357,371	XXX	XXX

Code	Description of Hedged Risk(s)
H	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL SAP 500 hedge effectiveness for Q4 2020 met its expectation of effectiveness at 99%
	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL SAP 500 Low Volatility hedge effectiveness for Q4 2020 met its expectation of effectiveness at 100%
	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Euro Stoxx 50 hedge effectiveness for Q4 2020 met its expectation of effectiveness at 100%
	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Blended Index hedge effectiveness for Q4 2020 met its expectation of effectiveness at 100%
	Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GWB hedge effectiveness for Q4 2020 met its expectation of effectiveness at 88%
	Hedge of GAAP liabilities for Adjustable Immediate Annuity product. The AlA hedge effectiveness for Q4 2020 met its expectation of effectiveness at 85%
	Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLINB hedge effectiveness for Q4 2020 met its expectation of effectiveness at 76%
H	Hedge of economic liabilities for Fixed Index Annuity product. The FIA hedge effectiveness for Q4 2020 met its expectation of effectiveness at 100%
	Income Generation

_		
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

					5	Showing all C	ptions, Ca	os, Floors	Collars, S	Swaps and	forwards	Termina	ted During	Current Y	'ear								
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										Cumulative	Current Year											1
	of Item(s)									Strike	Initial Cost	Initial Cost	"										Hedge
	Hedged,					Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit	of Risk(s)	Exchange, Counterparty	Trade	or Termir Expira- tion	 Expiration, Maturity or 	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
00799999999. Subtotal	- Purchased Options -	Hedging	Effective E	xcluding Variable Annuity Guarant	ees Unde	r SSAP No.108										XXX							XXX
	- Purchased Options -	Hedging	Effective V	/ariable Annuity Guarantees Under	SSAP No	0.108										XXX							XXX
OTC Option SPX Call 04/16/2020	GLIIB Hedge	Exhibit 5.	Fauity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2020	04/16/2020 04/16/20	0 Expiration	116.110.000	. 396.515.650.000	3415.00		471.920								(471.920)			0001
OTC Option Basket Option Call	uLiib rieuge							, ,															
08/20/2020 OTC Option Basket Option Call	FIUL Hedge	Exhibit 5.	Equity/Index	Bank of America NA _ B4TYDEB6GKMZ0031MB27	_08/15/2019	08/20/2020 _08/20/20	0 Sale		1,650,000,000	100.00	707,850		1,595,349		1,595,349		(729,960)			887,499		·	0004
09/17/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Bank of America NA _ B4TYDEB6GKMZ0031MB27	.09/19/2019	.09/17/202009/17/20	0 Sale	79,000,000	7,900,000,000	100.00	3,389,100		4,258,749		4,258,749		(927, 460)						0004
OTC Option Basket Option Call 01/16/2020	FIUL Hedge	Exhibit 5.	Equity/Indox	Bank of America NA . B4TYDEB6GKMZ0031MB27	.01/17/2019	.01/16/202001/16/20	n 9210	11,000,000	1,100,000,000	100.00	491,700		1,758,757		1,758,757		(1,218,030)			1,267,057			0004
OTC Option Basket Option Call	TIOL Heage	LAIIIDIT 3 .	Lquity/illuex	Balik of Allerica NA . B411BEBOOKIIE0031IIB27	01/ 1//2013	101/10/202001/10/20	.0 . Sale		1,1,100,000,000								(1,210,000)			1,207,037			0004
06/18/2020	FIUL Hedge	Exhibit 5 .	Equity/Index.	Bank of America NA . B4TYDEB6GKMZ0031MB27	. 06/20/2019	.06/18/202006/18/20	0 .Sale	74,000,000	7,400,000,000	100.00	2,908,200		2,010,051		2,010,051		(1,636,140)			(898 , 149)			0004
OTC Option Basket Option Call 07/16/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Bank of America NA _ B4TYDEB6GKMZ0031MB27	.07/18/2019	.07/16/2020 .07/16/20	O Sale	72,000,000	7,200,000,000	100.00	2,872,800		3,334,207		3,334,207		(1,350,720)			461,407			0004
OTC Option Basket Option Call					09/14/2010	02/40/2020 02/40/20	n Evaluation	79 000 000		100.00													0004
03/19/2020 OTC Option Basket Option Call	FIUL Hedge	Exhibit 5.	equity/index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 1.03/ 14/2019	.03/19/202003/19/20	0 Expiration	73,000,000	7,300,000,000	100.00	3,095,200						(4,201,150)			(3,095,200)			0004
07/16/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Bank of America NA . B4TYDEB6GKMZ0031MB27	.07/18/2019	.07/16/202007/16/20	0 . Sale	13,500,000	1,350,000,000	100.00						1	(153,360)			(13,393)	ļ		0004
OTC Option Basket Option Call 09/17/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Bank of America NA _ B4TYDEB6GKMZ0031MB27	.09/19/2019	.09/17/202009/17/20	0 Sale	12,000,000	1,200,000,000	100.00						<u> </u>	(155,280)	<u> </u>		146,499			0004
OTC Option Basket Option Call																							0004
10/15/2020 OTC Option Basket Option Call	FIUL Hedge	Exhibit 5.	Equity/Index	Bank of America NA _ B4TYDEB6GKMZ0031MB27	. 10/17/2019	.10/15/202010/15/20	0 .Sale	11,000,000	1,100,000,000	100.00	444,400						(172, 150)			288,244			0004
04/16/2020	FIUL Hedge	Exhibit 5 .	Equity/Index	Bank of America NA . B4TYDEB6GKMZ0031MB27	.04/18/2019	.04/16/202004/16/20	0 Expiration	79,000,000	7,900,000,000	100.00	3,239,000						(2,640,180)			(3,239,000)			0004
OTC Option Basket Option Call 10/15/2020	FIUL Hedge	Exhibit 5.	Fauity/Index	Bank of America NA _ B4TYDEB6GKMZ0031MB27	. 10/17/2019	.10/15/202010/15/20	0 Sale	94,000,000	9,400,000,000	100.00	3,891,600		6,260,776		6,260,776		(1,377,100)			2,369,176			0004
OTC Option Basket Option Call	*		' '																				
08/20/2020 OTC Option Basket Option Call	FIUL Hedge	Exhibit 5.	Equity/Index	Bank of America NA _ B4TYDEB6GKMZ0031MB27	_08/15/2019	08/20/2020 _08/20/20	0 Sale	70,000,000	7,000,000,000	100.00	3,094,000		6,768,146		6,768,146		(3,005,800)			3,674,146			0004
01/16/2020	FIUL Hedge	Exhibit 5 .	Equity/Index	Bank of America NA _ B4TYDEB6GKMZ0031MB27	.01/17/2019	.01/16/202001/16/20	0 Sale	71,000,000	7,100,000,000	100.00	3,223,400		11,360,000		11,360,000		(7,812,130)			8,136,600			0004
OTC Option Basket Option Call 04/16/2020	FIUL Hedge	Exhibit 5.	Equity/Indox	Bank of America NA . B4TYDEB6GKNZ0031MB27	04/18/2010	.04/16/202004/16/20	n Evolvation	17,000,000	1,700,000,000	100.00							(586,840)			(678,300)			0001
OTC Option Basket Option Call			' '				'																
02/20/2020 OTC Option Basket Option Call	FIUL Hedge	Exhibit 5.	Equity/Index.	Bank of America NA . B4TYDEB6GKMZ0031MB27	.02/14/2019	.02/20/202002/20/20	0 . Sale	83,000,000	8,300,000,000	100.00	3,602,200		13 , 624 , 035		13,624,035		(6,424,200)	ļ					0001
05/14/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Bank of America NA _ B4TYDEB6GKMZ0031MB27	.05/16/2019	.05/14/202005/14/20	0 Expiration	12,500,000	1,250,000,000	100.00	505,000						(480, 125)			(505,000)			0001
OTC Option Basket Option Call 05/14/2020	FIUL Hedge	Exhibit 5.	Emri tu / Indov	Bank of America NA B4TYDEB6GKNZ0031MB27	05/16/2010	.05/14/202005/14/20	n Evaluation	74,000,000	7,400,000,000	100.00	3,063,600						(2,768,340)			(3,063,600)			0001
OTC Option Basket Option Call	riol neage	EXIIIDIL 3.	Equity/illuex	, balik of Allerica NA . B411DEBOOKIII20031IIIb27	00/ 10/2019	.00/ 14/202000/ 14/20	U Expiration	74,000,000	7,400,000,000		,003,000						(2,700,340)						0001
12/17/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Bank of America NA . B4TYDEB6GKMZ0031MB27	. 12/19/2019	.12/17/202012/17/20	0 . Sale	128,000,000	12,800,000,000	100.00	5,235,200		11,885,811		11,885,811		961,280			6,650,611			0001
OTC Option SPX Call 03/19/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/14/2019	03/19/2020 03/19/20	0 Expiration	240,000,000	674,035,200,000	2808.48	15,096,000						(21,832,800)	L		(15,096,000)	l	L	0001
OTC Option SPX Call 07/16/2020			Foreign (In)				'	140,000,000		0005 44			10 450 111		10 450 111	1 1							0001
O7/16/2020 OTC Option SPX Call	FIUL Hedge	Exhibit 5.	cquity/index	Barclays Bank PLC G5GSEF7VJP5170UK5573	077 18/2019	.07/16/202007/16/20	o Sale	142,000,000	425,305,620,000	2995.11	8,505,800		10,452,144		10,452,144	1	(5,954,060)			1,946,344			0001
08/20/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.08/15/2019	.08/20/202008/20/20	0 .Sale	25,000,000	4,970,841,750	198.83	1,745,625		4,722,486		4,722,486		(2,092,375)			2,976,861			0001
OTC Option SPX Call 10/15/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 10/17/2019	10/15/202010/15/20	0 .Sale	330,000,000	989,323,500,000	2997.95	21,004,500		53,429,409		53,429,409		(15,503,400)			32,424,909			0001
OTC Option SPLV Call				Credit Suisse Inter											,, 100								
04/16/2020 OTC Option SPLV Call	FIUL Hedge	Exhibit 5.	Equity/Index	E58DKGMJYYYJLN8C3868 Credit Suisse Inter	04/18/2019	04/16/202004/16/20	U Expiration	5,700,000	48, 195, 894, 000	8455.42	288,990		·				(342,228)			(288,990)			0002
05/14/2020	FIUL Hedge	Exhibit 5.	Equity/Index	E58DKGMJYYYJLN8C3868	05/16/2019	.05/14/202005/14/20	0 Expiration	4,875,000	42, 124, 436, 250		251,063						(194,903)			(251,063)			0003
OTC Option SPLV Call 09/17/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Credit Suisse Inter E58DKGMJYYYJLN8C3868	09/19/2019	.09/17/202009/17/20	0 Expiration	9,000,000	83,267,910,000	9251.99										(504,000)			0003
OTC Option SX5E Call			' '	Credit Suisse Inter			'											[Ī	[
02/20/2020 OTC Option SPLV Call	FIUL Hedge	Exhibit 5.	Equity/Index	E58DKGMJYYYJLN8C3868 Goldman Sachs Inter	02/14/2019	02/20/2020 02/20/20	0 Sale	13,000,000	41,374,580,000	3182.66	525,200		2,615,473	ļ	2,615,473		(1,703,130)			2,090,273		····	0003
03/19/2020	FIUL Hedge	Exhibit 5.	Equity/Index	W22LR0WP21HZNBB6K528	.03/14/2019	.03/19/202003/19/20	0 Expiration	4,874,998	40,880,173,229		257,400						(311,951)			(257,400)			0004
OTC Option SPLV Call 10/15/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Goldman Sachs Inter W22LROWP21HZNBB6K528	10/17/2019	.10/15/202010/15/20	0 Expiration	9,900,000	91,203,651,000	9212.49	524,700						19,008			(524,700)			0004
OTC Option SPLV Call				Goldman Sachs Inter			'																
12/17/2020 OTC Option SX5E Call	FIUL Hedge	Exhibit 5.	Equity/Index.	W22LR0WP21HZNBB6K528	. 12/19/2019	.12/17/202012/17/20	0 Expiration	32,400,000	301,459,644,000	9304.31	1,668,600		·	ļ			118,584			(1,668,600)	ļ	ļ	0004
05/14/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Goldman Sachs Inter W22LROWP21HZNBB6K528	.05/16/2019	05/14/2020 05/14/20	0 Expiration	14,000,000	48, 139, 840,000	3438.56	543,900					<u> </u>	(633,500)	<u> </u>		(543,900)	<u> </u>		0004
OTC Option SPX Call			' '				'						0.005.030		0 005 0=0	1 1							0001
01/16/2020 OTC Option SPX Call	FIUL Hedge	Exhibit 5.	equity/Index	. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/17/2019	.01/16/202001/16/20	u Sale	32,000,000	84,350,720,000		2,233,600		8,265,376		8,265,376	1	(4,967,040)			6,031,776			0001
01/16/2020	FIUL Hedge	Exhibit 5 .	Equity/Index	. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	. 01/17/2019	.01/16/202001/16/20	0 . Sale	300,000,000	. 790,788,000,000	2635.96	21,030,000		77,487,897		77,487,897		(46,476,000)			56,457,897			0001
OTC Option SPX Call 01/16/2020	FIUL Hedge	Exhibit 5.	Fauitv/Indev	HSBC Bank USA NA 1IE8VN30JCE0V1H4R804	. 01/17/2019	01/16/202001/16/20	0 Sale	82,000,000	216.148.720.000		5.715.400		21.180.025		21, 180, 025		(12,736,240)			15,464,625			0001
OTC Option SPX Call			,,.									[[[[[1
01/16/2020	FIUL Hedge	Exhibit 5.	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/17/2019	01/16/202001/16/20	0 Sale	6,000,000	15,815,760,000		418,800		1,549,758		1,549,758		(931, 320)	L		1,130,958	L	L	0001

SCHEDULE DB - PART A - SECTION 2

					,	Showing	ı all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	Forwards	Terminat	ted During	Current Y	′ear							
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											Cumulative	O										
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Initial Cost										Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-					Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedul	e Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/	Unrealiz			(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted	Valuati			on	Value of	on	and at
	Generation	Exhibit		Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increas			Termination	Hedged	Termination	Termination
Description OTC Option SPX Call	or Replicated	Identifie	r (a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decrea	se) B./A.C.V	. Accretion	Recognized	Item	Deferred	(b)
02/20/2020	FIUL Hedge	Exhibit 5	. Equity/Index	K, HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/14/2019	.02/20/2020 .	02/20/2020	Sale	82,000,000	. 225, 149, 860,000	2745.73	5,387,400		18,740,080		18,740,080	(9, 13	.700)		13,352,680			0001
OTC Option SPX Call	True nougo		. Equity/ moor																				
02/20/2020	FIUL Hedge	Exhibit 5	. Equity/Index	K. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/14/2019	.02/20/2020 .	.02/20/2020 .	Sale	24,000,000	65,897,520,000	2745.73	1,576,800		5,484,866		5,484,866	(2,67	,400)		3,908,066			0001
OTC Option SPX Call 02/20/2020	FIUL Hedge	Exhibit 5	Fauity/Index	K. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/14/2019	02/20/2020	02/20/2020	Sale	270,000,000	.741,347,100,000	2745.73	17,739,000		61,705,063		61,705,063	(30,06	500)		43,966,063			0001
OTC Option SPX Call	TOE HOUSE		. Lqu'ty/ mac/	The bank out in The most extra in most			.02/20/2020 .	04.0															
03/19/2020	FIUL Hedge	Exhibit 5	. Equity/Index	K. HSBC Bank USA NA 1 IE8VN30JCEQV1H4R804	05/31/2019	.03/19/2020 .	.03/19/2020 .	Expiration	15,000,000	42,127,200,000	2808.48						(1,56	, 111)		(746,939)		0001
OTC Option SPX Call 04/16/2020	FIUL Hedge	Exhibit 5	Equity/Indox	x. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/21/2010	.04/16/2020 .	04/16/2020	Evoiration	14.999.000	43,572,544,970	2905.03						(1,30	650)		(507, 420	,		0001
OTC Option SPX Call	TIOL Houge	LAIIIDIT	. Equity/index	L HOOD BAIN OON IN HEOWOODGEVITHIOON		.04/ 10/ 2020 .	3047 107 2020 .	Expiration		2.140,072,044,070							(1,00	,000			,		0001
04/16/2020	FIUL Hedge	Exhibit 5	. Equity/Index	K. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/18/2019	_04/16/2020 _	04/16/2020	Expiration	32,000,000	92,960,960,000	2905.03	1,934,400					(1,94	, 160)		(1,934,400)		0001
OTC Option SPX Call 04/16/2020	FIUL Hedge	Exhibit 5	Fauity/Indox	K. HSBC Bank USA NA 1/E8VN30JCEQV1H4R804	04/18/2010	.04/16/2020 .	04/16/2020	Expiration	280,000,000	. 813,408,400,000		16,926,000			1		(16,97	400)		(16,926,000	1		0001
OTC Option SPX Call	Hougo	LAITBIL 3	. Equity/ mide)	TIEOVIGOUOLQV IN4NOU4		.07/10/2020 .	10/4U4U .	Expiracion	200,000,000	210,700,900,000		10,520,000						,,					
05/14/2020	FIUL Hedge	Exhibit 5	. Equity/Index	K. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/16/2019	.05/14/2020 .	.05/14/2020 .	Expiration	200,000,000	.575,264,000,000	2876.32	12,460,000					(14,39	,000)		(12,460,000)		0001
OTC Option SPX Call 05/14/2020	FIUL Hedge	Exhibit 5	Fauity/Indox	x. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/16/2010	05/14/2020	05/14/2020	Expiration	25.000.000	71,908,000,000	2876.32	1,557,500			1		(1,79	750)		(1,557,500	1		0001
OTC Option SPX Call	-		1 ' '					Exp11411011	,												1		
05/14/2020	FIUL Hedge	Exhibit 5	. Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/31/2019	.05/14/2020 .	.05/14/2020 .	Expiration	15,000,000	43,144,800,000	2876.32	623,297					(1,39	, 053)		(623,297			0001
OTC Option SPX Call 07/16/2020	FIUL Hedge	Exhibit 5	Fauity/Index	x, HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/18/2010	.07/16/2020 .	07/16/2020	Sale	28,000,000	83,863,080,000		1,677,200		2,060,986	I	2,060,986	(1,17	040)		383,786	I		0001
OTC Option SPX Call	TIOL Houge	. LANIIDIT O	. Equity/ muc/	, hobb bank don in Hedwoodegy mando		.017 107 2020 .	,017 107 2020 .	oare	20,000,000														0001
07/16/2020	FIUL Hedge	Exhibit 5	. Equity/Index	K. HSBC Bank USA NA 1 IE8VN30JCEQV1H4R804	07/18/2019	.07/16/2020 .	.07/16/2020 .	Sale	260,000,000	. 778,728,600,000	2995.11	15,587,000		19,137,729		19, 137, 729	(10,88	,800)		3,550,729			0001
OTC Option SPX Call 08/20/2020	FIUL Hedge	Exhibit 5	Fauity/Index	K. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/15/2019	08/20/2020	08/20/2020	Sale	240,000,000	683,424,000,000	2847.60	16,656,000		45,335,860		45,335,860	(20, 18	800)		28,679,860			0003
OTC Option SPX Call	-																						
09/17/2020	FIUL Hedge	Exhibit 5	. Equity/Index	K. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/19/2019	.09/17/2020 .	.09/17/2020 .	Sale	260,000,000	. ,781,765,400,000	3006.79	16,887,000		30,283,859		30,283,859	(10,35	,600)		13,396,859			0003
OTC Option SPX Call 11/19/2020	FIUL Hedge	Exhibit 5	Fauity/Index	K, HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/09/2020	11/19/2020 .	11/19/2020	Sale	13,935,000	43,151,539,050	3096.63		495,900	2,183,580		2,183,580				1,687,680			0003
OTC Option SPX Call	-		1 ' '																				
11/19/2020	FIUL Hedge	Exhibit 5	. Equity/Index	K. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/14/2019	.11/19/2020 .	.11/19/2020 .	Sale	290,000,000	. 898,022,700,000	3096.63	18,806,500		45,442,820		45,442,820	(6,70	,800)		26,636,320			0003
OTC Option SPX Call 12/17/2020	FIUL Hedge	Exhibit 5	Equity/Index	K, HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/09/2020	12/17/2020	12/17/2020	Sale	14,424,000	46,234,256,880	3205.37		343,800	2,326,995		2,326,995							0003
OTC Option SPX Call	-		1 ' '																				
12/17/2020 OTC Option SPX Call	FIUL Hedge	. Exhibit 5	. Equity/Index	HSBC Bank USA NA 11E8VN30JCEQV1H4R804	12/19/2019	.12/17/2020 .	.12/17/2020 .	Sale	34,000,000	108 , 982 , 580 , 000	3205.37	2,063,800		5,485,089		5,485,089	(13	,640)		3,421,289			0003
12/17/2020	FIUL Hedge	Exhibit 5	. Equity/Index	k. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/27/2020	12/17/2020 .	.12/17/2020 .	Sale	14,424,165	46,234,785,766				2,326,995		2,326,995				1,723,770			0003
OTC Option SPX Call																1 1							
12/17/2020	FIUL Hedge	Exhibit 5	. Equity/Index	HSBC Bank USA NA 11E8VN30JCEQV1H4R804	. 12/19/2019	12/17/2020	12/17/2020	Sale	94,000,000	_301,304,780,000	3205.37	5,698,750		15,164,658		15, 164, 658	(37	, 290)		9,465,908			0003
OTC Option SPX Call										1,218,040,600,00													
12/17/2020	FIUL Hedge	Exhibit 5	. Equity/Index	x. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/19/2019	.12/17/2020 .	.12/17/2020 .	Sale	380,000,000	0		23,075,500		61,303,937		61,303,937	(1,49	, 300)		38,228,437			0003
OTC Option SX5E Call 01/16/2020	EIII Hodgo	Exhibit 5	Equity/Indo	HORO Rank LICA NA 11ERANJA INCOVALIARRONA	01/17/2010	01/16/2020	01/16/2020	8210		44,505,575,000	3069.35	594,500		3,329,517	1	3,329,517	(2,53	105)		2,735,017	1		0003
OTC Option SX5E Call	FIUL Hedge	EXIIIDIL 5	. Equity/index	K. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/17/2019	U 1/ 10/2020 .	.v 1/ 10/2020 .	oale	14,000,000	44,000,0/0,000	5006.35			,329,51/		,329,517 و	(2,53	, 100)		2,/30,01/			0000
03/19/2020	FIUL Hedge	Exhibit 5	. Equity/Index	x. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/14/2019	.03/19/2020 .	.03/19/2020 .	Expiration	13,500,000	45,117,405,000	3342.03	537,300					(1,07	, 195)		(537,300)		0003
OTC Option SX5E Call 04/16/2020	FIUL Hedge	Exhibit 5	Equito/Index	x. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/40/0040	04/16/2020	04/16/2020	Evoiration	14,000,000	48,989,220,000	3499.23	523,600			1		(51	000)		(523,600	1		0003
OTC Option SX5E Call	I IOL IIBUYB	. CXIIIDIT 5	- Lquity/index	ITODO DATIK USK NA ITEOVINSUJUEQV IR4K804	04/ 10/2019	.04/ 10/2020 .	.04/ 10/2020 .	LAPITALIUM	14,000,000														
06/18/2020	FIUL Hedge	Exhibit 5	. Equity/Index	K. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/20/2019	.06/18/2020	06/18/2020	Expiration	17,500,000	60,691,400,000	3468.08	668,500			ļ		(63	,000)		(668,500)		0003
OTC Option SX5E Call 08/20/2020	FIUL Hedge	Exhibit 5	Fauity/Indox	K, HSBC Bank USA NA 1/E8VN30JCEQV1H4R804	08/15/2010	08/20/2020	08/20/2020	Expiration	11,500,000	37,751,970,000	3282.78	533,600					(93	730)		(533,600	1		0003
OTC Option SX5E Call	-		1 ' '					· .															
09/17/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	K. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/19/2019	.09/17/2020 .	.09/17/2020 .	Expiration	12,500,000	44,408,125,000	3552.65	527,500					(26	,875)		(527,500	ļ		0003
OTC Option SX5E Call 10/15/2020	FIUL Hedge	Exhibit 5	Fauity/Indox	K. HSBC Bank USA NA 1/E8VN30JCEQV1H4R804	10/17/2010	10/15/2020 .	10/15/2020	Expiration	17,000,000	61,006,540,000	3588.62				1		(30	960)		(691,900	1		0003
OTC Option SX5E Call	-							Exp11411011													1		
12/17/2020	FIUL Hedge	Exhibit 5	. Equity/Index		. 12/19/2019	.12/17/2020 .	12/17/2020	Expiration	15,000,000	56,087,550,000	3739.17	621,000		ļ	ļ		3	,900		(621,000	ļ		0003
OTC Option Basket Option Call 12/17/2020	FIUL Hedge	Exhibit 5	. Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	. 12/19/2019	12/17/2020	12/17/2020	Sale	12.000.000	1,200,000,000	100.00	476,400		1,090,790	1	1,090,790	7	,720			1		0004
OTC Option SPLV Call			. Equ. cy/ mide/	Royal Bank of Canad																·			
01/16/2020	FIUL Hedge	Exhibit 5	. Equity/Index		01/17/2019	.01/16/2020 .	.01/16/2020 .	Sale	5,100,000	39,413,769,000	<i>7</i> 728.19			1,205,024		1,205,024	(74	, 354)					0002
OTC Option SPLV Call 06/18/2020	FIUL Hedge	Exhibit 5	. Equity/Index	Royal Bank of Canad ES7 IP3U3RHIGC71XBU11	06/20/2019	06/18/2020	06/18/2020	Expiration	5,950,000	53,579,512,000	9004.96	287,385			I		(6	,999)		(287,385	1		0001
OTC Option SPLV Call			' '	Royal Bank of Canad																			
11/19/2020	FIUL Hedge	Exhibit 5	. Equity/Index	c ES7 IP3U3RH IGC71XBU11	11/14/2019	11/19/2020 .	.11/19/2020 .	Expiration	9,900,000	91,127,223,000	9204.77	544,500					1	,444		(544,500	·		0001
OTC Option SPX Call 05/14/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	Royal Bank of Canad ES7 IP3U3RHIGC71XBU11	05/16/2010	05/14/2020	05/14/2020	Expiration	73,000,000	209,971,360,000	2876.32	4,580,750			I		(5,22	420)		(4,580,750	1		0003
OTC Option SPX Call	-			Royal Bank of Canad				Exp114(1011															
06/18/2020	FIUL Hedge	Exhibit 5	. Equity/Index		06/20/2019	.06/18/2020 .	.06/18/2020 .	Sale	260,000,000	. 768,086,800,000	2954 . 18	15,340,000		14,183,835	ļ	14, 183,835	(13,53	, 400)		(1,156,165)		0003
OTC Option SPX Call 06/18/2020	FIUL Hedge	Exhibit 5	. Equity/Index	Royal Bank of Canad ES71P3U3RH1GC71XBU11	06/20/2010	06/18/2020	06/18/2020	Sale	30,000,000	88,625,400,000	2954.18	1.767.000		1,636,596	I	1.636.596	(1,56	200)		(130,404	1		0003
00/ 10/ 2020	ocougo	. LANIIDIL J	- Lyunty/ muc/	LOT IT GOOD IT TOO IT INDO IT	- 1-00/ 20/ 20/0	+00/ 10/ 2020 .	.00, 10, 2020	· · · · · · · · · · · · · · · · · · ·		,00,020,700,000	£00+. IU	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			h	1,000,000	1,00	, ==== /			A	.	

						Showing a	all Optic	ons, Cap	s, Floors,	Collars, S	Swaps and	l Forwards	Terminat	ted During	Current \	ear/								
1	2	3	4	5	6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged, Used for	Schedul	e Type(s)			Date of Maturity		Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	/	of			,		Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
B	Generation	Exhibit		Exchange, Counterparty	Trade			Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description OTC Option SPX Call	or Replicated	Identifie	r (a)	or Central Clearinghouse Royal Bank of Canad	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
06/18/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	ES7 IP3U3RH I GC71XBU11	06/20/2019	.06/18/202006	/18/2020 . Sal	le	71,000,000	. 209,746,780,000	2954.18	4, 189, 000		3,873,278		3,873,278		(3,694,840)						0003
OTC Option SPX Call 10/15/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	Royal Bank of Canad ES71P3U3RH1GC71XBU11	02/28/2020	.10/15/202010	/15/2020 Sal	le	13,490,775	40,444,668,911	2997.95			2,184,255		2, 184, 255					1,427,220			0003
OTC Option SPX Call			1	Royal Bank of Canad																				
11/19/2020 OTC Option SPX Call	FIUL Hedge	. Exhibit 5	. Equity/Index	ES7 IP3U3RH IGC71XBU11 Royal Bank of Canad	02/28/2020	_11/19/202011	/19/2020 . Sal	le	13,935,000	43, 151, 539, 050	3096.63		587, 160	2,183,580		2, 183,580					1,596,420			0003
12/17/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	ES7 IP3U3RH IGC71XBU11	02/28/2020	.12/17/202012	/17/2020 . Sal	le	14,424,165	46,234,785,766	3205.37		403,650	2,326,995		2,326,995					1,923,345			0003
OTC Option SX5E Call 07/16/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	Royal Bank of Canad ES71P3U3RH1GC71XBU11	. 07/18/2019	.07/16/202007	/16/2020 Exc	piration	15,000,000	52,242,450,000	3482.83							(529,350)	L		(568,500)		L	0003
OTC Option SX5E Call	i i			Royal Bank of Canad																				0000
11/19/2020 OTC Option SPX Call	FIUL Hedge	. Exhibit 5	. Equity/Index	ES71P3U3RHIGC71XBU11 SunTrust Bank/Atlan	11/14/2019	_11/19/202011	/19/2020 LEXP	piration		55,332,150,000	3688.81	622,500						(43,500)			(622,500)			0003
03/19/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	I YDOJBGJIIY9T8XKCSX06	03/14/2019	.03/19/202003	/19/2020 . Exp	piration	23,000,000	64,595,040,000	2808.48	1,469,700						(2,069,310)			(1,469,700)			0001
OTC Option SPX Call 03/19/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	SunTrust Bank/Atlan IYDOJBGJWY9T8XKCSX06	. 03/14/2019	.03/19/202003	/19/2020 Exp	piration	93,000,000	. 261, 188, 640, 000	2808.48	5,942,700						(8,367,210)			(5,942,700)			0001
OTC Option SPX Call				SunTrust Bank/Atlan			l '										l T							0001
04/16/2020 OTC Option SPX Call	FIUL Hedge	. Exhibit 5	. Equity/Index	SunTrust Bank/Atlan IYDOJBGJWY9T8XKCSX06			1	piration	80,000,000		2905.03							(4,850,400)			(4,836,000)			0001
09/17/2020 OTC Option SPX Call	FIUL Hedge	. Exhibit 5	. Equity/Index	: IYDOJBGJWY9T8XKCSX06 SunTrust Bank/Atlan	09/19/2019	.09/17/202009	/17/2020 _Sal	le	29,000,000	87, 196, 910, 000	3006.79	1,879,200		3,377,815		3,377,815		(1,158,840)			1,498,615			0001
09/17/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	I YDOJBGJIIY9T8XKCSX06	09/19/2019	.09/17/202009	/17/2020 . Sal	le	73,000,000	. 219,495,670,000	3006.79	4,726,750		8,502,776		8,502,776		(2,920,730)			3,776,026			0001
OTC Option SPX Call 11/19/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	SunTrust Bank/Atlan IYDOJBGJWY9T8XKCSX06	. 11/14/2019	.11/19/202011	/10/2020 \$21	le	106,000,000	.328,242,780,000	3096.63	6,943,000		16,610,134		16,610,134		(2,381,820)			9,667,134			0001
OTC Option SPX Call				SunTrust Bank/Atlan																				0001
11/19/2020 OTC Option SPX Call	FIUL Hedge	. Exhibit 5	. Equity/Index	SunTrust Bank/Atlan IYDOJBGJWY9T8XKCSX06	. 11/14/2019	11/19/202011	/19/2020 Sal	le	22,000,000	68, 125, 860, 000	3096.63	1,441,000		3,447,386		3,447,386		(494,340)			2,006,386			0001
11/19/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	IYDOJBGJIIY9T8XKCSX06	11/14/2019	11/19/202011	/19/2020 Sal	le	6,000,000	18,579,780,000	3096.63	392,400		940, 196		940 , 196		(135,420)			547,796			0001
OTC Option Basket Option Call 03/19/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXTO9	03/14/2010	.03/19/202003	/19/2020 Evr	niration	9.500.000	950,000,000	100.00							(558, 125)			(391, 400)			0002
OTC Option Basket Option Call			1	Wells Fargo Bank NA			l '		,			,												
11/19/2020 OTC Option Basket Option Call	FIUL Hedge	. Exhibit 5	. Equity/Index		11/14/2019	.11/19/202011	/19/2020 . Sal	le	106,000,000	10,600,000,000	100.00	4,462,600				8,464,630		(231,080)			4,002,030			. 0001
11/19/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	KB1H1DSPRFMYMCUFXT09	. 11/14/2019	11/19/2020 _ 11	/19/2020 Sal	le	13,000,000	1,300,000,000	100.00	529, 100		1,038,115		1,038,115		(46,540)			509,015			0001
OTC Option Basket Option Call 06/18/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	06/20/2019	06/18/2020 06	/18/2020 Sal	le	17,000,000	1,700,000,000	100.00	647,700				463,680		(396,270)			(184,020)			0001
OTC Option Basket Option Call	1			Wells Fargo Bank NA								,												
02/20/2020 OTC Option SPLV Call	FIUL Hedge	. Exhibit 5	. Equity/Index	KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank NA	. 1.02/14/2019	.02/20/202002	/20/2020 . Sal	le	9,500,000	950,000,000	100.00			1,566,712		1,566,712		(746,700)			1,165,812			0001
02/20/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	KB1H1DSPRFMYMCUFXT09	02/14/2019	02/20/2020 02	/20/2020 Sal	le	3,975,000	32,328,516,000	8132.96	223,395						(365, 104)			642,356			0001
OTC Option SPLV Call 06/18/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXTO9	08/15/2019	06/18/202006	/18/2020 Exp	piration	6,800,000	61,233,728,000	9004.96	304,374					l	(94,922)			(304,374)			0001
OTC Option SPLV Call	1			Wells Fargo Bank NA	07/40/0040	07 (40 (0000 07	(40,0000		00 550 000		2000 54	4 000 040												2004
07/16/2020 OTC Option SPLV Call	FIUL Hedge	. Exhibit 5	. Equity/Index	KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank NA	0// 18/2019	.07/16/202007	/ 10/2020 . Exp	piration	36,550,000	.,331,161,640,500	9060.51	1,822,018						(240,865)			(1,822,018)			0001
08/20/2020 OTC Option SPX Call	FIUL Hedge	. Exhibit 5	. Equity/Index	KB1H1DSPRFMYMCUFXT09	08/15/2019	.08/20/202008	/20/2020 . Exp	piration	22,100,000	197,623,725,000	8942.25	1,268,540						(266,747)			(1,268,540)			0001
06/18/2020	FIUL Hedge	. Exhibit 5	. Equity/Index		. 10/02/2019	06/18/2020 _06	/18/2020 Sa	le	15,362,000	45,382,113,160	2954.18	679,016		838,032		838,032		(1,026,780)			159,016			0001
OTC Option SPX Call 07/16/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	10/02/2019	07/16/202007	/16/2020 941	le l	15,275,000	45,750,305,250		604,605		1,124,346		1, 124,346		(950,848)			519,741			0001
OTC Option SPX Call				Wells Fargo Bank NA								,												
08/20/2020 OTC Option SPX Call	FIUL Hedge	. Exhibit 5	. Equity/Index	KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank NA	08/15/2019	.08/20/202008	/20/2020 . Sal	le	128,000,000	. 364, 492, 800, 000	2847.60	8,883,200		24, 179, 126		24, 179, 126		(10,767,360)			15,295,926			. 0001
09/17/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	KB1H1DSPRFMYMCUFXT09	10/02/2019	.09/17/202009	/17/2020 Sal	le	13,831,000	41,586,912,490	3006.79	598,230		1,611,012	ļ	1,611,012		(850,706)	ļ		1,012,782		ļ	0001
OTC Option SPX Call 10/15/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	. 10/17/2019	10/15/202010	/15/2020 Sal	le	132,000,000	.,395,729,400,000	2997.95	8,329,200		21,371,764		21,371,764		(6,273,960)			13,042,564			0001
OTC Option SPX Call	1		1	Wells Fargo Bank NA									***************************************									***************************************		
10/15/2020 OTC Option SPX Call	FIUL Hedge	. Exhibit 5	. Equity/Index	KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank NA	. 10/17/2019	.10/15/202010	/15/2020 . Sal	le	28,000,000	83,942,600,000	2997.95	1,768,200		4,533,404		4,533,404		(1,329,440)			2,765,204			0001
10/15/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	KB1H1DSPRFMYMCUFXT09	03/09/2020	.10/15/202010	/15/2020 . Sal	le	13,490,775	40,444,668,911	2997.95	ļ	649,620	2, 184, 255		2, 184, 255					1,534,635			0001
OTC Option SPX Call 12/17/2020	FIUL Hedge	. Exhibit 5	. Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXTO9	02/26/2020	12/17/2020 12	/17/2020 Sal	le	14,424,165	46,234,785,766	3205.37		675,498	2,326,995		2,326,995	l				1,651,500			0001
OTC Option BXIITAC5 Call			1									404 100						(474 601)						2040
01/17/2020 OTC Option BXIITAC5 Call	FIA Hedge	. Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/23/2019	.01/17/202001	/1//2020 . Sal	1e	4,889,000	789,231,270	161.43	121,439		692,842		692,842		(471,304)			571,404			. 0010
01/27/2020	FIA Hedge	. Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	01/30/2019	.01/27/202001	/27/2020 . Sal	le	5,393,000	872,695,260	161.82	148,293						(490,724)			631,894			. 0010
OTC Option BXIITAC5 Call 01/31/2020	FIA Hedge	. Exhibit 5	. Equity/Index	. Barclays Bank PLC G5GSEF7VJP5170UK5573	02/06/2019	.01/31/202001	/31/2020 Sal	le	3,426,930	558,726,667	163.04							(289,270)			381,460			0010
OTC Option BXIITAC5 Call								1.																
01/03/2020 OTC Option BXIITAC5 Call	FIA Hedge	. Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573		.01/03/202001	/U3/2U2U . Sal	ie	4,271,159	688,254,561	161.14	111,060		582,607		582,607		(415,702)			471,548			. 0010
01/10/2020	FIA Hedge	. Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 01/16/2019	.01/10/202001	/10/2020 Sal	le	3,624,025	585, 171, 317	161.47	90.674		481.008	L	481,008	l	(347.833)	L	1	390.334	l	L	0010

						Showing	all Optio	ns, Cap	s, Floors,	Collars, S	Swaps and	l Forwards	Termina	ted During	Current \	/ear								
1	2	3	4	5	6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged, Used for	Schedule	Type(s)			Date of Maturity		Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	/	of			,		expiration.	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on (LOSS)	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-		Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	` tion)/	Termination	Hedged	Termination	Termination
Description OTC Option BXIITAC5 Call	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
02/07/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/13/2019	.02/07/202002	/07/2020 . Sale	e	5,981,673	978,900,786	163.65	149,689						(484,070)						0010
OTC Option BXIITAC5 Call 02/14/2020	FIA Hedge	Exhibit 5	Equity/Indox	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/20/2010	02/14/2020 .03	1/1//2020 Call		5,028,100	827,021,888	164.48	135, 118		721,879				(369, 402)			586,761			0010
OTC Option BXIITAC5 Call				1																	· ·			0010
02/24/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	02/27/2019	.02/24/202002	1/24/2020 Sale	e	3,823,388	630,744,318	164.97			536,762		536,762		(282,488)			448,229			0010
03/02/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/06/2019	.03/02/202003	/02/2020 . Sal	e	6, 196, 047	1,014,168,973	163.68	152,933						(501,556)			697,540			0010
OTC Option BXIITAC5 Call 03/09/2020	FIA Hedge	Exhibit 5	Fauity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/13/2019	03/09/2020 03	1/09/2020 Sala	e	4,362,000	715,411,620	164.01	126,328				624 . 138		(324,616)			497,811			0010
OTC Option BXIITAC5 Call	_			, ·												, ,								0040
03/16/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	Equity/index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/20/2019	.03/16/202003	716/2020 Sale	e	6,621,951	1,093,416,549	165.12	182,473		683,679		683,679		(452,970)			501,206			0010
03/23/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/27/2019	.03/23/202003	/23/2020 Sale	e	5,493,246	915,284,649	166.62	157,590						(315,378)			331,913			0010
03/27/2020	FIA Hedge	Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/03/2019	.03/27/202003	/27/2020 Sale	e	5,218,619	876,258,316	167.91	117,482						(288,527)						0010
OTC Option BXIITAC5 Call 04/06/2020		Exhibit 5				.04/06/202004			6,295,973	1,053,694,041	167.36	171,544		582,362				(340,318)			410,818			0010
OTC Option BXIITAC5 Call	FIA Hedge			Barclays Bank PLC G5GSEF7VJP5170UK5573																				VV IV
04/09/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/18/2019	.04/09/202004	/09/2020 Sale	e	5,458,341	913,944,617	167.44	118,334		511,038		511,038		(322,591)			392,705			0010
04/20/2020	FIA Hedge	Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	04/24/2019	.04/20/202004	/20/2020 Sale	e	5,690,000	947,271,200	166.48	165,413		580,938		580,938		(329, 332)			415,525			0010
OTC Option BXIITAC5 Call 04/27/2020	FIA Hedge	Exhibit 5	Fauity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/01/2019	.04/27/202004	/27/2020 Sale	e	5,520,418	926,215,732	167.78	138 , 191						(295,824)			377,983			0010
OTC Option BXIITAC5 Call														1										
05/04/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/08/2019	05/04/2020 _0	i/04/2020 Sali	e	6,879,508	1, 156, 514, 090	168 . 11	165,737		625,339		625,339		(360,890)			459,602			0010
05/08/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/15/2019	.05/08/202005	/08/2020 . Sale	e	6,733,000	1, 129, 932, 060	167.82	182, 145		631,818		631,818		(347, 271)			449,673			0010
OTC Option BXIITAC5 Call 05/18/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 05/22/2019	05/18/2020 .05	/18/2020 Sale	e	6.499.549	1.092.769.173	168.13							(333,819)			430, 177			0010
OTC Option BXIITAC5 Call				·					F F44 000	000 000 040		440.745				F07.007					000 500			0040
05/22/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/29/2019	.05/22/202005	/22/2020 . Sale	e	5,541,900	933,699,312	168.48	143,745		507,267		507,267		(268,018)						0010
06/02/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/05/2019	.06/02/202006	/02/2020 _Sale	e	6, 193, 206	1,055,260,370	170.39	169,378		505,786		505,786		(219,927)			336,408			0010
06/05/2020	FIA Hedge	Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/12/2019	.06/05/202000	i/05/2020 _ Sale	e	5,884,413	1,010,471,400	171.72	152,490				417,628		(172,800)						0010
OTC Option BXIITAC5 Call 06/12/2020	FIA Hedge	Exhibit 5	Equity/Indox	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/10/2010	06/12/2020 06	:/12/2020 \$21/			1,075,945,767	172.56	190,062		408,164				(126,623)			218,102			0010
OTC Option BXIITAC5 Call	_																				· ·			
06/19/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/26/2019	06/19/2020 _06	i/19/2020 Sale	e	6,558,759	1, 141, 945, 529	174.11	146,914		386,579		386,579		(134,588)			239,665			0010
06/26/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/03/2019	.06/26/202006	/26/2020 Sale	e	5,378,709	936,755,959	174 . 16	167,390		308,729		308 , 729		(63, 195)						0010
OTC Option BXIITAC5 Call 07/03/2020	FIA Hedge	Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/10/2019	.07/03/202007	7/03/2020 Sale	e	6,996,274	1,226,586,758	175.32			388,423		388,423		(103, 157)			228,800			0010
OTC Option BXIITAC5 Call																								0010
07/13/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5		Barclays Bank PLC G5GSEF7VJP5170UK5573		.07/13/202007			7,682,121	1,334,307,596	173.69	204,338						(146,428)						0010
07/20/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/24/2019	07/20/2020 _0	7/20/2020 Sale	e	5,057,000	880,069,710	174.03	139, 475		375,734		375,734		(83,893)			236,259			0010
07/27/2020	FIA Hedge	Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/31/2019	.07/27/202007	/27/2020 Sale	e	7,836,410	1,367,923,730	174.56	205, 158		571,816		571,816		(122,639)			366,658			0010
OTC Option BXIITAC5 Call 07/31/2020	FIA Hedge	Exhibit 5	Fauity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/07/2010	07/31/2020 0	/31/2020 \$21		3,988,390	701,637,569	175.92	118,346		284,350		284 .350		(24, 439)						0010
OTC Option BXIITAC5 Call								~													· ·			
08/10/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/14/2019	.08/10/202008	1/10/2020 . Sale	e	5,680,749	1,011,798,204	178.11	155,327			 			(439)		ļ	197,845			0010
08/17/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/21/2019	.08/17/202008	/17/2020 Sale	e	7,764,825	1,395,261,404	179.69	202,666		349,860		349,860		29,588			147, 194			0010
OTC Option BXIITAC5 Call 08/24/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/28/2019	.08/24/202008	1/24/2020 Sale	e	6,969,932	1,250,963,395	179.48	189,898		367,840		367,840	L	27,987						0010
OTC Option BXIITAC5 Call												,									· ·			2040
08/28/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/04/2019	.08/28/202008	1/28/2020 . Sal	e	6,287,146	1,133,949,653	180.36	169,066		280,007		280,007								0010
09/04/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/11/2019	09/04/2020 _09	/04/2020 Sale	e	5,857,617	1,056,714,107	180.40	137,998		239,854	ļ	239,854		16,277	ļ		101,856		ļ	0010
OTC Option BXIITAC5 Call 09/11/2020	FIA Hedge	Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/18/2019	.09/11/202009	/11/2020 Sale	e	6,812,984	1,218,842,838	178.90	177,084		324, 175			l	1, 173			147,090			0010
OTC Option BXIITAC5 Call												,												0010
09/21/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	equity/index	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/25/2019	.09/21/202005	1/21/2020 . Sale	e	5,431,823		179.56	136, 128		215,685		215,685		5,656						00 10
09/25/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/02/2019	09/25/202009	/25/2020 . Sal	e	6,575,754	1, 179, 032, 692	179.30	154,033	ļ	283,590	ļ	283,590		(10,361)	ļ	ļ	129,557		ļ	0010
10/05/2020	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/09/2019	10/05/2020 _10	/05/2020 Sale	e	6,286,536	1, 131, 073, 557	179.92	148,498		239,044		239,044		1,456						0010
OTC Option BXIITAC5 Call 10/09/2020	FIA Hedge	Exhibit 5		Barclays Bank PLC G5GSEF7VJP5170UK5573		10/09/202010	1/00/2020 e-1		6,618,672	1.182.491.940	178.66	164 485		344.178		344 178		(18,323)			179.693			0010
10/ 00/ 2020	I in House	L LAITIUIL O.	, r∟quity/iiidex		. 1. 10/ 10/2019	1 10/ U0/ ZUZU II	, 02/ 404U . Odli		2/ن, ۱۵ نا, پر															

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swaps and Forwards Terminated During Current Year

						Showing all Op	otions, Car	os, Floors,	Collars, S	Swaps and	d Forwards	Termina	ted During	Current \	∕ear								
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
											Cumulative											ļ	1
	Description									Strike	Prior Year(s)	Current Year										ļ	Hodgo
	of Item(s) Hedged,					Date of	Indicate			Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectivenes
	Used for	Schedule	Type(s)			Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	` on ´	Value of	` on ´	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description OTC Option BXIITAC5 Call	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
10/19/2020	FIA Hedge	Exhibit 5.	Equity/Inde:	. Barclays Bank PLC G5GSEF7VJP5170UK5573 .	10/23/2019	10/19/202010/19/2020	Sale	9,424,942	1,685,085,380	0178.79	247,234						(12, 140)		211, 193		ļ	0010
OTC Option BXIITAC5 Call																							1
10/26/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5.	Equity/Inde	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 10/30/2019	10/26/2020 10/26/2020	. Sale	5,794,258	1,036,766,584	4178 . 93	3159,971		251,407		251,407		1,904						0010
11/02/2020	FIA Hedge	Exhibit 5.	Equity/Inde	Barclays Bank PLC G5GSEF7VJP5170UK5573 .	11/06/2019	11/02/2020 _11/02/2020	Sale	7,690,956	1,385,756,452	2180.18	187,387		201,263				6.188			13,877			0010
OTC Option BXIITAC5 Call																						ļ	1
11/06/2020 OTC Option BXIITAC5 Call	FIA Hedge	. Exhibit 5 .	Equity/Inde	Barclays Bank PLC G5GSEF7VJP5170UK5573 .	. 11/13/2019	.11/06/202011/06/2020	. Sale	6,387,855	1, 143, 106, 652	2178.95	164,917						(11,260) 					0010
11/16/2020	FIA Hedge	Exhibit 5.	Equity/Inde:	. Barclays Bank PLC G5GSEF7VJP5170UK5573 .	.11/20/2019	11/16/202011/16/2020	Sale		1,494,133,664	4180.08	237,743												0010
OTC Option BXIITAC5 Call													***							====		ļ	l
11/20/2020 OTC Option BXIITAC5 Call	FIA Hedge	Exhibit 5.	Equity/Inde	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/2//2019	11/20/2020 11/20/2020	Sale	6,411,049	1, 160, 528, 090	0181.02	186,664						47,352			112,792			0010
11/30/2020	FIA Hedge	Exhibit 5.	Equity/Inde	Barclays Bank PLC G5GSEF7VJP5170UK5573 .	. 12/04/2019	.11/30/202011/30/2020	Sale		1,527,278,079	9181.74	203,918						34,837			170,588			0010
OTC Option BXIITAC5 Call	EIA III-des	E-4-01-14-5	F	Decelor Deal DIO ACCOUNTS DELTA CONTROL	10 /11 /00 :0	10 (07 (0000 10 (07 (0000	0-1-	E 700 4::	1 045 000 101		100		074 000		074 000		00.07			440.010		ļ	0010
12/07/2020 OTC Option BXIITAC5 Call	FIA Hedge	. Exhibit 5 .	Equity/Inde	Barclays Bank PLC G5GSEF7VJP5170UK5573 .	12/11/2019	.12/07/202012/07/2020	Sale	5,769,414	1,045,302,429	9181.18			271,390 .				29,074			116,312			0010
12/14/2020	FIA Hedge	Exhibit 5.	Equity/Inde	Barclays Bank PLC G5GSEF7VJP5170UK5573 .	12/18/2019	12/14/2020 12/14/2020	Sale	10,948,971	1,988,661,603	3181.63	3265,842		509,881							244,039	ļ		0010
OTC Option BXIITAC5 Call 12/18/2020	FIA Hedge	Exhibit 5.	Emit-//-1	Barclays Bank PLC G5GSEF7VJP5170UK5573 .	10/04/0010	12/18/2020 _,12/18/2020	Colo	8.760.043	1,591,349,411	1 181.66	233.395		411,451		411.451		50.311			178.056		ļ	0010
OTC Option BXIITAC5 Call	rix neage	EXHIBIT 5.	Equity/Inde	Darciays bank MLC G5GSEF/VJM51/UK55/3 .	. 12/24/2019	12/18/2020 112/18/2020	. 0216	, /6U, U43	1,591,349,411	1181.6k	233,395		411,451		411,451		50,311			1/8,056			0010
12/24/2020	FIA Hedge	Exhibit 5 .	Equity/Inde	Barclays Bank PLC G5GSEF7VJP5170UK5573 .	.01/01/2020	.12/24/202012/24/2020	. Sale	9,777,137	1,782,372,075	5182.30		224, 182								229,894			0010
OTC Option BXIITAC5 Call	EIA III-de-	FULL IN IA F	F: 4 //- d	Deceler Deal DIO OFFICE TO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L'ANDELTO DE L	04 (00 (0000	10 /01 /0000 10 /01 /0000	Fiki	5.694.044	1.039.618.554	4 400 50	,	138 . 780	074 700		074 700		(5	,		132.983		ļ	0010
12/31/2020 BARCLAYS BANK PLC Swaption	FIA Hedge	. Exhibit 5 .	Equity/inde:	Barclays Bank PLC G5GSEF7VJP5170UK5573 .	01/09/2020	.12/31/202012/31/2020	Expiration		1,039,618,554	4182.58		138,780	271,763		271,763		(5	/					0010
5.50% 04/08/2020 SP64805\$S																						ļ	1
Tenor: 735 days SD:04/04/2018	Name Internet Date Hadas	Liabilitie	Interest	Decelera Deal DI O OFOOTETI IDE IZO IVEEZO	04/04/0010	04/00/0000	Fiki		800,000,000	5 50	405.000						40F 000			(40E 000		ļ	0010
ED:04/08/2020BARCLAYS BANK PLC Swaption	Macro Interest Rate Hedge	. S	Rate	Barclays Bank PLC G5GSEF7VJP5170UK5573 .	. 04/04/2018	1,04/08/2020 1,04/08/2020	Expiration		800,000,000	05.50							485,000			(485,000	1		0012
5.75% 11/16/2020 SP75777\$S																						ļ	1
Tenor: 732 days SD:11/15/2018 ED:11/16/2020	Macro Interest Rate Hedge	Liabilitie	Interest Rate	Barclays Bank PLC G5GSEF7VJP5170UK5573 .	11 /15 /0010	11/10/0000 11/10/0000	Expiration		1,010,000,000	05.75	500.000						489,900			(500,000		ļ	0012
		- Hedging		all Options and Warrants	11/ 13/2010	11/10/2020 11/10/2020	_Expiration		1,010,000,000	V 3.75	382.968.829	5.350.770	721.169.401		721, 169, 401	XXX				332.849.806	/		XXX
OTC Option SPX PUT 07/16/20				Barclays Bank PLC G5GSEF7VJP5170UK5573 .	.07/22/2014	07/16/2020 07/16/2020	Expiration	9,900,000	19,602,000,000	1980.00		0,000,770	721,100,401		721, 100, 401	7000	1,658,555			(1,678,850	1		0005
OTC Option SPX Put 02/20/2020)																						1
OTC Option SPX Put 04/16/2020	GIIB Hedge	. Exhibit 5 .	Equity/Inde	. HSBC Bank USA NA 1IE8VN30JCEQV1H4R804 . Morgan Stanley & Co	. 02/13/2014	.02/20/202002/20/2020	Expiration		15,753,125,000	1775.00	1,567,150						1,566,706			(1,567,150)		0005
010 OPT1011 31 X 1 UT 04/10/2020	GIIB Hedge	Exhibit 5.	Equity/Inde		.04/22/2014	04/16/2020 04/16/2020	Expiration	9,400,000	17,672,000,000	01880.00	1,565,500						1,561,740			(1,565,500)		0005
OTC Option SPX Put 04/16/2020)			Morgan Stanley & Co																		ļ	l
	GIIB Hedge	Exhibit 5.	Equity/Inde	4PQUHN3JPFGFNF3BB653 . Morgan Stanley & Co	04/22/2014	.04/16/202004/16/2020	Expiration	9,450,000	17,860,500,000	1890.00	1,591,000						1,587,126			(1,591,000	A		0005
OTC Option SPX Put 04/16/20 .	GIIB Hedge	Exhibit 5.	Equity/Inde	4PQUHN3JPFGFNF3BB653	.04/24/2014	.04/16/202004/16/2020	Expiration	9,400,000	17,672,000,000		1,595,250						1,591,490			(1,595,250)		0005
				Morgan Stanley & Co					.=													ļ	l
OTC Option SPX Put 04/16/20 .	GIIB Hedge	. Exhibit 5 .	Equity/Inde:	Morgan Stanley & Co	04/23/2014	.04/16/202004/16/2020	Expiration	9,425,000	17,766,125,000	01885.00	1,599,750		-		-		1,595,886			(1,599,750	A		0005
OTC Option SPX PUT 07/16/20 .	GIIB Hedge	Exhibit 5.	Equity/Inde	4PQUHN3JPFGFNF3BB653	07/21/2014	07/16/2020 _07/16/2020	Expiration	9,850,000	19,404,500,000	1970.00	1,691,500		.				1,671,800			(1,691,500)L		0005
OTC Option SPX PUT 07/16/20	GIIB Hedge	Exhibit 5.	Emitu/Indo	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/02/0014	07/16/2020 _07/16/2020	Expiration	9,950,000	19,800,500,000	1990.00	1,705,000						1,684,005			(1,705,000]	ļ	0005
OTC Option SPX Put 02/20/2020		. Exilibit 5.	Equity/Inde:	Royal Bank of Canad		1017 107 2020 1017 107 2020	LAPITATION		10,000,000,000		,		-				1,004,000			(1,703,000	7		0000
	GIIB Hedge	Exhibit 5.	Equity/Inde:	ES7 IP3U3RH I GC71XBU11	.02/13/2014	.02/20/2020 .02/20/2020	Expiration	9,100,000	16,562,000,000	1820.00							1,695,804			(1,696,350)		0005
	I - Purchased Options	<u> </u>		t Options							14,690,350					XXX	14,613,112	:		(14,690,350	1		XXX
	I - Purchased Options										397,659,179	5,350,770	721,169,401		721, 169, 401		(351,666,624)		318, 159, 456			XXX
	I - Purchased Options										_		ļļ			XXX				ļ			XXX
	I - Purchased Options		eneration								+					XXX		1		ļ			XXX
	II - Purchased Options		l \A/ -													XXX							XXX
	urchased Options - Cal		and Warra	nts							382,968,829	5,350,770	721,169,401		721, 169, 401	XXX	(366,279,736	1		332,849,806			XXX
	urchased Options - Put urchased Options - Car										14,690,350		+		1	XXX	14,613,112	1		(14,690,350	1 1		XXX
	urchased Options - Cap urchased Options - Flo										+		+ +		1	XXX		+			1		XXX
	urchased Options - Flo urchased Options - Col										+		+ +			XXX		+			+ +		XXX
	urchased Options - Col urchased Options - Oth										+		+ +			XXX		+		1	1		XXX
04999999999999999999999999999999999999		101									397.659.179	5,350,770	721,169,401		721, 169, 401	XXX	(351,666,624			318 159 456			XXX
		edaina Effe	ective Exc	uding Variable Annuity Guarantees	Under S	SAP No 108					387,008,179	υ, JOU, //U	121,109,401		121, 109,401	XXX	(301,000,024	1		318,139,456	1		XXX
				able Annuity Guarantees Under SS							 		 			XXX				1	1		XXX
OTC Option Basket Option Call		I III		1							1					7000							7000
09/17/2020	FIUL Hedge	. Exhibit 5 .	Equity/Inde:	Bank of America NA . B4TYDEB6GKMZ0031MB27 .	.09/19/2019	.09/17/2020 .09/17/2020	Expiration	90,850,000	10,447,750,000	0115.00	(39,498)		.		.		36,818						0004
OTC Option Basket Option Call 09/17/2020	FIUL Hedge	Exhibit 5	Fauity/Indo	Bank of America NA _ B4TYDEB6GKMZ0031MB27 .	09/10/2010	09/17/2020 00/17/2020	Expiration	13.320.000	1.478.520.000	111.00	(25,200)						33.142			25,200		ļ	0004
2020			, .,, .,, .,,		L-21 101 2010																		

SCHEDULE DB - PART A - SECTION 2

						Sho	owing all	Options, Ca	ps, Floors,	, Collars, S	Swaps and	l Forwards	s Termina	ted During	g 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
	Danadatian											Cumulative	O											
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,					Da	ate of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	e Type(s)				aturity	Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or Term		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit		Exchange, Counterpa			xpira- tio	n Maturity or		Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	r (a)	or Central Clearinghou	use Dat	te 1	tion Da	te Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
OTC Option Basket Option Call 04/16/2020	FIUL Hedge	Exhibit 5	. Equity/Index	Bank of America NA . B4TYDEB6GKN	700211027 04/10/	2010 0471	16/202004/16/	non Evaluation	18.700.000	2,057,000,000	110.00	(35,700									25 700			0004
OTC Option Basket Option Call	riot neage	EXIIIDIL	. Equity/index	. Balik OT Allettica NA . B411DEBOOKII	2003 IMB27	2019 .04/1	10/2020	2020 Expiration		2,037,000,000	110.00	(33,700												0004
06/18/2020	FIUL Hedge	Exhibit 5	. Equity/Index	Bank of America NA . B4TYDEB6GKN	Z0031MB2706/20/2	2019 .06/1	18/202006/18/	2020 Expiration	84,360,000	9,617,040,000	114.00	(37,000						23,739						0004
OTC Option Basket Option Call 10/15/2020	FILL Holes	F., L. 1 L. 1 A. F.	F (1-d	Deals of Associate NA DATYDEDCCKA	700041/007 40 /47 //	2010 10/1	4E (0000 40 (4E (0000 5:+:	100 100 000	12,431,500,000	115.00	(00,000						103,682			20, 200			0004
OTC Option Basket Option Call	FIUL Hedge	Exhibit 5	. Equity/index	. Bank of America NA . B4TYDEB6GKN	Z0031MB27 10/17/2	2019 110/1	15/202010/15/	2020 Expiration	108,100,000	12,431,500,000	115.00	(28,200						103,082			28,200			0004
08/20/2020	FIUL Hedge	Exhibit 5	. Equity/Index	Bank of America NA . B4TYDEB6GKN	Z0031MB2708/15/2	2019 .08/2	20/202008/20/	2020 Expiration	79,800,000	9,097,200,000	114.00	(70,000												0004
OTC Option Basket Option Call																								
07/16/2020 OTC Option Basket Option Call	FIUL Hedge	Exhibit 5	. Equity/Index	. Bank of America NA . B4TYDEB6GKN	20031MB27 07/18/2	2019 10//1	16/20200//16/	2020 Expiration	82,080,000	8,208,000,000	100.00	(28,810						44,241			28,810			0004
05/14/2020	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America NA _ B4TYDEB6GKN	Z0031MB27 05/16/2	2019 05/1	14/2020 05/14/	2020 Expiration	84,360,000	9,617,040,000	114.00	(37,000					.	81,947						0004
OTC Option Basket Option Call								[
07/16/2020 OTC Option Basket Option Call	FIUL Hedge	Exhibit 5	. Equity/Index	. Bank of America NA . B4TYDEB6GKN	ZUU31MB2/ . .07/18/	2019 107/1	16/202007/16/	2020 Expiration	14,850,000	1,485,000,000	100.00	(145,797	L	· 	+			(63,974	4		145,797			0004
03/19/2020	FIUL Hedge	Exhibit 5	. Equity/Index	. Bank of America NA . B4TYDEB6GKN	Z0031MB27 03/14/2	2019 .03/1	19/202003/19/	2020 Expiration	83,220,000	9,487,080,000	114.00	(43,800					.	115,982						0004
OTC Option Basket Option Call	*		' '					'									1 1							
08/20/2020 OTC Option Basket Option Call	FIUL Hedge	Exhibit 5	. Equity/Index	Bank of America NA . B4TYDEB6GKN	ZUU31MB27	2019 108/2	20/202008/20/	2020 Expiration	18,150,000	1,996,500,000	110.00	(62,700	L	+	+		-	272,530		ļ		·	·	0004
10/15/2020	FIUL Hedge	Exhibit 5	. Equity/Index	Bank of America NA _ B4TYDEB6GKN	Z0031MB27 10/17/2	2019 10/1	15/2020 10/15/	2020 Expiration	12,210,000	1,355,310,000	111.00	(18,700					.[]	47,234			18,700			0004
OTC Option Basket Option Call	*													1	1		1 1						1	
12/17/2020	FIUL Hedge	Exhibit 5	. Equity/Index	Bank of America NA . B4TYDEB6GKN	Z0031MB27 12/19/2	2019 12/1	17/202012/17/	2020 Expiration	147,200,000	16,928,000,000	115.00	(38,400	l					14,592						0004
OTC Option Basket Option Call 04/16/2020	FIUL Hedge	Exhibit 5	. Equity/Index	. Bank of America NA . B4TYDEB6GKN	Z0031MB27 04/18/2	2019 .04/1	16/202004/16/	2020 Expiration	90,060,000	10,266,840,000	114.00	(39,500		.[.[.					[L	0001
OTC Option Basket Option Call	*		1 ' '					Closing																
02/20/2020 OTC Option Basket Option Call	FIUL Hedge	Exhibit 5	. Equity/Index	Bank of America NA _ B4TYDEB6GKN	Z0031MB27 02/14/2	2019 102/2	20/202002/20/	2020 Purchase	94,620,000	10,786,680,000	114.00	(74,700	ŀ	(2,004,035		(2,004,035	0	282,964			(1,929,335	ŀ		0001
01/16/2020	FIUL Hedge	Exhibit 5	. Equity/Index	Bank of America NA _ B4TYDEB6GKN	Z0031MB27 01/17/2	2019 01/1	16/202001/16/	2020 Expiration	82,360,000	9,553,760,000	116.00	(56,800						257,815						0001
OTC Option Basket Option Call								Closing																
01/16/2020 OTC Option Basket Option Call	FIUL Hedge	Exhibit 5	. Equity/Index	Bank of America NA . B4TYDEB6GKN	Z0031MB27 01/17/2	2019 .01/1	16/202001/16/	2020 Purchase		1,379,840,000	112.00	(28,600	l		"})				(410, 157	ŀ		0001
05/14/2020	FIUL Hedge	Exhibit 5	Fauity/Index	. Bank of America NA . B4TYDEB6GKN	70031MB27 05/16/2	2019 05/1	14/2020 05/14/	2020 Expiration		1,512,500,000	110.00	(30,000												0001
OTC Option SPX Call			1 ' '					'		, , , ,														
03/19/2020	FIUL Hedge	Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5	170UK5573 03/14/2	2019 103/1	19/202003/19/	2020 Expiration	265,200,000	` 	3103.37	(3,456,002	ŀ	-	-			10,992,094			3,456,002			0001
07/16/2020	FIUL Hedge	Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5	170UK557307/18/2	2019 07/1	16/202007/16/				3189.79	(3,663,600		(1,222,141	n	(1,222,141	h	3,944,782			2,441,459			0001
OTC Option SPX Call								Closing																
08/20/2020 OTC Option SPX Call	FIUL Hedge	Exhibit 5	. Equity/Index	Barclays Bank PLC G5GSEF7VJP5	170UK5573 08/15/2	2019 1.08/2	20/202008/20/	2020 Purchase Closing	27,000,000	2,220,060,150		(721,875	L	(2,722,486	5)	(2,722,486	0	1,509,135			(2,000,611			0001
10/15/2020	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5	170UK5573 10/17/2	2019 10/1	15/2020 10/15/		364,650,000		3312.74	(4,768,499		(18,779,384	1)	(18,779,384		8,530,287			(14,010,885			0001
OTC Option SX5E Call	•		' '	Credit Suisse Inter				Closing									J T					l	1	
02/20/2020 OTC Option SX5E Call	FIUL Hedge	Exhibit 5	. Equity/Index	Goldman Sachs Inter	JLN8C386802/14/2	2019 102/2	20/202002/20/	2020 Purchase	14,593,000	52, 134, 076, 220	3572.54	(92,300	·	(1,022,956		(1,022,956	0	648,878			(930,656	ŀ		0003
05/14/2020	FIUL Hedge	Exhibit 5	. Equity/Index		ZNBB6K528 05/16/2	2019 .05/1	14/202005/14/	2020 Expiration		60,656,499,274	3859.78	(87,500					.	63,835						0004
OTC Option SPX Call								Closing							J		J							
01/16/2020 OTC Option SPX Call	FIUL Hedge	Exhibit 5	. Equity/Index	. HSBC Bank USA NA 1IE8VN30JCE	uv1H4R804 01/17/2	2019 101/1	16/202001/16/	2020 Purchase Closing	34,560,000		2846.84	(953,600	L	(5,705,374	·}	(5,705,374	1	3,695,757			(4,751,774	ł	·	0001
01/16/2020	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCE	QV1H4R80401/17/2	2019 01/1	16/2020 _01/16/		333,000,000		2925.92	(5,940,001		(44,487,851	nL	(44,487,851	J	28,721,969			(38,547,850			0001
OTC Option SPX Call								Closing	07.000					(45.050.000	.]	(45.050.000	J					J	I	2004
01/16/2020 OTC Option SPX Call	FIUL Hedge	Exhibit 5	. Equity/Index	. HSBC Bank USA NA 1IE8VN30JCE	uv 1H4H8U4 01/17/2	2019 101/1	16/202001/16/	2020 Purchase	87,330,000	'h	2807.30	(2,927,400	·	(15,850,038	4	(15,850,038	1	10,209,652			(12,922,638)	ŀ		0001
01/16/2020	FIUL Hedge	Exhibit 5	. Equity/Index	. HSBC Bank USA NA 1IE8VN30JCE	QV1H4R80401/17/2	2019 .01/1	16/202001/16/		6,315,000	17,520,013,935	2774.35	(249,000		(1,234,756	s)L	(1,234,756	i)	786,976			(985,756	l		0001
OTC Option SPX Call				HODO B. I. HOL M.	01/41/40004		00 (0000	Closing				(6		(40	J	/40 ***	J	0 70			(40 =0.000		1	2004
02/20/2020 OTC Option SPX Call	FIUL Hedge	Exhibit 5	. Equity/Index	. HSBC Bank USA NA 1IE8VN30JCE	uv 1H4H8U4 . 1.02/14/2	2019 102/2	20/202002/20/	2020 Purchase Closing		'l	2924.20	(2,615,800		(13,410,080	/ 	(13,410,080	'I	6,794,008			(10,794,281)	·		0001
02/20/2020	FIUL Hedge	Exhibit 5	. Equity/Index	HSBC Bank USA NA 1IE8VN30JCE	QV1H4R80402/14/2	2019 02/2	20/2020 _02/20/		298,350,000	L	3034.03	(4,860,000		(33,355,065	i)	(33,355,065		16, 137, 873			(28,495,065			0003
OTC Option SPX Call				HODO D. I. HOL M.	01/41/40004		00 (0000	Closing		70 000 000				/	J	(0.000.000	J				/	J	I	0000
02/20/2020 OTC Option SPX Call	FIUL Hedge	Exhibit 5	. Equity/Index	. HSBC Bank USA NA 1IE8VN30JCE	uv 1H4H8U4 . .02/14/2	2019 102/2	20/202002/20/	2020 Purchase	25,920,000	76,862,867,328	2965.39	(624,000	L	(3,564,866	· I	(3,564,866	·	1,793,299			(2,940,866	1		0003
04/16/2020	FIUL Hedge	Exhibit 5	. Equity/Index	. HSBC Bank USA NA 1IE8VN30JCE	QV1H4R80404/18/2	2019 04/1	16/202004/16/	2020 Expiration	34,560,000	L		(641,600				.	.	1,088,128				ļ	ļ	0003
OTC Option SPX Call			1 ' '												1		1]							0000
04/16/2020 OTC Option SPX Call	FIUL Hedge	Exhibit 5	. Equity/Index	. HSBC Bank USA NA 1IE8VN30JCE	uv 1H4H8U4 . .04/18/2	2019 104/1	16/2020 _04/16/	ZUZU Expiration	309,400,000	'}	3210.06	(3,542,002	ŀ	+	+		-	6,652,728			3,542,002	·		0003
05/14/2020	FIUL Hedge	Exhibit 5	. Equity/Index	. HSBC Bank USA NA 1IE8VN30JCE	QV1H4R80405/16/2	2019 05/1	14/202005/14/	2020 Expiration	221,000,000	L	3178.33	(2,719,999					.[7, 129, 971			2,719,999			0003
OTC Option SPX Call															1		1 1						1	
05/14/2020 OTC Option SPX Call	FIUL Hedge	Exhibit 5	. Equity/Index	. HSBC Bank USA NA 1IE8VN30JCE	uv1H4R804 05/16/2	2019 1.05/1	14/202005/14/	2020 Expiration	27,000,000	83,873,491,200	3106.43	(537,500	L	· 		-	-	1, 148, 380			537,500	····		0003
07/16/2020	FIUL Hedge	Exhibit 5	. Equity/Index	. HSBC Bank USA NA 1IE8VN30JCE	QV1H4R804 07/18/	2019 07/1	16/202007/16/	2020 Expiration	287,300,000	L		(3,315,000		.[4,416,243			3,315,000	<u> </u>	L	0003
OTC Option SPX Call	*		' '					'																
07/16/2020	FIUL Hedge	Exhibit 5	. Equity/Index	. HSBC Bank USA NA 1IE8VN30JCE	QV1H4R804 07/18/	2019 07/1	16/202007/16/		30,240,000	97,817,896,512	3234.72	(562,800	ļ			-					562,800			0003
OTC Option SPX Call 08/20/2020	FIUL Hedge	Exhibit 5	. Equity/Index	HSBC Bank USA NA 1IE8VN30JCE	QV1H4R804	2019 08/2	20/202008/20/	Closing 2020 Purchase	265,200,000	L	3146.60	(4,704,001		(20, 135, 862	2)	(20, 135, 862	oll	12,390,791			(15,431,861			0003
	-0						,,,, 20,			P			p				4		P	p				

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						S	Showing	g all Op	itions, Cap	s, Floors,	Collars, S	Swaps and	Forwards	Terminat	ed During	Current Y	′ear							
1	2	3	4	5	5	6	7	8	9	10	11	12	13	14	15	16	17	18 19	20	21	22	23	24	25
													Cumulative											
	Description											0. "	Prior Year(s)											
	of Item(s)						Date of		Indicate			Strike Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-					Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Hedged, Used for	Schedule	Type(s)				Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/	Unrealiz	ed Total Foreig		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted	Valuation		(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, C	Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increas			Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a) ´	or Central Cle		Date	tion	Date	Sale	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Termination	Income	Value	Code (Decrea	e) B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
OTC Option SPX Call									Closing						/									
09/17/2020 OTC Option SPX Call	FIUL Hedge	. Exhibit 5 .	Equity/Index	HSBC Bank USA NA	1 IE8VN30JCEQV1H4R804 0	J9/19/2019 .	.09/17/2020 .	09/1//2020	Purchase Closing	287,300,000			(4,043,001)		(2,983,852)		(2,983,852	5,03	6/9		1,059,149			0003
11/19/2020	FIUL Hedge	Exhibit 5.	Equity/Index	HSBC Bank USA NA	1 IE8VN30JCEQV1H4R804 1	11/14/2019	.11/19/2020	11/19/2020	Purchase	320,450,000	L	3421.78	(4,654,501)		(14,992,814)	l	(14,992,814	3,238	183		(10,338,313)			0003
OTC Option SPX Call	•								Closing															
12/17/2020	FIUL Hedge	. Exhibit 5 .	Equity/Index	HSBC Bank USA NA	1 IE8VN30JCEQV1H4R804 1	12/19/2019	.12/17/2020 .	12/17/2020	Purchase	419,900,000		3541.93	(4,816,501)		(21,403,932)	L	(21,403,932	99	114		(16,587,431)			0003
OTC Option SPX Call 12/17/2020	FIUL Hedge	Exhibit 5.	Fauity/Index	. HSBC Bank USA NA	1 I F8VN30 JCF0V 1H4R804 1	12/19/2019	.12/17/2020	12/17/2020	Closing Purchase	100.110.000		3413.72	(2,432,250)		(9,054,658)		(9.054.658	36	823		(6,622,409)			0003
OTC Option SPX Call									Closing	, ,														
12/17/2020	FIUL Hedge	. Exhibit 5 .	Equity/Index	. HSBC Bank USA NA	1 IE8VN30JCEQV1H4R804 1	12/19/2019	.12/17/2020 .	.12/17/2020	Purchase	36,805,000		3469.81	(656, 200)		(2,680,089)		(2,680,089	11	969		(2,023,889)			0003
OTC Option SX5E Call 01/16/2020	FIUL Hedge	Exhibit 5	Fauity/Index	HSBC Bank USA NA	1 I F8 VN30 JCF0 V 1H4R804 0	01/17/2019	01/16/2020	01/16/2020	Closing Purchase	16,276,000	56,076,441,730	3445.35	(110,200)		(1,553,268)		(1,553,268	1,250	148		(1,443,067)			0003
OTC Option SX5E Call	1 TOL TIOUSO	. I Eximited to .	Equity/ mack												(1,000,200)		(1,000,200							
03/19/2020	FIUL Hedge	Exhibit 5.	Equity/Index	. HSBC Bank USA NA	1 IE8VN30JCEQV1H4R804 0	03/14/2019	.03/19/2020	.03/19/2020	Expiration	15,154,000	56,849,150,520	3751.43	(94,500)					20	398					0003
OTC Option SX5E Call 04/16/2020	FIUL Hedge	Exhibit 5.	Fauity/Index	. HSBC Bank USA NA	1 IE8VN30JCEQV1H4R804 0	04/18/2010	.04/16/2020	04/16/2020	Expiration	15,715,000	61,726,723,776	3927.89	(79,800)						911)					0003
OTC Option SX5E Call			_quity/ IIIucx	Do bain our im					1						[[
06/18/2020	FIUL Hedge	Exhibit 5.	Equity/Index	. HSBC Bank USA NA	1 IE8VN30JCEQV1H4R804 0	06/20/2019	.06/18/2020	.06/18/2020	Expiration	19,644,000	76,472,516,551		(106,750)		ļ	ļ		50	063					0003
OTC Option SX5E Call 08/20/2020	FIUL Hedge	Exhibit 5	Fauity/Index	HSBC Bank USA NA	1 IE8VN30JCEQV1H4R804 0	08/15/2019	.08/20/2020	08/20/2020	Expiration	12,909,000	47,568,640,025	3684.92	(105,800)					374	157					0003
OTC Option SX5E Call									,															
09/17/2020	FIUL Hedge	Exhibit 5.	Equity/Index	. HSBC Bank USA NA	1 IE8VN30JCEQV 1H4R804 0	09/19/2019	.09/17/2020	.09/17/2020	Expiration	14,125,000	56,704,734,813	4014.49	(75,000)					3	926					0003
OTC Option SX5E Call 10/15/2020	FIUL Hedge	Exhibit 5	Emitu/Indov	. HSBC Bank USA NA	1 IE8VN30JCEQV1H4R804 1	10/17/2010	.10/15/2020 .	10/15/2020	Expiration	19.210.000	77,899,239,400		(85,000)						504		85.000			0003
OTC Option SX5E Call	FIOL neage	. EXIIIDIT 3 .	Equity/illuex	. HODO DATIK UON INA	TIEOVINOUUCEŲV INHNOUH I	10/11/2019	.10/ 13/ 2020 .	10/ 13/2020	Expiration	19,210,000	//,099,239,400		(05,000)						304					0003
12/17/2020	FIUL Hedge	Exhibit 5.	Equity/Index		1 IE8VN30JCEQV1H4R804 1	12/19/2019	12/17/2020	12/17/2020	Expiration	16,950,000	71,618,192,595	4225.26	(82,500)					(10	971)					0003
OTC Option Basket Option Call 12/17/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Morgan Stanley & Co	4POLIHNS, IPEGENESBR653 1	12/10/2010	.12/17/2020 .	10/17/2020	Expiration	13,320,000	1,478,520,000	111.00	(18,000)					l .	107		18,000			0004
OTC Option SPX Call	I TOL Heage	. LAIIIDIL J .	Equity/ illuex	Royal Bank of Canad	41 QUI 14301 I GI 141 300033 1	12/ 13/ 2013	.12/1//2020	.12/11/2020	Expiration		1,470,320,000		(10,000)						107					0004
05/14/2020	FIUL Hedge	. Exhibit 5 .	Equity/Index		ES71P3U3RH1GC71XBU110	05/16/2019	.05/14/2020	.05/14/2020	Expiration	77,745,000		3063.28	(2,040,350)					3,73	326		2,040,350			0001
OTC Option SPX Call 06/18/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Royal Bank of Canad	ES71P3U3RH1GC71XBU110	ne /an /an+n	.06/18/2020	06/10/0000	Expiration	75,615,000		3146.20	(1,838,900)					2,43	616		1,838,900			0003
OTC Option SPX Call	I TOL Heage	. LAIIIDIL J .	Equity/ illuex	Royal Bank of Canad	LOT II GOGIII I GOT I ABOTT . LO	30/20/2013	.00/ 10/ 2020 .		Expiration				(1,030,300)					2,40	010					0000
06/18/2020	FIUL Hedge	Exhibit 5.	Equity/Index		ES71P3U3RH1GC71XBU110	06/20/2019	06/18/2020	06/18/2020	Expiration	32,400,000		3190.51	(612,000)					88	260					0003
OTC Option SPX Call 06/18/2020	FIUL Hedge	Exhibit 5.	Equity/Index	Royal Bank of Canad	ES71P3U3RH1GC71XBU11 0	ne /an /an+n	.06/18/2020	06/10/0000	Expiration	287,300,000		3264.37	(3,432,000)					5,48	046		3,432,000			0003
OTC Option SX5E Call	I TOL Heage	. LAIIIDIL J .	Equity/ illuex	Royal Bank of Canad	LOT II GOGIII I GOT I ABOTT	30/20/2013	,00/ 10/ 2020 ,	,00/10/2020	Expiration	201,300,000			(3,432,000)						040					0000
07/16/2020	FIUL Hedge	. Exhibit 5 .	Equity/Index		ES71P3U3RH1GC71XBU110	07/18/2019	.07/16/2020	.07/16/2020	Expiration	16,837,000	65 , 823 , 859 , 198	3909.48	(84,000)						288					0003
OTC Option SX5E Call 11/19/2020	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canad	ES7 IP3U3RH IGC71XBU11 1	11/1//2010	11/19/2020	11/10/2020	Expiration	16,950,000	70,653,622,335	4168.36	(82,500)					(-	818)		82,500			0003
OTC Option SPX Call	I TOL Heage	. LAIIIDIL J .	Equity/ illuex	SunTrust Bank/Atlan	LOT II GOGIII I GOT I ABOTT I	11/14/2013	11/ 13/2020	_11/13/2020	LAPITATION				(02,300)						010/					0000
03/19/2020	FIUL Hedge	Exhibit 5.	Equity/Index		IYDOJBGJWY9T8XKCSX06 0	03/14/2019	.03/19/2020	03/19/2020	Expiration	24,840,000	75,343,644,720	3033.16	(542,800)					1,32	187		542,800			0001
OTC Option SPX Call	FIUL Hedge	Exhibit 5.	Equity/Indox	SunTrust Bank/Atlan	IYDOJBGJWY9T8XKCSX06 0	02/14/2010	03/10/2020	02/10/2020	Expiration	99,045,000		2991 03	(2,724,900)					6.03	620		2,724,900			0001
OTC Option SPX Call	T TOL TRUNC	. LAIIIDIL 3 .	Equity/Index	SunTrust Bank/Atlan		JO, 19/2013 ,	,00/ 10/ 2020 ,		LAPITALIUM				(2,124,900)						020					0001
04/16/2020	FIUL Hedge	. Exhibit 5 .	Equity/Index		IYDOJBGJWY9T8XKCSX060	04/18/2019	.04/16/2020	.04/16/2020	Expiration	85,200,000	ļ	3093.86	(2,060,000)		ļ	ļ		3, 18	172		2,060,000			0001
OTC Option SPX Call 09/17/2020	FIUL Hedge	Exhibit 5.	Equity/Index	SunTrust Bank/Atlan	IYDOJBGJWY9T8XKCSX06	19/19/2010	09/17/2020	09/17/2020	Closing Purchase	31,392,000		3254.85	(664, 100)		(985,317)		(985,317	71	184		(321,217)			0001
OTC Option SPX Call			Equity/ IIIUCA	SunTrust Bank/Atlan		JO, 10/ EU 10 .	.00/ 11/2020		Closing									1'						
09/17/2020	FIUL Hedge	Exhibit 5.	Equity/Index		IYDOJBGJWY9T8XKCSX060	09/19/2019	.09/17/2020	.09/17/2020	Purchase	77,745,000		3202.23	(2,193,650)		(3,757,808)	L	(3,757,808	2,050	224		(1,564,159)			0001
OTC Option SPX Call 11/19/2020	FIUL Hedge	Exhibit 5.	Equity/Index	SunTrust Bank/Atlan	LYDOJBGJWY9T8XKCSX06 1	11/14/2010	.11/19/2020 .	11/19/2020	Closing Purchase	23,815,000	79,830,309,130		(528,000)		(1,632,400)		(1,632,400	29	190		(1,104,400)			0001
OTC Option SPX Call	. roz riougo	LAIIIDIL U .	Logur cy/ IIIuex	SunTrust Bank/Atlan		, 17, 4010	, 10/2020		Closing						(1,002,400)		(1,002,400				(1,104,400)			
11/19/2020	FIUL Hedge	Exhibit 5 .	Equity/Index		IYDOJBGJIIY9T8XKCSX061	11/14/2019	.11/19/2020	.11/19/2020	Purchase	6,315,000	20,581,867,577		(218, 400)		(625,202)	ļ	(625,202	10	675		(406,802)			0001
OTC Option SPX Call 11/19/2020	FIUL Hedge	Exhibit 5	Equity/Index	SunTrust Bank/Atlan	IYDOJBGJWY9T8XKCSX06 1	11/14/2010	11/19/2020	11/19/2020	Closing Purchase	112,890,000		3297.91	(3,280,700)		(9,720,167)	l	(9,720,167	1,670	656		(6,439,467)			0001
OTC Option Basket Option Call	I TOL Houge	. LAIIIDIT 3 .	Equity/ IIIUEX	Wells Fargo Bank NA					a ui viidat	112,000,000		1631.91	(3,200,700)		(3,720,107)		(5,720,107	1,0/1			(0,400,407)			0001
11/19/2020	FIUL Hedge	. Exhibit 5 .	Equity/Index		KB1H1DSPRFMYMCUFXT09 1	11/14/2019	.11/19/2020 .	.11/19/2020	Expiration	121,900,000	14,018,500,000	115.00	(42,400)					46	587					0001
OTC Option Basket Option Call 03/19/2020	EIII Hodgo	Exhibit 5.	Equity/Ind-	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	12/1//2010	.03/19/2020 .	02/10/2020	Expiration	10,450,000	1,149,500,000	110.00	(00 TFO)					13	074					0001
OTC Option Basket Option Call	FIUL Hedge	. LXIIIUIT 3 .	Equity/Index	Wells Fargo Bank NA					Closing		1, 149, 300,000	110.00	(23,750)											0001
02/20/2020	FIUL Hedge	Exhibit 5.	Equity/Index		KB1H1DSPRFMYMCUFXT090	02/14/2019	02/20/2020	02/20/2020	Purchase	10,450,000	1,149,500,000	110.00	(34,200)		(616,712)	ļ	(616,712	22	661		(582,512)			0001
OTC Option Basket Option Call 11/19/2020	EIII Hodgo	Evhihi+ E	Equity/Ind-	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09 1	11/1//2010	11/10/2022	11/10/2022	Evairation	14,430,000	1 601 700 000	111 00	(04 700)					0	905		04 700			0001
OTC Option Basket Option Call	FIUL Hedge	. Exhibit 5 .	Equity/Index	Wells Fargo Bank NA	IN IN INSTREMENTATION 1	11/14/2019	.11/19/2020 .	. 1 1/ 19/ 2020	Expiration	14,430,000	1,601,730,000	111.00	(24,700)					2	805		24,700			0001
06/18/2020	FIUL Hedge	. Exhibit 5 .	Equity/Index		KB1H1DSPRFMYMCUFXT090	06/20/2019	.06/18/2020	.06/18/2020	Expiration	18,700,000	2,057,000,000	110.00	(37,400)					6	523					0001
OTC Option SPX Call	EIII Hadaa	Eulaile: 4 E	Emiliar / I = 4	Wells Fargo Bank NA	VD4LI4DeDDENVIOUEVTOE	00/15/0010	00 /00 /0000	00 /00 /0000	Closing	100 000 000		2020 00	(4 407 000)		(15,859,127)		(15,859,127	8,409	500		(44 004 007)			0001
08/20/2020 OTC Option SPX Call	FIUL Hedge	. Exhibit 5 .	Equity/Index	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09 0	Jo/ 13/2019 .	.08/20/2020		Purchase Closing	136,320,000	<u> </u>	3032.69	(4,467,200)		(15,859,127)	†	(15,859,12/	J8,40s	000		(11,391,927)			0001
10/15/2020	FIUL Hedge	Exhibit 5.	Equity/Index		KB1H1DSPRFMYMCUFXT09 1	10/17/2019	10/15/2020	10/15/2020	Purchase	140,580,000	 	3192.82	(3,696,000)		(12,791,766)		(12,791,766	4,76	510		(9,095,766)			0001
OTC Option SPX Call	FILL U.de.	For the same	F: 4 (1)	Wells Fargo Bank NA	VD4114D0DDEHWIGHEVT00	10/17/0010	10 /15 /0000	10 /15 /0000	Closing	00 040 000	00 004 407 440	2045 22	(E00, 400)		(0.000.440)		(0.000.440		000		(4 004 040)			0001
10/15/2020	FIUL Hedge	Exhibit 5.	Equity/Index		KB1H1DSPRFMYMCUFXT09 1	10/1//2019	.10/15/2020	.10/15/2020	Purchase	30,310,000	98,364,467,110	3245.28	(589, 400)		(2,223,413)		(2,223,413		609		(1,634,013)			0001

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap Gill Hedge Exhibit 5 Rate. HSBC Bank USA NA 11E8W3QUCEQV1H4R804 Q2/22/2012 Q2/24/2032 10/21/2020 Swap Close 10,000,000 / (0.256130) 1,951,060 133,146 (810,070) 1,951,060 0,005	Interest Rate Swap	AIA Hedge	Exhibit 5.		HSBC Bank USA NA 1IE8VN30JCEQV1H4	4R804 06/05/2013	06/07/2033	10/21/2020	Swap Close	+	2,500,000		ļ						(310,668))					0006
Interest Hate Shap Units Hedge Exhibit 5 Hate, Hase Bank Usa Na 11:ESN/RQUIDE/UNI-HABBA [127/22/2012 [28/24/2032], 10/21/2020] 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951,060 1,951		OWD II I			HODO D. I. HOL MA	40004	00 (04 (0000	40 (04 (0000		1	40.000.000		1		4 054				(040 -===	J		4 054			0005
	interest Hate Swap	GIB Hedge	. Exhibit 5 .	Hate	I HSBC Bank USA NA 1IE8VN30JCEQV1H4	чны04 <u>.</u> ј. 02/22/2012	102/24/2032	.1.10/21/2020	_Swap Close	4	10,000,000	J/(0.256130)	l			133, 146			(810,070)	Л		1,951,060			UUU5

1	_			,	Jilowing an	Options, Cap	ps, moors,	Collars, 3	waps and	d Forwards	i erminai	ed During	Current Y	cai								
	2	3 4	5	6	7	3 9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description									Cumulative Prior Year(s)	Current Year											
	of Item(s)								Strike	Initial Cost	Initial Cost											Hedge
	Hedged,				Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectivenes
	Used for	Schedule Type(s))		Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	/ of Exhibit Risk(s)	Exchange, Counterparty	Trade	or Terr Expira- tie		Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier (a)	or Central Clearinghouse	Date	Expira- tion Da		Contracts	Amount	(Paid)	(Received)	(Received)	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	ltem	Deferred	(b)
•		Interest				ĺ	Communic		2.606000	. a.a	r circi			Value	Couc		5.,, 0	71001011011		NO	Bolonou	(2)
nterest Rate Swap	GIIB Hedge	Exhibit 5 . Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R80		.02/17/203210/20	/2020 . Swap Close		10,000,000				1,895,083	128,086			(712,000)			1,895,083			. 0005
Interest Rate Swap	GLIIB Hedge	Interest Exhibit 5 . Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R80	05/09/2012	05/11/203210/21	/2020 Swan Close		10,000,000	2.630000 /(0.252500)			1,906,770	131,731			(740,700)			1,906,770			0009
		Interest				· ·			2.836000													
nterest Rate Swap	GLNB Hedge	Exhibit 5 . Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R80		.04/17/204310/21	/2020 _ Swap Close		10,000,000	/(0.217750)			3,317,091	138,665			(1,409,910)			3,317,091			. 0009
nterest Rate Swap	GLIIB Hedge	Interest Exhibit 5 Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R80		.03/15/202810/20	/2020 Swap Close		20.000.000	2.676000 /(0.250380)			3,020,140				(1,282,620)			3,020,140			. 0009
·		Interest							2.527500													
Interest Rate Swap	GLNB Hedge	Exhibit 5 . Rate Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R80		.05/17/203210/21	/2020		10,000,000	/(0.280130) 2.800000			1,786,391	122,365			(631,040)			1,786,391			. 0009
Interest Rate Swap	GLWB Hedge	Exhibit 5 Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R80	04/17/2013	04/19/2043 _10/21	/2020 Swap Close		10.000.000	/(0.217750)			3,258,131	134,903			(1,336,050)			3,258,131			. 0009
		Interest							2.836000													
Interest Rate Swap Interest Rate Swap RCV 4.92	GLWB Hedge	. Exhibit 5 . Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R80	04/15/2013	.04/17/204310/21			10,000,000	/(0.217750)			3,317,092	138,665			(1,409,910)			3,317,092			. 0009
Interest Hate Swap HUV 4.92 PAY 0001M 11/30/2027	GIIB Hedge	Interest Exhibit 5 . Rate	Lehman Brothers Special Financ	04/02/2020	.04/02/202004/02	Bankruptcy /2020 Proceeds	. L	10.000.000	4.92	L		1,128	[l				1. 128	L	L	0007
	tal - Swaps - Hedging Ot					4	p					21,075,250	1,266,113		XXX	(8,642,968)			21,075,250			XXX
11699999999. Subtot	tal - Swaps - Hedging Ot	ther										21,075,250	1,266,113		XXX	(8,642,968)			21,075,250			XXX
	tal - Swaps - Replication														XXX	. , , , , , , , , , , , , , , , , , , ,			, , , ,			XXX
12899999999. Subtot	tal - Swaps - Income Ge	neration													XXX							XXX
13499999999. Subtot	tal - Swaps - Other														XXX							XXX
13599999999. Total S	Swaps - Interest Rate											21,075,250	1,266,113		XXX	(8,642,968)			21,075,250			XXX
	Swaps - Credit Default														XXX							XXX
	Swaps - Foreign Exchan	ge													XXX							XXX
	Swaps - Total Return														XXX							XXX
13999999999999999999999999999999999999															XXX							XXX
14099999999. Total S												21,075,250	1,266,113		XXX	(8,642,968)			21,075,250			XXX
Long: USD, Short: DKK Long: USD, Short: DKK	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 Currency D 2-2 Currency	FRANKL FRANKL	01/02/2020	.01/03/2020		.	39,831	6.739 6.735			(414)							(414)			0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2 Currency	FRANKL	01/02/2020				90,228	7.786			(3)							(3)			0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2 Currency	FRANKL	01/02/2020				281,165	7.788			1							1			. 0015
Long: NOK, Short: USD Long: NOK, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 Currency D 2-2 Currency	FRANKL FRANKL	01/02/2020			.	106,144	8.932			159							159			. 0015
Long: USD, Short: CAD	Foreign Stock Hedge	D 2-2 Currency	FRANKL	01/02/2020				1,738	1.302			(5)							(5)			. 0015
Long: USD. Short: DKK	Foreign Stock Hedge	. D 2-2 Currency	FRANKL	01/02/2020	01/03/2020			24,555	6.681			29							29			. 0015
Long: USD, Short: DKK Long: HKD, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 Currency D 2-2 Currency	FRANKL FRANKI	01/02/2020			. 1	30,311	6.683			26										
Long: NOK, Short: USD	Foreign Stock Hedge	D 2-2 Currency	FRANKL	01/02/2020								(9)							26			
Long: HKD. Short: USD	Foreign Stock Hedge	D 2-2 Currency	FRANKI.				.	425,355	8.824			(8)							26(8)			. 0015
	Foreign Stock Hedge			01/02/2020	01/03/2020			142,657	8.824 7.786			(8)										. 0015 . 0015 . 0015
Long: MND, Short: USD Long: NOK Short: USD	Foreign Stock Hedge	D 2-2 Currency	FRANKL	01/02/2020	.01/03/2020 .01/03/2020			142,657				(8) 167 15 10										. 0015 . 0015 . 0015 . 0015
Long: NOK. Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 Currency D 2-2 Currency Currency		01/02/2020	.01/03/2020 .01/03/2020 .01/03/2020			142,657	8.824 7.786			(8) 167 15 10 (58)										. 0015 . 0015 . 0015
Long: NOK, Short: USD Long: HKD, Short: USD Long: NOK, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 Currency D 2-2 Currency D 2-2 Currency	FRANKL FRANKL FRANKL FRANKL FRANKL	01/02/2020 01/02/2020 01/02/2020 01/02/2020 01/02/2020	01/03/2020 01/03/2020 01/03/2020 01/06/2020 01/06/2020				8.824 7.786 7.786 8.810 7.789 8.802			(8) 167 										. 0015
ong: NOK, Short: USD _ong: HKD, Short: USD _ong: NOK, Short: USD _ong: HKD, Short: USD	Foreign Stock Hedge	D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency	FRANKL FRANKL FRANKL	01/02/2020 01/02/2020 01/02/2020 01/02/2020 01/02/2020 01/03/2020	.01/03/2020							(8) 167 15 10 (58) 126 17 9 (194)							26 (8) 167 15 10 (58) 126 17 9			. 0015 . 0015 . 0015 . 0015 . 0015 . 0015 . 0015 . 0015 . 0015
Long: NOK, Short: USD Long: HKD, Short: USD Long: NOK, Short: USD Long: HKD, Short: USD Long: NOK, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 Currency D 2-2 Currency D 2-2 Currency	FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL	01/02/2020 01/02/2020 01/02/2020 01/02/2020 01/02/2020	.01/03/2020				8.824 7.786 7.786 8.810 7.789 8.802			(8) 167 15 10 (58) 126 17 9 (194)							26 (8) 167 15 10 (58) 126 17 9 (194)			. 0015
Long: NOK, Short: USD Long: HKD, Short: USD Long: NOK, Short: USD Long: HKD, Short: USD Long: NOK, Short: USD Long: HKD, Short: USD Long: HKD, Short: USD Long: HKD, Short: USD Long: HKD, Short: USD Long: HKD, Short: USD Long: HKD, Short: USD Long: HKD, Short: USD Long: HKD, Short: USD	Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge	D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency.	FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL		.01/03/2020		11 11 11 11 11 11 11 11 11 11 11 11 11		8.824 7.786 7.786 8.810 7.789 8.802 7.780 8.801 7.772			(8) 167 15 10 (58) 126 17 9 (194) (33)										0015 0015 0015 0015 0015 0015 0015 0015
Long: NOK, Short: USD Long: HKD, Short: USD Long: NOK, Short: USD Long: HKD, Short: USD Long: HKD, Short: USD Long: HKD, Short: USD Long: HKD, Short: USD Long: HKD, Short: USD Long: NOK, Short: USD Long: NOK, Short: USD	Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge	D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. D 2-2 Currency. Currency. D 2-2 Currency.	FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL	01/02/2020 01/02/2020 01/02/2020 01/02/2020 01/02/2020 01/03/2020 01/06/2020 01/06/2020 01/06/2020 01/06/2020	01/03/2020 01/03/2020 01/03/2020 01/03/2020 01/06/2020 01/06/2020 01/07/2020 01/07/2020 01/08/2020 01/08/2020 01/08/2020 01/08/2020 01/08/2020		11 11 11 11 11 11 11 11 11 11 11 11 11		8.824 7.786 7.786 8.810 7.789 8.802 7.780 8.801 7.772 7.776 8.8848			(8) 167 15 10 (58) 126 17 9 (194) (33) (81) 97										0015 0015 0015 0015 0015 0015 0015 0015
Long: NOK, Short: USD Long: HKO, Short: USD Long: HKO, Short: USD Long: HKO, Short: USD Long: HKO, Short: USD Long: HKO, Short: USD Long: HKO, Short: USD Long: HKO, Short: USD Long: HKO, Short: USD Long: USD, Short: USD Long: USD, Short: USD Long: USD, Short: USD Long: USD, Short: USD Long: USD, Short: USD Long: HKO, Short: USD Long: HKO, Short: USD	Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge Foreign Stock Hedge	D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency D 2-2 Currency	FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL FRANKL	01/02/2020 01/02/2020 01/02/2020 01/02/2020 01/02/2020 01/03/2020 01/06/2020 01/06/2020 01/07/2020 01/07/2020	01/03/2020 01/03/2020 01/03/2020 01/03/2020 01/06/2020 01/06/2020 01/07/2020 01/07/2020 01/08/2020 01/08/2020 01/08/2020 01/08/2020 01/08/2020 01/08/2020 01/08/2020 01/08/2020		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		8.824 7.786 7.786 8.810 7.789 8.802 7.780 8.801 7.772 7.776 8.844 0.898			(81) 167 15 100 (58) 126 17 9 (194) (33) (99) (81)										0015 0015 0015 0015 0015 0015 0015 0015
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					5	Showing	g all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ed During	Current \	∕ear								
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											Cumulative	Current Year											
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ 	of Distr(s)	F	Totale	or	Termina-	Expiration,	Number	NI-4:I	Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on Titi	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Long: USD, Short: SGD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	01/20/2020		Date	Gale	1	20,420	1.348	I alu	i aiu	12	IIICOIIIC	value	Code	(Decrease)	B./A.C.V.	Accretion	12	item	Deletted	0015
Long: USD, Short: SGD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	01/23/2020	.01/28/2020			1	5, 159	1.349			32							32			0015
Long: USD, Short: SGD Long: HKD, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2	Currency	FRANKL	01/24/2020					21,443	1.340			277							277			0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2	. Currency	FRANKI		.01/29/2020			1	179,419	7.772			(1	1						(1			0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	01/27/2020	01/29/2020			1	2,728,991				(37	1						(37			0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	01/23/2020				1	90,406	7.772			8							8			0015
Long: JPY, Short: USD Long: HKD, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL		.01/30/2020 .01/31/2020			1	2,086,484				(33							(33	/		0015 0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	01/30/2020	.01/31/2020			1	1,876,476	108.868			81							81			0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	01/29/2020				1					49							49			0015
Long: HKD, Short: USD Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL		02/03/2020 .			1	42,182	7.768			23							23			0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	01/31/2020	.02/04/2020			1	554,113	7.768			22										0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	01/31/2020		ļ			11,071,996	108.958		ļ	(540	1				ļ		(540	 		0015
Long: USD, Short: CHF Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	01/31/2020	02/04/2020		1	1	192,572	0.964			993							993			0015 0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	02/03/2020	.02/05/2020			1	3,379,689	108.572			(359	1						(359			0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	02/04/2020					34,542	7.767			2	J						2	J		0015 0015
Long: JPY, Short: USD Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	02/04/2020			1		2,774,745				(231	1						(231	1		0015
Long: USD, Short: DKK	Foreign Stock Hedge	D 2-2	Currency	FRANKL	02/07/2020	.02/10/2020			1	128	6.829													0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	02/06/2020	02/10/2020			1	1,975,240	109.900			23	J						23			0015
Long: JPY, Short: USD Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL	02/07/2020	02/12/2020			1	2,609,109				(47	}						(47	}		0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		02/14/2020			1	3, 179, 784	109.780			3										0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	02/12/2020				1	4,496,241	110.051			105										0015
Long: JPY, Short: USD Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	02/14/2020	02/18/2020			1	4,387,078				(531	1						(26	}		0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.02/19/2020			1	620,644				(82	1						(82			0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	02/18/2020				1	1,242,050	109.703			(242)						(242)		0015
Long: JPY, Short: USD Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	02/19/2020				1	2,489,739	110.221			(275							(275	}		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL		02/24/2020			1		0.926			(3,472	1						(3,472			0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.02/25/2020			1	87 ,254	7.787			4))		0015
Long: JPY, Short: USD Long: THB, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	02/20/2020				1	1,258,220 9,300,683	111.737			160							160			0015 0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	02/24/2020				1	129,266	7.794			2										0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.02/26/2020				73,444	111.734			(847)						(847)		0015
Long: HKD, Short: USD Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL FRANKI	02/25/2020	02/27/2020			1	170,997	7.791			(6	1						(6	ļ		0015 0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	02/25/2020	02/27/2020			1	5,009,234	110.367			272										0015
Long: USD, Short: NOK	Foreign Stock Hedge	D 2-2	Currency	FRANKL	02/26/2020	.02/27/2020			1	3,988	9.404			(3	1						(3)		0015
Long: HKD, Short: USD Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	02/26/2020	02/28/2020			1	128,464	7.793 110.340			1.634	}						1.634	1		0015 0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	02/27/2020					126.868	7.793			29										0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		03/02/2020			1	9,632,457	109.960			1,310										0015
Long: HKD, Short: USD Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	02/28/2020	03/03/2020			ļ	126,641	7.794 7.779		·	49							49			0015 0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/02/2020				1	491,861	7.780			59										0015
Long: USD, Short: CAD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/05/2020	03/06/2020			1	91,128	1.340			129							129			0015
Long: EUR, Short: USD Long: EUR, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	03/05/2020	03/06/2020				74,956	0.894			775							1.028			0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	03/04/2020			1		114,504	0.899			(1,058	1							1		0015
Long: USD, Short: CAD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/09/2020	.03/09/2020			1		1.364			490										0015
Long: HKD, Short: USD Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	03/05/2020	03/09/2020			1	128,500	7.771													0015 0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/05/2020	03/09/2020		1	1	15,031,159				5,948							5,948			0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/06/2020	03/09/2020			1	34,367	0.884			460							460			0015
Long: USD, Short: EUR Long: USD, Short: CAD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	03/06/2020	.03/09/2020 .		1	1	10,467	0.884		<u> </u>	(124	1				·		1.966	1		0015 0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/09/2020			1	1	251,220	7.770													0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/06/2020	.03/10/2020 .			1	29,470,241				(1,047)						(1,047)		0015
Long: JPY, Short: USD Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	03/06/2020	03/10/2020			1	5,952,399	105.146			(211	1						(211	1		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	03/06/2020			1	1	121, 165	0.884			325										0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/09/2020	.03/10/2020			1	52,806	0.877			523							523			0015
Long: USD, Short: CAD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	03/10/2020	.03/11/2020 .03/11/2020					1.377				J				ļ			J		0015
Long: HKD, Short: USD Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/09/2020			1	1	15,806,784				(3	1						(3	1		0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/11/2020	.03/12/2020			1	13,560,239	104.754			(56							(56			0015
Long: USD, Short: EUR Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI		03/12/2020 .				27,237	0.883			378							378			0015 0015
LUNG. UOD, SHOTE: EUK	FI OF ETAIL STOCK HEADE	IU 4-4	Currency	LI HOUSE	1 03/ 10/ 2020	140/14/2020		i	. 1	. IU. pb9														

					5	Showing	g all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ed 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											Cumulative	Current Year											
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ 	of Di-Ir(-)	F 0	Totale	or	Termina-	Expiration,	Number	NI-4:I	Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on Titi	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/11/2020		Date	Oale	1	51,510	7.769	I alu	i aiu	5	IIICOIIIE	value	Code	(Decrease)	D./A.O.V.	Accretion	Trecognized 5	item	Deletted	0015
Long: USD, Short: HKD	. Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/12/2020	.03/13/2020			1	68 ,419	7.777			(64))						(64)		0015
Long: JPY, Short: USD Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	. FRANKL		03/13/2020			1	4,376,041	104.750			(1,250)	}						(1,250	<u>}</u>		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.03/13/2020			1	15,403	0.886			243								/		0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/12/2020				1	9,020,728	103.672			(1,847))						(1,847)		0015
Long: JPY, Short: USD Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	03/12/2020				1	700,780				(34)	}						(34	}		0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		03/17/2020			1	6,736,989				(501)	1						(501	1		0015
Long: USD, Short: CHF	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/17/2020	.03/17/2020			1	4,064	0.964			(13)	1						(13)		0015
Long: USD, Short: CHF Long: USD, Short: CHF	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency Currency	FRANKL FRANKL	03/17/2020				1	5,086	0.964			(16)	}						(16	}		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.03/17/2020			1	22,597	0.893			396							396			0015
Long: NOK, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/16/2020	.03/18/2020			1	331,837	10.296			(2,863)	}						(2,863)		0015
Long: USD, Short: CHF Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	03/18/2020		 		1	5,025	0.974		·	(30)	ł						(30	1		0015 0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/16/2020	03/18/2020				15,280	0.896			(385)							(385)		0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/17/2020	.03/18/2020	ļ		1	5,004	7.767		ļ	(1)	ļ				ļ)		0015
Long: USD, Short: HKD Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI	03/16/2020		+		1	1,136	7.767			.(4,649)							(4.649			0015 0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/17/2020	.03/18/2020			1	11,653,704	107.010			(1,098)	1						(1,098	1		0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	. FRANKL	03/18/2020	.03/19/2020			1	5,953	7.769			(6)	}						(6)		0015
Long: JPY, Short: USD Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI	03/17/2020	03/19/2020			1	2,734,213 42,982	107.473			(717)	1						(717	1		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/18/2020				1	23,267	0.923			301							301			0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		03/23/2020			1	8,896	7.764			(9)	1						(9)		0015
Long: USD, Short: CHF Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI	03/23/2020				1	15,944	0.988			(66)	1						(66)		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/19/2020					22.793	0.936			(110))		0015
Long: HKD, Short: USD	. Foreign Stock Hedge	D 2-2	Currency	FRANKL		.03/24/2020			1	296,405	7.755			8										0015
Long: USD, Short: GBP Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	03/20/2020	03/24/2020			1	364,457	0.842			3,946							3,946			0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/24/2020				1	4,699	0.929			(10)							(10	1		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL		03/24/2020				772	0.929			(2))						(2)		0015
Long: USD, Short: EUR Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	. FRANKL	03/24/2020	03/24/2020			1		0.929			(1)	}						(829)		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/24/2020				1	2,789	0.929			(6)							(6	1		0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.03/24/2020					0.935			2,916							2,916			0015
Long: USD, Short: EUR Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	03/20/2020				1	25,279	0.936			(227)	ł						(1,083	4		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/23/2020	.03/25/2020			1	17,434	0.931			(251)							(251)		0015
Long: USD, Short: DKK	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/26/2020					4,396	6.825			(40)	1						(40)		0015
Long: JPY, Short: USD Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI	03/24/2020	03/26/2020			1	19,848,987	110.884			2,213							2,213			0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/26/2020	03/26/2020			1	1,930	0.914			(17)	[(17	1		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	. FRANKL	03/25/2020					31,753	0.922			(563)	}	-					(563			0015
Long: USD, Short: JPY Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI	03/26/2020	03/27/2020			1	3,900	110.094			(78)	ł						(78	1		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/25/2020	.03/27/2020			1	40,241	0.921			(1,010)							(1,010)		0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	. FRANKL	03/26/2020		·		1	4,995	7.753			1	ļ						1	J		0015
Long: USD, Short: JPY Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL		03/30/2020		1	1	2,579	108.862		l	(79)	1						(23	1		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/26/2020	03/30/2020			1	27,730	0.906			(39))		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/30/2020				1	5,460	0.903			20	ļ					····		J		0015
Long: USD, Short: CAD Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	. FRANKL		.04/01/2020 .04/01/2020			1	1,581	1.432			(16)	1						(16	1		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	03/30/2020	04/01/2020			1	5,302	0.906			39								I		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	. FRANKL	03/31/2020				1	5, 197	0.910			62							62			0015
Long: JPY, Short: USD Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	04/01/2020		+		1	20,810,316	107.670			(1,408)	†						(1,408	1		0015 0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/01/2020	.04/03/2020			1	5.970	0.912			(93)							(93)		0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/01/2020				1	134 , 124	0.915			(1,598)	}						(1,598	J		0015
Long: JPY, Short: USD Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI	04/02/2020	.04/06/2020			1	11,328,680	107.295			(1,823)	ł						(1,823	1		0015 0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/03/2020	04/07/2020			1	15, 167, 709	108.189			(775)							(775)		0015
Long: NOK, Short: USD	Foreign Stock Hedge	D 2-2	Currency	. FRANKL	04/06/2020	.04/07/2020				1, 133,588	10.483			2,091							2,091	J		0015
Long: USD, Short: GBP Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	04/03/2020				1	187,696	0.815			(1,085)	†						(1,085	1		0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/07/2020	04/08/2020			1	5,018	7.752				[Ţ		0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	Currency	. FRANKL	04/07/2020				1	42,864	0.811			(195)	}						(195	J		0015
Long: USD, Short: EUR Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	. Frankl Frankl	04/06/2020		·		1	116,417	0.926			(568)	ł						(568	1		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL		04/09/2020		1	1	187,114				(451)	1						(451			0015

					5	Showing	all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ed 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											Cumulative	Current Year											
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on .	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/08/2020		Date	Sale	Contracts 1	24,955	(Faid) 0.806		Faiu	(452)	liicome	value	Code	(Decrease)	B./A.C.V.	Accretion	(452	lteili	Deletted	0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/08/2020	.04/14/2020			1	48 , 162	0.806			(901)							(901)		0015
Long: USD, Short: EUR Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2 D 2-2	Currency	. FRANKL		.04/14/2020 .04/14/2020			1	5,479				(60)	}						(60	}		0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.04/15/2020			1	9,968				(50)							(55			0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/09/2020				1	10,458				31										0015
Long: USD, Short: EUR Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	04/09/2020				1	91,280				154							154			0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL		04/16/2020			1	5,298				70										0015
Long: USD, Short: CAD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/16/2020	.04/17/2020 .			1	35,738				(214)							(214)		0015
Long: USD, Short: GBP Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency Currency	FRANKL FRANKL	04/16/2020	04/17/2020			1	175,026	0.800			(/6)	l						(/6	1		0015 0015
Long: USD. Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/15/2020	.04/17/2020			1	223,203	0.917	7		692							692			0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL FRANKI	04/16/2020									1	ļ		[J		0015 0015
Long: JPY, Short: USD Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI	04/16/2020					17,210,043	107.383			302	ł		[302	1		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/16/2020	.04/20/2020				42, 135	0.923	3		(131)										0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	. FRANKL	04/17/2020					16,352	0.919			32	ļ		[ļ		32	ļ		0015
Long: USD, Short: EUR Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL	04/1//2020			1	1	48,463	0.920	ó					[42			0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/20/2020	.04/22/2020			1	27,542	0.920			116										0015
Long: USD, Short: EUR Long: USD, Short: CAD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI	04/21/2020	.04/23/2020				5,413	0.921			39							39			0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKI	04/22/2020			1	1	9,974	7.750			1							(31	·		0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/21/2020	.04/23/2020			1	5,014,472	107.347	7		(123)							(123)		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKI		04/23/2020 .04/24/2020 .			1	20,940	0.922			131										0015
Long: USD, Short: CAD Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI	04/23/2020				1	5,035				(15)							(15			0015
Long: USD, Short: CAD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	04/24/2020	04/27/2020			1	1,919	1.411	1		(9)							(9			0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	04/23/2020				1	186	0.924													0015
Long: USD, Short: CAD Long: USD, Short: CAD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	04/29/2020			1	1					و 72										0015
Long: USD, Short: CAD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	05/01/2020	.05/01/2020 .			1	870	1.402	2		4										0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI		05/04/2020 05/04/2020				5,368	0.916			6							6			0015
Long: USD, Short: EUR Long: USD, Short: THB	Foreign Stock Hedge Foreign Stock Hedge	D 2-2	Currency	FRANKL	05/01/2020				1	9,179				(9)		-								0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	05/06/2020	05/06/2020			1	30,379	0.927	7		(23)							(23			0015
Long: USD, Short: HKD Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI	05/07/2020	.05/08/2020			1	10,750	7.751			1										0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	05/12/2020				1	12,213				15							15			0015
Long: USD, Short: NOK	Foreign Stock Hedge	D 2-2	Currency	FRANKL	05/15/2020				1	17,606	10.283			(448))						(448)		0015
Long: USD, Short: EUR Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	05/19/2020	.05/20/2020 .05/21/2020			1	10,347				(53)	ł						(53	}		0015
Long: USD, Short: HKD Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2	Currency	FRANKL	05/20/2020	.05/21/2020			1	710	0.914													0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	05/20/2020	05/21/2020			1	2,215	0.914	1												0015
Long: JPY, Short: USD Long: USD, Short: THB	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	05/20/2020	.05/22/2020 .				2,395,697					····						8			0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	05/21/2020	05/22/2020		1						(570)							(570	į		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	. FRANKL	05/20/2020	.05/22/2020		Į	1	131,681	0.914	1		429	ļ		[]		ļ		429	J		0015
Long: USD, Short: EUR Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	05/25/2020	.05/26/2020 .05/26/2020				4,509 2,246				(38)							(38	ł		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.05/26/2020		1		2,344	0.918			(20)	1		[1		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	. FRANKL	05/25/2020				1	2,930	0.918			(25)			[}		0015
Long: USD, Short: EUR Long: USD, Short: HKD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency Currency	. Frankl	05/25/2020	.05/26/2020 .	 			3,147				(26)	ł					····	(26	ł		0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	05/28/2020	05/29/2020			1	21,591	7.753	3		(5)										0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	. Currency	. FRANKL	05/27/2020				1	10,037	7.752		ļ	(1)	ļ	-	[ļ			 		0015
Long: USD, Short: JPY Long: USD, Short: NOK	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency Currency	FRANKL FRANKL	05/28/2020				1	7,893 4,254				(89)			[3	ł		0015 0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.05/29/2020			1	74,251	0.911	1		962							962			0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKI	05/28/2020					10,033	7.754			(3)							(3	}		0015
Long: USD, Short: HKD Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL	05/29/2020			1	1 1	10,003				102	†		[102	1		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	06/01/2020	.06/02/2020			1	37,041	0.901	1		(214)							(214			0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKL FRANKI	06/01/2020				!	5,008	7.752		ļ	(1)	ļ		[ļ		(1	 		0015
Long: USD, Short: JPY Long: USD, Short: HKD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL	06/02/2020	.06/03/2020 .06/04/2020		1	1	3,076							[0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.06/05/2020			1	4,080	7.750)					[0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKI	06/09/2020				1	1,518	7.750			(560)							(560			0015 0015
Long: USD, Short: GBP Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL	06/12/2020			1	1	102,612	0.800			(560)	İ						(159	1		0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.06/17/2020			1	790,718	7.750			(5)	[0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	06/15/2020	06/17/2020	L	I	1	35,721,238	107.335	5 L		1,105	L	. L	1		L	L	1, 105	L		0015

					5	Showing	g all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ed During	Current \	∕ear								
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											Cumulative	Current Year											
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of Di-Ir(-)	F	Totale	or	Termina-	Expiration,	Number	Nietienel	Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on Titi	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Long: SGD, Short: USD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	06/15/2020		Date	Oale	1	157, 143	1.391	i aiu	i aiu	(235)	liicome	value	Code	(Decrease)	B./A.C.V.	Accretion	(235)	Deletted	0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	06/15/2020	.06/17/2020			1	10,377	0.796			3							3			0015
Long: EUR, Short: USD Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	. Currency	. FRANKL	06/15/2020				1	9,474	0.889			(7)	1						(7	1		0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL		.06/18/2020			1	35,832	7.750			Δ										0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL	06/17/2020				1	7,854	107.392			(30)							(30)		0015
Long: JPY, Short: USD Long: SGD, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	. Currency	FRANKL	06/16/2020				1	3,608,882				128							128	ļ		0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	. Currency	FRANKL		06/18/2020			1	16,276	0.797			147							147			0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	06/18/2020	.06/19/2020 .			1		7.751													0015
Long: USD, Short: HKD Long: USD, Short: JPY	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	. Currency Currency	FRANKL FRANKL	06/17/2020				1	29,629	7.750			(12)										0015 0015
Long: SGD. Short: USD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	06/17/2020				1		1.393			(154)								1		0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	06/18/2020	.06/19/2020			1	7,461	0.805			40										0015
Long: USD, Short: GBP Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	06/17/2020		+		1		0.798		·	162	····						162	ł		0015 0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL		.06/23/2020				45,032	7.750			(3)								1		0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	. Currency	FRANKL		.06/23/2020			1	21,271	0.807		ļ	(222)	ļ				ļ		(222) 		0015
Long: USD, Short: JPY Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	. Currency	FRANKI	06/23/2020					5,223				3							3			0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	. Currency	FRANKL		.06/24/2020			1	46,602	0.886			160										0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	. Currency	. FRANKL	06/24/2020	.06/25/2020			1	19,426	107.076			17										0015
Long: USD, Short: GBP Long: USD, Short: HKD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	. Currency	FRANKI	06/23/2020				1	5,429	0.799			45							45			0015 0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL	06/25/2020				1	6,496				(13)										0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	Currency	FRANKL	06/25/2020				1	5,211	0.806			31							31			0015
Long: USD, Short: HKD Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	. Currency Currency	FRANKI	06/24/2020				1	8,146,746	7.750			(285)							(205			0015 0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	06/26/2020					16,808											43			0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	06/26/2020				1	6,910				18										0015
Long: USD, Short: JPY Long: USD, Short: JPY	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	. Currency Currency	. FRANKL	06/26/2020				1	6,648	107.314													0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	06/25/2020				1					318							318			0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	Currency	FRANKL	06/25/2020					5, 107	0.806			48							48			0015
Long: USD, Short: HKD Long: USD, Short: JPY	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	. Currency Currency	. FRANKL FRANKL	06/26/2020				1	14,998	7.750807	·		(1)	1						(1)		0015 0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL	06/26/2020				1	113,689				1,136							1, 136			0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	. Currency	FRANKI	06/26/2020					5, 189	0.810306			(22)							(22)		0015
Long: JPY, Short: USD Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL	06/29/2020				1	10,501,563				(238)							(238	ł		0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	06/29/2020	.07/01/2020			1	5,217	0.814			(80)							(80			0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL						15,859	7.750													0015
Long: USD, Short: JPY Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	. Currency	FRANKI	06/30/2020	.07/02/2020 .07/02/2020			1					(40)							(40	ł		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	07/02/2020	07/03/2020			1	9,564	0.890491			(18)										0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL FRANKL	06/30/2020		-		1	10,603	7.7504		ŀ	(1)	ļ						(1	}		0015
Long: USD, Short: HKD Long: USD, Short: JPY	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	. Currency	FRANKL	07/02/2020	07/06/2020			1	57,280	7.75102 107.4868			(8)							(10	1		0015 0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	07/02/2020	.07/06/2020			1	8,834				(3)							(3			0015
Long: USD, Short: GBP Long: USD, Short: HKD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	. FRANKL	07/03/2020					5,298	0.802997 7.750257			(15)	ł						(15	1		0015 0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	07/03/2020					5,289				(12)										0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	07/06/2020	07/08/2020			1	18,035	7.750279													0015
Long: USD, Short: GBP Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	. Frankl	07/06/2020		 		1	5,347	0.801089 0.798723		·	(57)	ļ				ļ		(57	}		0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	. Currency	FRANKL		07/08/2020		1	1	5,355	0.795291			(41)	1							1		0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	07/08/2020	.07/10/2020			1	10,846				(26)							(26)		0015
Long: USD, Short: EUR Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2 D 2-2	. Currency	FRANKL FRANKL	07/15/2020				1	6,658	0.876749 0.796813	·										J		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2	. Currency	FRANKL	07/17/2020		1	1		143,002	0.874508	L		(1,331)							(1,331	1		0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	07/21/2020	.07/22/2020 .			1	75,918	7.7512			13										0015
Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	. FRANKL	07/20/2020				1	44,974,481	107.28 0.790139		<u> </u>	430	ļ					·····		J		0015 0015
Long: USD, Short: GBP Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	07/20/2020									(265)							192			0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	07/21/2020	07/23/2020			1	50,896	7.752201			(8)							(8			0015
Long: USD, Short: GBP Long: EUR, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	. Currency	. Frankl Frankl	07/21/2020				1	17,413	0.78456 0.863											ļ		0015 0015
Long: EUH, Short: USD Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	07/22/2020			1	1		7.751			(1)							.1	1		0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	07/23/2020	.07/24/2020			1	35,062	7.752			(3)							(3)		0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	Currency	FRANKL FRANKL	07/23/2020				1	11,479	0.786			(71)	ł							1		0015 0015
Long: USD, Short: HKD Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	. Currency Currency	FRANKL FRANKL	07/23/2020			1	1	6, 112,076				1,012	l						1.012			0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	Currency	FRANKL		07/27/2020			1	24,354				(169)	[(169	1		0015

					5	Showing	g all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current \	∕ear								
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											Cumulative Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s) of			Maturity or	Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	` Paid ´	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Long: USD, Short: EUR Long: USD, Short: HKD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2	Currency	FRANKI FRANKI	07/27/2020	07/27/2020 07/28/2020				213 6.850	0.854			(1)	ļ	-					(1)			0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL	07/24/2020				1	5,392,692				882										0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	07/27/2020	.07/29/2020				3,056,264				97							97			0015
Long: JPY, Short: USD Long: USD, Short: HKD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	07/28/2020	07/30/2020 07/31/2020			1	5,372,437 13,701				257							257			0015 0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	07/29/2020	.07/31/2020			1	3,443,358	104.917	,		(311)							(311)			0015
Long: USD, Short: GBP Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	08/03/2020	.08/04/2020 .08/04/2020				4,396	0.769			(20)	ļ						(20)			0015 0015
Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2	Currency	FRANKL		.08/07/2020			1	19,273	0.762			101							101			0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.08/11/2020			1	7,216	7.75	I .		(1)							(1)			0015
Long: USD, Short: CAD Long: HKD, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	08/14/2020		+		1					(259)	ŀ						(259)	·····		0015 0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	08/14/2020	.08/18/2020			1	29,396,105	106.693	3		3,353							3,353			0015
Long: NOK, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL FRANKI	08/14/2020	08/18/2020 08/18/2020	+		<u>1</u>	569,511	8.902			425	ļ						425			0015 0015
Long: USD, Short: SGD Long: USD, Short: CHF	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL	08/1//2020	08/18/2020	1	1	1	9,298	1.370			(40)	1						(40)	[0015
Long: GBP, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	08/14/2020	08/18/2020	ļ		1	127,539	0.763	3		1,856							1,856			0015
Long: USD, Short: EUR Long: EUR, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	08/17/2020		+	1	1	40,493	0.843			(266)	ł						(266)	·		0015 0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	08/17/2020	.08/18/2020	1	1			0.843	3		693							693			0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	08/17/2020	08/19/2020			1	8,769,907 25,843				203							203			0015 0015
Long: GBP, Short: USD Long: GBP, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2	Currency	FRANKI.	08/17/2020				1		0.763			(10)	·						(10)			0015
Long: GBP, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	08/17/2020	.08/19/2020			1	8,612	0.764			10							10			0015
Long: USD, Short: EUR Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	08/17/2020		+			13,323	0.844			18		-					18			0015
Long: USD, Short: EUR Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	08/17/2020				1	70,187	0.843			(166)							(166)			0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.08/20/2020			1	3,047,730	105.370)		(115)							(115)			0015
Long: GBP, Short: USD Long: EUR, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	08/19/2020	08/20/2020					0.757			28							28			0015 0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	08/18/2020	.08/20/2020			1	19, 150	0.838	3		(146)							(146)			0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL FRANKL	08/19/2020					152,693				635							635			0015 0015
Long: GBP, Short: USD Long: USD, Short: JPY	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL		08/21/2020 08/24/2020			1	138,016				(1,085)							(1,085)			0015
Long: GBP, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	08/21/2020	.08/24/2020			1	25,462	0.763	3		(113)							(113)			0015
Long: USD, Short: JPY Long: GBP, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	08/21/2020	08/25/2020			1	26,404	105.608			192							192			0015 0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL	08/24/2020	.08/26/2020			1	19,551	105.820			28							28			0015
Long: GBP, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL FRANKL	08/24/2020					15,579				211							211			0015
Long: USD, Short: JPY Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL		08/28/2020			1		106.348			(336)							91			0015
Long: USD, Short: NOK	Foreign Stock Hedge	D 2-2	Currency	FRANKL	08/27/2020	.08/28/2020			1	1,384	8.964	l		(26)							(26)			0015
Long: USD, Short: JPY Long: USD, Short: JPY	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	08/27/2020					6,552				(9)	1						(9)	·		0015 0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	08/31/2020	.09/01/2020			1	10,784	0.839													0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL FRANKI		09/02/2020	·			3, 175	106.115			2							2			0015
Long: USD, Short: JPY Long: USD, Short: JPY	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL	09/01/2020	.09/02/2020 .09/04/2020	1	1		26,147	105.769										104	[0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/02/2020	.09/04/2020			1	12,955				13							13			0015
Long: USD, Short: JPY Long: USD, Short: JPY	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	09/04/2020	09/04/2020	+		1	1,417	106.487			(50)	····						(3)	·····		0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/03/2020	.09/08/2020			1	6,461	106.473	3		(28)							(28)			0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL FRANKI		09/09/2020 09/10/2020	+		1	25, 190				(8)	ļ						(8)			0015
Long: USD, Short: JPY Long: USD, Short: JPY	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL	09/08/2020		1	1		24,976				(32)							(32)			0015
Long: USD, Short: GBP	Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/11/2020	.09/14/2020			1	18,846	0.782	2		(97)							(97)			0015
Long: USD, Short: DKK Long: CHF, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI		.09/16/2020 09/16/2020	·	1			6.271			834	····						834	·		0015 0015
Long: GBP, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/14/2020	09/16/2020			1	133,055	0.778			1,446							1,446			0015
Long: GBP, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL FRANKI	09/15/2020		·			23,772	0.778			280	ļ						280			0015 0015
Long: USD, Short: EUR Long: HKD, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL		.09/16/2020 .09/17/2020	1	1	1	1,520	7.750			(10)	1	·				····	(2)	[0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/16/2020	.09/17/2020			1	5.057	7.750) [(10)			0015
Long: USD, Short: HKD Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	09/16/2020	.09/17/2020 .09/17/2020	+		1	5,766	7.750			(1,495)	ļ	·					(4.405)	<u> </u>		0015
Long: USD, Short: SGD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/16/2020	.09/17/2020				45,854	1.357			(1,495)							(1,495)			0015
Long: CHF, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/15/2020		ļ	Į		30,450	0.908			ļ	ļ				l		ļ	ļ		0015
Long: CHF, Short: USD Long: GBP, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	09/15/2020	09/17/2020 09/17/2020	+		1	20,405	0.908			2,322							2,322			0015 0015
Long: HKD, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/16/2020	.09/18/2020	I		1	524,397	7.750)		(1)							(1)	[]		0015
Long: USD, Short: JPY	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKI	09/16/2020	.09/18/2020 09/18/2020	+			410,639				(2,301)	ļ						(2,301)	·		0015 0015
Long: USD, Short: SGD		U Z-Z	ourrency	LUMINUT		Tna\ 10\ 7050	4			10,241	1.35	L	L	20	L	.			L	L	L26	L		UU IU

					5	Showing	all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ed 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											Cumulative	Current Year											
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of		- .	or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on .	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Long: CHF, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/16/2020		Date	Sale	Contracts 1	51,603	(Faid) 0.90765	Falu	Falu	(215)	liicome	value	Code	(Decrease)	B./A.C.V.	Accretion	(215) item	Deletted	0015
Long: GBP, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/17/2020	.09/18/2020			1	40,761				(117							(117)		0015
Long: HKD, Short: USD Long: USD, Short: SGD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	. FRANKL		.09/21/2020 .09/21/2020			1		7.749811			(3)	l						(3)		0015
Long: CHF, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.09/21/2020			1					(375)							(375	1		0015
Long: CHF, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/18/2020	.09/22/2020			1	6,001	0.909999			(69)							(69)		0015
Long: USD, Short: SGD Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	09/22/2020	.09/23/2020 .09/23/2020			1	20,214				171							171			0015
Long: USD, Short: HKD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		09/24/2020			1	4,209														0015
Long: USD, Short: SGD	. Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/22/2020	.09/24/2020 .			1	25,584				275							275			0015
Long: USD, Short: SGD Long: USD, Short: GBP	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency Currency	FRANKL FRANKL	09/24/2020				1	40,527				41							41			0015 0015
Long: USD. Short: SGD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/24/2020	.09/28/2020			1	19,947	1.37601			(57)								1		0015
Long: USD, Short: SGD	Foreign Stock Hedge	D 2-2	Currency	. FRANKL	09/25/2020					30,834				(195)	})[0015
Long: USD, Short: SGD Long: USD, Short: SGD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	09/28/2020				1		1.3737			(472)	ļ				·····	····	(214	1		0015 0015
Long: USD, Short: SGD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	09/30/2020	10/02/2020			1	23,639	1.36993			(101)	[1		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	. FRANKL	10/01/2020	10/02/2020				7,843			ļ	6	ļ				ļ					0015
Long: USD, Short: DKK Long: HKD, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL		10/07/2020			1	160,010	6.317			236							236			0015 0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/05/2020	10/07/2020			1	239,246	105.645			711							711			0015
Long: CHF, Short: USD Long: GBP, Short: USD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	. FRANKL	10/05/2020	.10/07/2020 .10/07/2020					0.916			(1,469)							(89)		0015 0015
Long: GBP, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2	Currency	FRANKI	10/05/2020	10/07/2020			1	237,964				(1,469)							(23	1		0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/06/2020	10/08/2020			1	7,481,040	105.532			(326)							(326	1		0015
Long: CHF, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/06/2020	10/08/2020			1	10,025				(24)	}						(24)		0015
Long: GBP, Short: USD Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI		10/08/2020			1	25, 101	0.773			(26)							235	/		0015 0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/06/2020	10/08/2020			1	12,802	0.848			(49)							(49)		0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	. Currency	FRANKL	10/08/2020	10/09/2020			1	2,947,488				102							102			0015
Long: JPY, Short: USD Long: CHF, Short: USD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	10/07/2020				1	5,889,937 10,148	106.060			104							104			0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/07/2020	10/09/2020			1	97,523	0.850			(551)							(551)		0015
Long: GBP, Short: USD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI		10/09/2020				19,345	0.772			192							192			0015
Long: GBP, Short: USD Long: USD, Short: DKK	Foreign Stock Hedge Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/08/2020				1		6.309													0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/09/2020	10/13/2020			1	2, 172, 951	105.890			80							80			0015
Long: USD, Short: EUR Long: JPY, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKI		.10/13/2020 .10/14/2020			1	1,317				6							6			0015
Long: CHF, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/08/2020				1	12,767	0.917			114										0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL		.10/15/2020			1	3,683,532				6							6			0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL		10/16/2020			1	3,313,454	105.386			(4)	ł						(4)		0015 0015
Long: GBP, Short: USD Long: USD, Short: EUR	Foreign Stock Hedge Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/13/2020				1	21,039	0.850			74							74			0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/15/2020	10/16/2020			1	311,276	0.854			(191))		0015
Long: JPY, Short: USD Long: EUR, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL	10/15/2020	.10/19/2020 . .10/19/2020 .				3,645,823				(67)	ŀ						(67	/		0015
Long: GBP, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/16/2020	10/19/2020			1	39,478				120										0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	. Currency	. FRANKL	10/16/2020				1	2,924,627				(70)	ļ	.					(70)		0015
Long: GBP, Short: USD Long: EUR, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL FRANKL		.10/20/2020 .10/20/2020				20,037	0.774			41							41			0015 0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/19/2020	.10/21/2020 .			1	698,710	105.330			48										0015
Long: GBP, Short: USD	Foreign Stock Hedge	D 2-2	Currency	. FRANKL	10/19/2020					28,291	0.773			602							602			0015
Long: EUR, Short: USD Long: GBP, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency Currency	. Frankl	10/19/2020	10/21/2020				19,339	0.849			145	····					·····	145			0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/20/2020	10/22/2020			1	19,296	0.845			(19))		0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	. Currency	. FRANKL	10/20/2020	10/22/2020			1	4,257,670		ļ	ļ	253	ļ	-			ļ		253			0015
Long: JPY, Short: USD Long: GBP, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency Currency	FRANKL FRANKL	10/21/2020	10/23/2020			1	2,209,646 21,452	104.902			39							39	1		0015 0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/22/2020	10/23/2020			1	38,526	0.846			158								T		0015
Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKI	10/22/2020					5,958,436				(106)							(106)		0015
Long: EUR, Short: USD Long: JPY, Short: USD	Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL		10/26/2020			1 1	57,426	0.846		l	12	†						12	1		0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL	10/23/2020	10/27/2020				9,646	0.845			(30)							(30)		0015
Long: EUR, Short: USD	Foreign Stock Hedge	D 2-2	Currency	FRANKL FRANKI		10/28/2020			!	33,687	0.847		ļ	(217)	ļ				ļ		(217)[0015
Long: EUR, Short: USD Long: EUR, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL	10/27/2020	10/29/2020			1	57,485	0.846			(249)	İ						(817	1		0015
Long: USD, Short: JPY	Foreign Stock Hedge	D 2-2	Currency	FRANKL	11/12/2020	11/13/2020			1	2,405	105.388			(19))		0015
Long: USD, Short: HKD Long: USD, Short: NOK	Foreign Stock Hedge	D 2-2	Currency	FRANKI	11/18/2020				1	17,658				(1)	}						(1]		0015 0015
Long: USD, Short: NOK Long: EUR, Short: USD	Foreign Stock Hedge Foreign Stock Hedge	D 2-2 D 2-2	Currency	FRANKL	11/24/2020	11/25/2020			1		9.006			(34) 985	·····							1		0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	11/24/2020	11/27/2020			1	81,555	0.842			(554)							(554			0015
Long: USD, Short: EUR	Foreign Stock Hedge	D 2-2	Currency	FRANKL	11/25/2020	11/27/2020	L	l	1	48,979	0.840	L	L	(210)	L	.			L		(210	1		0015

SCHEDULE DB - PART A - SECTION 2

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Long: USD, Short: JPY Foreign Stock Hedge D 2-2 Currency FRANKL 11/30/2020 12/01/2020 1 1 4.887 (3) (3) (3) (3) (28) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (10) (28) (28) (28) (28) (28) (28) (28) (28	0015
Long: USD, Short: GBP. Foreign Stock Hedge D 2-2 Currency FRANKL 11/27/2020 12/01/2020 1 35,076 0.751 (289) (289) (289) (289) (289) (289)	
Long: USD, Short: JPY Foreign Stock Hedge D 2-2 Currency FRANKL 12/01/2020 12/02/2020 1 5,686 104.553 (8)	
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Long: USD, Short: JPY Foreign Stock Hedge D 2-2 Currency FRANKL 12/01/2020 12/00/2020 1 6,889 104.553 9 9 9 9	0015
Long: USD, Short: JPY Foreign Stock Hedge D 2-2 Currency FRANKL [12/01/2020 1 1 3,261 104.553 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	0015
Long: USD, Short: JPY Foreign Stock Hedge D 2-2 Currency FRANKL 12/01/2020 12/02/2020 1 4 4.281 104.553 6 6	0015
Long: USD, Short: JPY Foreign Stock Hedge D 2-2 Currency FRANKL 12/01/2020 12/02/2020 1 4,641 104.553 17 1 (7)	0015
Long: USD, Short: GBP Foreign Stock Hedge D 2-2 Currency FRANKL 11/30/2020 12/02/2020 1 1 10,047 0.749 (16)	0015
Long: USD, Short: JPY Foreign Stock Hedge D 2-2 Currency FRANKL 12/02/2020 12/03/2020 1 1 16,364 104.717 (137) (137)	0015
Long: USD, Short: GBP Foreign Stock Hedge D 2-2 Currency FRANKL 12/01/2020 12/03/2020 1 20,467 0.745 (38)	0015
Long: USD, Short: JPY Foreign Stock Hedge D 2-2 Currency FRANKL 12/03/2020 12/04/2020 11 7,553 104.276 (5) (5)	0015
Long: USD, Short: GBP Foreign Stock Hedge D 2-2 Currency FRANKL 12/02/2020 12/04/2020 1 1 30,015 0.749 (148)	0015
Long: USD, Short: JPY Foreign Stock Hedge D 2-2 Currency FRANKL 12/08/2020 12/09/2020 1 3,862 104.193 1	0015
Long: USD, Short: HKD. Foreign Stock Hedge D 2-2 Currency. FRANKL 12/08/2020 12/10/2020 11 35,995 7.751 2	0015
Long: USD, Short: HKD Foreign Stock Hedge D 2-2 Currency. FRANKL 12/08/2020 12/10/2020 11 30,779 7.751 2 2 2	0015
Long: UPY, Short: USD Foreign Stock Hedge D 2-2 Currency. FRANKL 12/08/2020 12/10/2020 1 25,303,883 104.014 (481) (481) (481)	0015
Long: GBP, Short: USD Foreign Stock Hedge D 2-2 Currency. FRANKL 12/09/2020 12/10/2020 1 1 6,113 0.744 (89) (89)	0015
Long: USD, Short: EUR Foreign Stock Hedge D 2-2 Currency. FRANKL 12/09/2020 12/10/2020	0015
Long: USD, Short: HKD Foreign Stock Hedge D 2-2 Currency. FRANKL 12/09/2020 12/11/2020 1 25,817 7.752 (2)	0015
Long: USD, Short: GBP Foreign Stock Hedge D 2-2 Currency. FRANKL 12/09/2020 12/11/2020 1 1 .88,716 .0.747 1,162	0015
Long: USD, Short: EUR Foreign Stock Hedge D 2-2 Currency. FRANKL 12/09/2020 12/11/2020 1 48,641 0.829 (182)	0015
Long: USD, Short: HKD Foreign Stock Hedge D 2-2 Currency. FRANKL 12/10/2020 12/14/2020 1 1 91,133 7.752 5	0015
Long: USD, Short: GBP Foreign Stock Hedge D 2-2 Currency. FRANKL 12/17/2020 12/18/2020 1 1 3.824 0.738 16 16	0015
Long: USD, Short: HKD Foreign Stock Hedge D 2-2 Currency. FRANKL 12/18/2020 12/22/2020 1 679,2887.753 (53)	0015
Long: UPY, Short: USD Foreign Stock Hedge D 2-2 Currency. FRANKL 12/18/2020 12/22/2020 1 4.0.294 631 103.440 (640) (640)	0015
Long: GBP, Short: USD Foreign Stock Hedge D 2-2 Currency FRANKL 12/18/2020 12/22/2020 1 1 26,961 0.740 (364) (364) (369) (369) (369) (369) (369) (369) (369)	
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Long: EUR, Short: USD Foreign Stock Hedge D 2-2 Currency FRANKL 12/18/2020 12/22/2020 1 1 1,45,353 0.817 (1,096) (1,096) (1,096)	0015
Long: USD, Short: H/O. Foreign Stock Hedge	0015
Long: Usa, Short: USD Foreign Stock Hedge U - 2 Ulrrency Friedman 1/2 U/2000 1/2 U/2000 1/2 U/2000 1/2 U/2000 1/2 U/2000 1/2 U/2000 1/2 U/2000 1/2 U/2000 1/2 U/2000 1/2 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/2000 U/	0015
Long: Edn. Sint: USD Foreign Stoke Hedge D 2-2 Currency FRANK 1/2/2/2020 1/2/3/2020 1 1.04,551 0.745	0015
Long: 66P, Short: USD Foreign Stock Hedge D 2-2 Currency FRANKL 1/2/2/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020 1/2/24/2020	0015
Long: EUR, Short: USD Foreign Stock Hedge D 2-2 Currency FRMML 1/2/2/2000 1/2/4/2000 1 1 142,(677 0.822 223	0015
Long: EUR, Short: USD Foreign Stock Hedge D 2-2 Outernory FRANK 12/22/2020 12/24/2020 1 20,614 0.817 (108 0.817 (108 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.817 0.8	0015
Long: USD, Short: HKD Foreign Stock Hedge D 2-2 Outering (FRANK 12/2/2/2020 12/28/2/2020 13 10/2,324 7.755 40 50 50 50 50 50 50 50 50 50 50 50 50 50	0015
Long: EUR, Short: USD Foreign Stock Hedge D 2-2 Currency FRANK 12/23/2020 12/28/2020 1 1 19,255 0.820 34	0015
Long: USD, Short: HKD	0015
Long: USD, Short: HKD Foreign Stock Hedge D 2-2 Currency FRANKL [12/23/2020 12/29/2020 1 1 117,55] 7,753 22 2 2	0015
Long: GBP, Short: USD. Foreign Stock Hedge D 2-2 Currency FRANKL [12/23/2020] 1 19,546 0.745 167	0015
Long. USD, Short: HKD. Foreign Stock Hedge D 2-2 Currency FRANKL 12/28/2020 12/30/2020 1 20/47 7.753 13 13 13 13	0015
143999999, Subtotal - Forwards - Hedging Other 8,079 XXX 8,079	XXX
147999999. Subtotal - Forwards	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	XXX
	XXX
1719999999. Subtotal - Replication XXX	XXX
1729999999. Subtotal - Income Generation (4,788) (48,515 (42,559) (53,288) XXX 10,722	(898) XXX
173999999. Subtotal - Other	XXX
17/39399399, Subtotal - Adjustments for SSAP No. 108 Derivatives	XXX
175999999 - Totals 303,254,174 5,302,255 477,395,995 1,266,113 456,301,942 XXX (176,480,932) 168,899,569	(898) XXX

(a)	Code	Description of Hedged Risk(s)
(001	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL SAP 500 hedge effectiveness for 2020 met its expectation of effectiveness at 99%
- 1	002	Hadra of accounting lightilities for Fived Index Universal Life product. The FILL SXP 500 low Valstility hadra affectiveness at 100%

(a)	Code	Description of Hedged Risk(s)
0	0003 He	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Euro Stoxx 50 hedge effectiveness for 2020 met its expectation of effectiveness at 100%
0	0004 He	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Blended Index hedge effectiveness for 2020 met its expectation of effectiveness at 100%
0	0005 He	Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GWB hedge effectiveness for 2020 met its expectation of effectiveness at 88%
0	0006 He	Hedge of GAAP liabilities for Adjustable Immediate Annuity product. The AIA hedge effectiveness for 2020 met its expectation of effectiveness at 85%
0	0007 TE	TBA securites
0	0008 Ir	Interest Rate hedge was within tolerance levels as the swaps/caps/swaptions decreased the DV01 mismatch between assets and liabilities.
0	0009 He	Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLUB hedge effectiveness for 2020 met its expectation of effectiveness at 76%
0	0010 He	Hedge of economic liabilities for Fixed Index Annuity product. The FIA hedge effectiveness for 2020 met its expecation of effectiveness at 100%
0	0011 Ec	Equity Hedge will will contribute capital under severe equity market conditions (25% drop in SBP 500)
0	0012 He	Hedge of Rapidly Rising Rates. The expected hedge effectiveness for 4020 is the total profit (unlimited) or loss (premium paid) on the derivatives positions as measured from the inception of the hedge,
0	0013 Ed	Equity Hedge will create a zero cost collar by selling call options ~10% OTM and purchasing put option ~10% OTM
0	0014 Ir	Income Generation
0	0015 Fo	Foreign Currency Contracts used to hedge cash receivables from foreign stock sales and forecasted transactions

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(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

		,	SCHEDULE DE	3 - P	ART	B - S	ECTIC)N 1								
			Futures Contracts	Open De	ecember 3	31 of Curre	ent Year									
	7	8	9	10	11	12	13	14	Highly	/ Effective He	edges	18	19	20	21	22
									15	16	17					
											Change in					
											Variation		Change in			
											Margin		Variation		Hedge	
											Gain		Margin		Effectiveness	
		Date of									(Loss) Used		Gain		at	
	Type(s)	Maturity						Book/			to Adjust	Variation	(Loss)		Inception	
/	of	or			Transac-	Reporting		Adjusted	Cumulative	Deferred	Basis of		Recognized		and at	Value of
	Risk(s)	Expira-		Trade	tion	Date		Carrying	Variation	Variation	Hedged	All Other	in Current	Potential	Year-end	One (1)

1	2	3	4	5	6	7	8	9	10	11	12	13	14		Effective He		18	19	20	21	22
														15	16	17 Change in					i I
																Variation		Change in			1
				Description												Margin		Variation		Hedge	1
				of Item(s)												Gain		Margin		Effectiveness	1
				Hedged,			Date of									(Loss) Used		Gain		at	1
				Used for		Type(s)	Maturity			_	.		Book/			to Adjust	Variation	(Loss)		Inception	
Tieleen	Number	National		Income	Schedule/	of Dial/(a)	or		Tueste	Transac-	Reporting		Adjusted	Cumulative	Deferred	Basis of	Margin for	Recognized	Detential	and at	Value of
Ticker Symbol	of Contracts	Notional Amount	Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Expira- tion	Exchange	Trade Date	tion Price	Date Price	Fair Value	Carrying Value	Variation Margin	Variation Margin	Hedged Item	All Other Hedges	in Current Year	Potential Exposure	Year-end (b)	One (1) Point
Cymbol	Contracts	Amount	US LONG BOND(CBT) Mar		Identifier	(α)	tion	Exchange	Date	11100	1 1100	Tall Value	Value	iviargiii	iviargiii	item	ricages	Toul	Ехрозите	(b)	1 OIIIL
USH1	83	8,300,000	21		D 1	Duration	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/23/2020	175.4141	173.1875						(184,805)	(184,805)	348,600	0001	1,000
			US LONG BOND(CBT) Mar	Bond Portfolio Hedge																	
USH1	261	26,100,000	US 5YR NOTE (CBT) Mar	Dand Dartfalia Hadaa	ט 1	Duration	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/23/2020	175.4141	173.1875						(581, 133)	(581, 133)	1,096,200	0001	1,000
FVH1	7	700,000	21	bond For trotto neage	D 1	Duration	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/23/2020	125.9219	126 . 1641						1,695	1,695	4,025	0001	
			US 2YR NOTE (CBT) Mar	Bond Portfolio Hedge																	
TUH1	6	1,200,000	21	D 4D 40 11 11 4	D 1	Duration	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/23/2020	110.3867	110.4883						1,219	1,219	2, 130	0001	2,000
USH1	53	5,300,000	US LONG BOND(CBT) Mar	Bond Portionio Heage	D 1	Duration	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/23/2020	175.4141	173.1875						(118,008)	(118,008)	222,600	0001	1,000
00111			US 5YR NOTE (CBT) Mar	Bond Portfolio Hedge		Dai a t i on.		IONOTOTO-EQ-BOOZITTO									(110,000)	(110,000)		0001	
FVH1	46		21		D 1	Duration	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/23/2020	125.9219	126 . 1641						11, 141	11,141	26,450	0001	1,000
TUH1			US 2YR NOTE (CBT) Mar 21	Bond Portfolio Hedge	D 4	D	03/31/2021 .	CBT1UAU1CT04EQ4D06ZH473 .	11/23/2020	110.3867	110.4883						1,219	1 010	2, 130	0001	2,000
1011	0	1,200,000	S&P 500 EMINI FUT MAR	Fauity Portfolio	ו ע ו	Duration	03/31/2021 .	. GBT	1 1/ 23/ 2020	110.3807	110.4883							1,219	2, 130	0001	2,000
ESH1	18	3,373,920	21	Hedge	D 2-2	Equity/Index.	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	12/14/2020	3,683.4222	3,748.8000						58,840	58,840	198,000	0002	50
			US LONG BOND(CBT) Mar			Interest												(2. 222)			
USH1	20		US LONG BOND(CBT) Mar	AIA Hedge	Exhibit 5	Rate Interest	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/24/2020	174.7656	173.1875						(31,563)	(31,563)	84,000	0003	
USH1	82		21	GWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	12/14/2020	173.6563	173.1875						(38,438)	(38,438)	344,400	0004	1,000
			US 10YR NOTE FUT Mar			Interest											, , ,				
TYH1	222	22,200,000	21	GWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	12/31/2020	138.0237	138.0781						12,093	12,093	310,800	0004	
EDH1	50		90DAY EURO\$ FUTR Mar 21	GWB Hedge	Exhibit 5	Interest Rate	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	11/25/2020	99.7900	99.8300						5,000	5,000	11,250	0004	2,500
20111			US LONG BOND(CBT) Mar	und ridage		Interest		O LEGGE NOME TO LEGGE OF													
USH1	5,754	575,400,000	21	GLWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	12/31/2020	174.6723	173.1875						(8,543,547)	(8,543,547)	24, 166, 800	0005	
EDH1	457	457.000.000	90DAY EURO\$ FUTR Mar	GLWB Hedge	Exhibit 5	Interest Rate	03/31/2021 .	CME	12/29/2020	99.7912	99.8300						44,300	44,300	102,825	0005	2.500
LUITI			S&P 500 EMINI FUT MAR	delib riouge	EXIIIDIT 0	nato		ONE ONE ONE OF THE OFFICE OF THE OFFICE OF THE OFFICE OF THE OFFI OFFI OFFI OFFI OFFI OFFI OFFI OFF													
ESH1	150		21	FIA Hedge	Exhibit 5	Equity/Index.	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39 .	.12/18/2020	3,692.4460	3,748.8000						422,655	422,655	1,650,000	0006	50
EQLI1	836	156,699,840	S&P 500 EMINI FUT MAR	FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2021 .	CME	12/18/2020	3,694.0138	3,748.8000						2,290,068	2,290,068	9,196,000	0007	50
15399999			s - Hedging Other		EXIIIDIT 5	Lquity/illuex.	00/01/2021 .	ONEZODEI NOMININOEGOI GO	12/ 10/2020	0,004.0100	0,740.0000						(6,649,264)	(6.649.264)	37.766.210	XXX	XXX
		I - Long Future												1			(6,649,264)		37,766,210	XXX	XXX
			US ULTRA BOND (CBT)	Bond Portfolio Hedge																	
WNH1	17	1,700,000		D 1D 10 1 1 1 1 1	D 1	Duration	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/23/2020	217.7109	213.5625						70,523	70,523	147,900	0001	
UXYH1	23	2,300,000	US 10YR ULTRA FUT MAR	Bond Portiolio Hedge	n 1	Duration	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/23/2020	157 . 2969	156.3594						21,563	21,563	52,900	0001	1,000
UA IN I	23		US 5YR NOTE (CBT) Mar	Bond Portfolio Hedae	ו יי ויי	Dui at I UII	03/31/2021 .	10AUTGTU4EQ4D06ZF473	1 / 20/ 2020	137.2309	100.0094							21,303		0001	,1,000
FVH1	14	1,400,000	21	-	D 1	Duration	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/23/2020	125.9141	126 . 1641						(3,500)	(3,500)	8,050	0001	1,000
WALLS				Bond Portfolio Hedge	D 4	D	00/04/0004	ODT AUAULOTO AFOA POORTUATO	11 /00 /0000	047 7400	040 5005						000 050	000 050	047.000	0001	1 000
WNH I	94		MAR 21 US 10YR ULTRA FUT MAR	Bond Portfolio Hedge	וייו ויי	Duration	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/23/2020	217.7109	213.5625			·			389,953	389,953	817,800	UUU I	
UXYH1	206	20,600,000	21		D 1	Duration	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/23/2020	157 . 2969	156.3594						193, 125	193, 125	473,800	0001	1,000
			US ULTRA BOND (CBT)	Bond Portfolio Hedge	<u>.</u>	L															1 l
WNH1	55		MAR 21 S&P 500 EMINI FUT MAR		D 1	Duration	.03/31/2021 .	CBT 1UAUICT04EQ4D06ZH473 .	11/23/2020	217.7109	213.5625			}			228 , 164	228 , 164	478,500	0001	1,000
ESH1	18	3,373,920	οας συυ EMINI FUI MAK 21	AIA Hedge	Exhibit 5	Equity/Index.	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	12/09/2020	3,693.9000	3,748.8000						(49,410)	(49,410)	198,000	0003	50
			US 10YR NOTE FUT Mar			Interest															
TYH1	9	900,000	21	AIA Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	11/24/2020	137 . 9141	138.0781			ļ			(1,477)	(1,477).	12,600	0003	
FVH1	17	1.700.000	US 5YR NOTE (CBT) Mar	AIA Hedge	Exhibit 5	Interest Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020	125.8672	126 . 1641						(5,047)	(5,047).	9.775	0003	1,000
1 ****	17		S&P 500 EMINI FUT MAR	ATA Hougo	LAIIIDIL J	na 10		10A010104EQ4D002F473	1 1/ 47/ 4040	123.0012	120. 1041					***************************************	(3,047)	(3,047)			
ESH1	80	14,995,200	21	GWB Hedge	Exhibit 5	Equity/Index.	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39 .	12/21/2020	3,690.6600	3,748.8000						(232,560)	(232,560)	880,000	0004	50
FVH1	173		US 5YR NOTE (CBT) Mar 21	CWD Hadaa	Evhibi# F	Interest	.,03/31/2021 .	CBT 1UAUTCT04EQ4D06ZH473	10/14/0000	100 0004	126 . 1641						(17,633)	(17,633)	00 475	0004	1,000
EAUL	1/3	17,300,000	41	GWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473 .	12/14/2020	126.0621	IZO. 104 l						(17,633)	(17,033).	99,475	UUU4	1,000

Futures Contracts	Open De	ecember 3	31 of Curre	ent Year
^	10	4.4	40	10

1	2	3	4	5	6	7	8	9	12	13	14	Highl	y Effective H	edges	18	19	20	21	22		
	1													15	16	17					i l
	1															Change in					ı l
	1															Variation		Change in			ı l
	1			Description												Margin		Variation		Hedge	ı l
	1			of Item(s)			5									Gain		Margin		Effectiveness	ı l
	1			Hedged,		_ ,	Date of						B 17				Cumulative	Gain		at	i l
	Nimotom			Used for	0.1	Type(s)	Maturity			T	D		Book/		5 ()	to Adjust	Variation	(Loss)		Inception	
Tieleen	Number	Notional		Income Generation	Schedule/ Exhibit	OI Diale(a)	or		Trade	Transac-	Reporting Date		Adjusted	Cumulative		Basis of	All Other	Recognized in Current	Potential	and at Year-end	Value of One (1)
Ticker Symbol	Contracts	Amount	Description	or Replicated	Identifier	Risk(s) (a)	Expira- tion	Exchange	Date	tion Price	Price	Fair Value	Carrying Value	Variation Margin	Variation Margin	Hedged Item	Hedges	Year	Exposure	rear-end (b)	Point
Symbol	Contracts	Amount	MSCI EAFE Mini MAR 21		identiller	(a)	lion	Exchange	Date	Price	Price	raii value	value	iviargin	iviargin	item	neuges	real	Exposure	(a)	Politi
MFSH1	41	4.368.140		GWB Hedge	Exhibit 5	Fauity/Index	03/31/2021	NYF 5493004R83R1LVX21L36	12/21/2020	2.091.8724	2.130.8000						(79.802)	(79.802)	324.720	0004	50
			S&P 500 EMINI FUT MAR			Equity/ maox.		0.0000.0000.0000.0000										(,0,002)			
ESH1	1,954	366,257,760		GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	12/30/2020 .	3,693.2266	3,748.8000						(5,429,520)	(5,429,520)	21,494,000	0005	50
	1		US 10YR NOTE FUT Mar			Interest															ıl
TYH1			US 5YR NOTE (CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	03/31/2021 .	CBT 1UAUICT04EQ4D06ZH473	12/30/2020 .	137 . 9131	138.0781						(54,789)	(54,789).	464,800	0005	1,000
FVH1	1,210			GLWB Hedge	Exhibit 5	Rate	03/31/2021	CBT 1UAUTCT04EQ4D06ZH473	12/30/2020	125.8986	126, 1641						(321, 163)	(321, 163)	695.750	0005	1,000
	,210	121,000,000	MSCI EAFE Mini MAR 21	delib riouge	Exilibrit 0	114 0	. 300/01/2021	TOTOTOTO TEQUES CONTINUES		120.0000	120. 1041							(021, 100).		0000	1
MFSH1	913	97,271,020		GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2021 .	NYF 5493004R83R1LVX21L36	12/31/2020 .	2,094.5930	2, 130.8000						(1,652,852)	(1,652,852).	7,230,960	0005	50
	1 . '		90DAY EURO\$ FUTR Mar			Interest															ı l
EDH1	6	598,980,000	90DAY EUROS FUTR Mar	FIA Hedge	Exhibit 5	Rate Interest	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	12/04/2020 .	99.7950	99.8300						(525)	(525)	1,350	0006	2,500
EDH1	439	439.000.000		FIUL Hedge	Exhibit 5	Rate	.03/31/2021	CME SNZ20JLFK8MNNCLQ0F39	12/18/2020	99.7928	99.8300						(40.788)	(40.788)	98.775	0007	2.500
1609999			es - Hedging Othe	· · · · · · · · · · · · · · · · · · ·	EXIIIDIT O	Tid Co	1.00/01/2021	ONE TOUR TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF THE TOUR OF T	10/2020 .								(6.985.738)	(6,985,738)	33,489,155	XXX	XXX
		al - Short Future		•										<u> </u>			(6,985,738)	(6,985,738)	33,489,155	XXX	XXX
			108 Adjustments														(0,000,700)	(0,000,700)	00,400,100	XXX	XXX
			fective Excluding V	/ariable ∆nnuity G	uarantees I	Inder SSAF	2 No 108							+						XXX	XXX
			fective Variable An				140.100							+						XXX	XXX
		al - Hedging Ell		indity Oddianices	Orider Cort	110.100											(13.635.002)	(13.635.002)	71.255.365	XXX	XXX
		al - Replication	1101											+			(10,000,002)	(10,000,002)	11,200,000	XXX	XXX
		al - Income Ger	noration											+						XXX	XXX
	999. Subtota 999. Subtota		ICIALIUII											+				-		XXX	XXX
			s for SSAP No. 10	0 Dariustiuss										+						XXX	XXX
	999. Subtota		5 IUI 33AP INO. TU	o Delivatives										+			(40.005.000)	(10 005 000)	71 055 065		XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
912803AY9 US Treasury Strip 30,000,000 par, due 11/15/2021			
912810FP8 US Treasury Bond 1,400,000 par, due 02/15/2031			
912828V23 US Treasury Bond 550,000 par, due 12/31/2023			
464287200 ISHARES-C S&P 500, 3,700 shares			
912828VB3 US Treasury Bond 27,000,000 par, due 05/15/2023			
9128100A9 US Treasury Bond 175,000 par, due 02/15/2039			
912833LG3 US Treasury Strip 48,950,000 par, due 02/15/2022			
Total Net Cash Deposits			

(a)	Code	Description of Hedged Risk(s)
		All portfolios met expectation of effectiveness for Q4 2020 in that the derivatives shall contribute no more than a stated percentage of the portfolio's interest rate exposure, and the duration of the cash instruments plus the derivatives will fall within +/- 20% of the portfolio's benchmark
	0001	duration or within 1 year, whichever is greater.
	0002	The Equity Hedge Strategy met its expectation of effectiveness for Q4 2020 in that the total equity exposure (equity totale equity target. The equity target will be between 0 and 90% of the fund's market value.
	0003	Hedge of GAAP liabilities for Adjustable Immediate Annuity product. The AIA hedge effectiveness for Q4 2020 met its expectation of effectiveness at 85%
	0004	Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GWB hedge effectiveness for Q4 2020 met its expectation of effectiveness at 93%
	0005	Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLNB hedge effectiveness for Q4 2020 met its expectation of effectiveness at 86%
	0006	Hedge of economic liabilities for Fixed Index Annuity product. The FIA hedge effectiveness for Q4 2020 met its expectation of effectiveness at 75%
	0007	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL hedge effectiveness for Q4 2020 met its expectation of effectiveness at 100%

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(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
· · · ·		

SCHEDULE DB - PART B - SECTION 2

						1		uture Contracts Terminated Dece				1			I.				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		. 19	20
				Description											16	17	18	Hedge	1
				of Item(s)			Data of						Indicato		0-:	O-i (1)		Effective-	1
				Hedged, Used for		Typo(s)	Date of Maturity						Indicate	Cumulative	Gain	Gain (Loss)		ness at Inception	1
	Number			Income	Schedule/	Type(s) of	or				Termina-		Exercise, Expiration,	Variation	(Loss)	Used to Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	Recognized in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
	001111111111111111111111111111111111111		US LONG BOND(CBT) Mar	o. respiroutou	1401141101	()			Dute	1 1.00	Date		54.5		roui	itom	Bololioa	(2)	
USH0	88		20	Bond Portfolio Hedge	D 1	Duration	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	159.2813	02/25/2020 .	166.7188	Sale	654,048	654,048			0001	1,000
HeMO	00		US LONG BOND(CBT) Jun 20	Dand Dartfalia Hadaa	D 1	Duration	06 /20 /2020	CDT 11/M11/CTG/4EG/4D0674/472	00/05/0000	165 7400	0E /00 /0000	179.4688	Solo.	1,207,485	1,207,485			0001	1,000
08/10		8,800,000	US LONG BOND(CBT) Sep	Bond Portfolio Hedge	ו עו	Duration	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	165.7422	05/28/2020 .	1/9.4088	Sale	1,207,485	1,207,480			0001	1,000
USU0	88		20	Bond Portfolio Hedge	D 1	Duration	.09/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	.05/28/2020 .	177.8672	08/26/2020 .	178.5313	Sale	57,985	57,985			0001	1,000
11070	88		US LONG BOND(CBT) Dec	D 4 D 4 C 11 11 4	D 4		40 (04 (0000	AUAULOTO 450 450 450 450 450 450 450 450 450 450	00 (00 (0000	470 0750	44 (00 (0000	474 0040	0.1	(050, 400)	(050, 400)			0004	1 000
0820	88		US 5YR NOTE (CBT) Mar	Bond Portfolio Hedge	ו ען	Duration	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/26/2020 .	176.8750	11/23/2020 .	174.0343	Sale	(250,432)	(250,432)			0001	1,000
FVH0	1	100,000	20	Bond Portfolio Hedge	D 1	Duration	03/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	11/26/2019 .	119.0547	02/25/2020 .	121 . 1563	Sale	2,097	2,097			0001	1,000
EVH0	10		US 5YR NOTE (CBT) Mar 20	Danid Danid Calledon	D 1	D	00/04/0000	CDT 411011 CTC 4FC 4FC 4FC 4FC 4FC 4FC 4FC 4FC 4FC 4F	11 /00 /0010	110 0547	00 /05 /0000	120.7813	0-1-	17 017	17 017			0001	1,000
FVHU			US 2YR NOTE (CBT) Mar	Bond Portfolio Hedge	ו ען	Duration	_03/31/2020 _	CBT1UAUI CT04EQ4D06ZH473	11/26/2019 .	119.0547	02/25/2020 .	120.7813	Sale	17,217	17,217			0001	1,000
TUH0	9		20	Bond Portfolio Hedge	D 1	Duration	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/27/2019 .	107.8477	02/25/2020 .	108.2734	Sale		7,621			0001	2,000
71110			US 2YR NOTE (CBT) Mar				00 (04 (0000	AUUU 070 470 470 470 670 670 670 670 670 670 670 670 670 6	11 (07 (0010	407.0477	00/05/0000	100 0000	0.1	4 000	4 000				
TUH0	1		US LONG BOND(CBT) Mar	Bond Portfolio Hedge	ו ען ו ען	Duration	03/31/2020 .	CBT1UAUTCT04EQ4D06ZH473	11/27/2019 .	107.8477	.02/25/2020 .	108.3828	Sale	1,066	1,066			0001	2,000
USH0	1		20	Bond Portfolio Hedge	D 1	Duration	.03/31/2020 .	CBT	11/26/2019 .	159.2813	02/25/2020 .	167.5313	Sale		8,245			0001	1,000
			US LONG BOND(CBT) Mar									=							1
USH0	277	27,700,000	US 5YR NOTE (CBT) Jun	Bond Portfolio Hedge	D 1	Duration	03/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	11/26/2019 .	159.2813	02/25/2020 .	166.7188	Sale	2,058,764	2,058,764			0001	1,000
FVM0	1	100.000		Bond Portfolio Hedge	D 1	Duration	06/30/2020 .	CBT	02/25/2020 .	121.2578	05/28/2020 .	125.6563	Sale	4,394	4,394			0001	1,000
		,	US 5YR NOTE (CBT) Jun																
FVM0	9		20	Bond Portfolio Hedge	D 1	Duration	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	121.2578	05/28/2020 .	125.6250	Sale	39,261	39,261			0001	1,000
TUMO	1		US 2YR NOTE (CBT) Jun 20	Bond Portfolio Hedge	D 1	Duration	06/30/2020 .	CBT 1UAU1CT04EQ4D06ZH473	02/25/2020 .	108.4961	.05/28/2020 .	110.2500	Sale	3,503	3,503			0001	2,000
10.110		,	US 2YR NOTE (CBT) Jun			541411111111		1010101012120021110											
TUMO	8		20	Bond Portfolio Hedge	D 1	Duration	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	108.4961	05/28/2020 .	110.2383	Sale	27,837	27,837			0001	2,000
LISMO	1	100,000	US LONG BOND(CBT) Jun 20	Bond Portfolio Hedge	n 1	Duration	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	165.7422	05/28/2020 .	178.9375	Sale	13, 190	13, 190			0001	1,000
001110			US LONG BOND(CBT) Jun			541411111111													
USMO	276		20	Bond Portfolio Hedge	D 1	Duration	06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	02/25/2020 .	165.7422	05/28/2020 .	179.4688	Sale	3,787,113	3,787,113			0001	1,000
TUU0	1 1	200.000	US 2YR NOTE (CBT) Sep	Bond Portfolio Hedge	n 1	Duration	09/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	05/28/2020 .	110.3672	08/26/2020 .	110.3789	Sale	10	10			0001	2,000
1000			US 2YR NOTE (CBT) Sep	Dona i oi tioi io neage	D 1	Dui at i oii	. ,03/ 00/ 2020 .	10A010104EQ4B0021470	00/20/2020 .	110.0072	00/20/2020 .		dare	19	13			0001	
TUU0	7	,,	20	Bond Portfolio Hedge	D 1	Duration	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/28/2020 .	110.3672	.08/26/2020 .	110.3984	Sale	<u>4</u> 04	404			0001	2,000
USU0	276		US LONG BOND(CBT) Sep 20	Bond Portfolio Hedge	n 1	Duration	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/28/2020 .	177.8672	08/26/2020 .	178.5313	Sale	181,863	181,863			0001	1,000
0000			US 5YR NOTE (CBT) Sep		· · · · · · · · · · · · · · · · · · ·			IONOTOTOHLUHDUOZH473			.30/20/2020 .			101,003	10 1,003			0001	
FVU0	1	100,000	20	Bond Portfolio Hedge	D 1	Duration	09/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	.05/28/2020 .	125.4297	.08/26/2020 .	125.6484	Sale	214	214			0001	1,000
FVU0	٥	800.000	US 5YR NOTE (CBT) Sep	Bond Portfolio Hedge	n 1	Duration	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/28/2020 .	125.4297	08/26/2020 .	125.7500	Sale	2,524	2,524			0001	1,000
1 100			US 2YR NOTE (CBT) Dec		· · · · · · · · · · · · · · · · · · ·	bui at i Uil				123.4231	.30/20/2020 .	120.7300						0001	
TUZ0	7	1,400,000	20	Bond Portfolio Hedge	D 1	Duration	12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	.08/26/2020 .	110.4336	11/23/2020 .	110.3902	Sale	(641)	(641)			0001	2,000
FVZ0	٥		US 5YR NOTE (CBT) Dec 20	Bond Portfolio Hedge	n 1	Duration	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/26/2020 .	125.8750	11/23/2020 .	125.5982	Sale	(2,253)	(2,253)			0001	1,000
1 1/20			US LONG BOND(CBT) Dec	Dona For LIVITO Heage	۱	Dui at 1011	12/01/2020 .	10A010104EQ4D002F473		120.0100	11/20/2020 .	120.0962		(2,203)	(2,203)			0001	1,000
USZ0	1	100,000	20	Bond Portfolio Hedge	D 1	Duration	12/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	08/26/2020 .	175.9063	11/23/2020 .	174.0343	Sale	(1,877)	(1,877)			0001	1,000
USZ0	276		US LONG BOND(CBT) Dec 20	Bond Portfolio Hedge	n 1	Duration	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/26/2020 .	176.8750	11/23/2020 .	174.0343	Sale	(785,446)	(785,446)			0001	1,000
0020	210		US 5YR NOTE (CBT) Mar	Dona Fortionio neage	ו ע	Dul at I UII	12/31/2020 .	10A010104EQ4D002F473		1/0.8/30	11/20/2020 .	1/4.0343	are	(100,440)	(100,440)			0001	1,000
FVH0	4	400,000	20	Bond Portfolio Hedge	D 1	Duration	03/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	11/26/2019 .	119.0547	02/25/2020 .	121.1563	Sale	8,387	8,387			0001	1,000
EVHO	56		US 5YR NOTE (CBT) Mar	Dand Dartfalia Had	D 1	Duration	02/21/2000	ODT 41101110TO4E04000711470	11/06/0010	110 0547	00/05/0000	120.7813	0-1-	06 446	06 446			0001	1,000
FVH0			US 2YR NOTE (CBT) Mar	Bond Portfolio Hedge	ויין ויין ויין	Duration	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	119.0547	02/25/2020 .	120.7813	Sale	96,416	96,416			0001	1,000
TUH0	9	1,800,000	20	Bond Portfolio Hedge	D 1	Duration	.03/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	11/27/2019 .	107.8477	02/25/2020 .	108.2734	Sale	7,621	7,621			0001	2,000
TILLIO			US 2YR NOTE (CBT) Mar	0 10 11 11 1		D 4:	00 (04 (0000	ALIMITATO (CONTRACTO)	44 (07 (0040	407.0477	00 (05 (0000	400 0000		4 000	4 000			0004	0.000
TUH0	}1 }		US LONG BOND(CBT) Mar	Bond Portfolio Hedge	ויי וייי ויייייייייייייייייייייייייייי	Duration	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/27/2019 .	107.8477	02/25/2020 .	108.3828	Sale	1,066	1,066			0001	2,000
USH0	56	5,600,000		Bond Portfolio Hedge	D 1	Duration	.03/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	11/26/2019 .	159.2813	02/25/2020 .	166.7188	Sale	416,212	416,212			0001	1,000
							_												

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	Year_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	í l
				of Item(s)			D											Effective-	1
				Hedged,		Tyme(a)	Date of						Indicate	Cumulativa	Gain	Gain (Loss)		ness at	1
	Number			Used for Income	Schedule/	Type(s)	Maturity				Termina-		Exercise, Expiration,	Cumulative Variation	(Loss)	Used to Adjust Basis		Inception and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	Recognized in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US 5YR NOTE (CBT) Jun	'				· ·											
FVM0	3	300,000	20	. Bond Portfolio Hedge	D 1	Duration	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	121.2578	. 05/28/2020 .	125.6563	Sale	13, 181	13, 181			0001	1,000
FVM0	53	5,300,000	US 5YR NOTE (CBT) Jun	. Bond Portfolio Hedge	D 1	Duration	06/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	02/25/2020 .	121 2578	05/28/2020	125.6250	Sale	231,204	231,204			0001	1,000
7 71110			US 2YR NOTE (CBT) Jun	. Dona i oi cioi io noago		bui ut i oii		TOTOTOTOTE GOODENTO			.30/ 20/ 2020 .	120.0200			201,204			0001	
TUM0	1		20	. Bond Portfolio Hedge	D 1	Duration	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	108.4961	05/28/2020 .	110.2500	Sale	3,503	3,503			0001	2,000
TUMO	8		US 2YR NOTE (CBT) Jun 20	. Bond Portfolio Hedge	D 1	Duration	.06/30/2020	CBT1UAU1CT04EQ4D06ZH473	02/25/2020 .	108.4961	05/28/2020	110.2383	Sale	27.837	27,837			0001	2,000
		, ,	US LONG BOND(CBT) Jun	-		501 0110111111								,					
USM0	56		US 2YR NOTE (CBT) Sep	. Bond Portfolio Hedge	D 1	Duration	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	165.7422	05/28/2020 .	179.4688	Sale	768,400	768,400			0001	1,000
TUU0	1	200,000		Bond Portfolio Hedge	D 1	Duration	.09/30/2020	CBT1UAUICT04EQ4D06ZH473	05/28/2020	110.3672	08/26/2020	110.3789	Sale	19	19			0001	2,000
			US 2YR NOTE (CBT) Sep																
TUU0	7	1,400,000	US LONG BOND(CBT) Sep	. Bond Portfolio Hedge	D 1	Duration	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/28/2020 .	110.3672	08/26/2020 .	110.3984	Sale	404	404			0001	2,000
USU0	56	5,600,000		Bond Portfolio Hedge	D 1	Duration	.09/30/2020	CBT1UAUICT04EQ4D06ZH473	.05/28/2020	177.8672	08/26/2020	178.5313	Sale	36,900	36,900			0001	1,000
			US 5YR NOTE (CBT) Sep																1
FVU0	3		US 5YR NOTE (CBT) Sep	. Bond Portfolio Hedge	D 1	Duration	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/28/2020 .	125.4297	08/26/2020 .	125.6484	Sale	642	642			0001	1,000
FVU0	50		20	Bond Portfolio Hedge	D 1	Duration	.09/30/2020	CBT1UAUICT04EQ4D06ZH473	.05/28/2020	125.4297	.08/26/2020	125.7500	Sale	15,774	15,774			0001	1,000
	_		US 2YR NOTE (CBT) Dec																1
TUZ0	/	1,400,000	US 5YR NOTE (CBT) Dec	. Bond Portfolio Hedge	D 1	Duration	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/26/2020 .	110.4336	11/23/2020 .	110.3902	Sale	(641)	(641)			0001	2,000
FVZ0	50		20	Bond Portfolio Hedge	D 1	Duration	.12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/26/2020	125.8750	11/23/2020	125.5982	Sale	(14,084)	(14,084)			0001	1,000
		5 000 000	US LONG BOND(CBT) Dec		5.4		10 (01 (0000	411111070450400711470	00 (00 (0000	170 0750	11 (00 (0000	474 0040	0.1	(450,000)	(450,000)			0004	1
USZ0	56		S&P 500 EMINI FUT MAR	. Bond Portfolio Hedge	D 1	Duration	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/26/2020 .	1/6.8/50	11/23/2020 .	174.0343	Sale	(159,366)	(159,366)			0001	1,000
ESH0	6	943,760		. Equity Portfolio Hedge	D 2-2	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.12/12/2019 .	3, 145.8652	.02/04/2020 .	3,294.8762	Sale	44,670	44,670			0002	50
50110			S&P 500 EMINI FUT MAR	5 5		// .	00 (04 (0000	01/200 II E/(01/11/10) 00E00	10 (10 (00 10	0 445 0050	00/04/0000	2 222 222	0.1	50.075	50.075				1
ESH0	6	943,760	S&P 500 EMINI FUT MAR	. Equity Portfolio Hedge	D 2-2	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.8652	02/21/2020 .	3,332.8927	Sale	56,075	56,075			0002	50
ESH0	6	943,760		. Equity Portfolio Hedge	D 2-2	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.8652	02/24/2020 .	3,235.4374	Sale	26,838	26,838			0002	50
E0110			S&P 500 EMINI FUT MAR	5 14 D 46 11 11 4	D 0 0	F 14 /1 1	00 (04 (0000	ONE 01700 II EI/ONNIO 00E00	40 (40 (0040	0 445 0050	00 (05 (0000	0 400 0005	0.1	(0.000)	(0.000)			0000	1 50
ESHU	3		S&P 500 EMINI FUT MAR	. Equity Portfolio Hedge	D 2-2	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.8652	02/25/2020 .	3, 126.3805	Sale	(2,939)	(2,939)			0002	50
ESH0	2	314,587	20	. Equity Portfolio Hedge	D 2-2	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.8652	.02/27/2020 .	3,040.0000	Sale	(10,598)	(10,598)			0002	50
ECHO			S&P 500 EMINI FUT MAR	Footbox Denkfalia Hadaa	D 0 0	F 4 / 1 - 4	00/04/0000	CHE CHIZOO II EI/OUNBIOLOGEOO	10/10/0010	0 175 0000	00/07/0000	2 040 0000	0-1-	(6.750)	(0.750)			0000	50
ESH0		158,750	S&P 500 EMINI FUT MAR	. Equity Portfolio Hedge	D 2-2	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/13/2019 .	3, 175.0000		3,040.0000	Sale	(6,756)	(6,756)			0002	
ESH0	1	162,013	20	. Equity Portfolio Hedge	D 2-2	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/27/2019 .	3,240.2500	.02/27/2020 .	3,040.0000	Sale	(10,018)	(10,018)			0002	50
ESU0	_		S&P 500 EMINI FUT SEP	Equity Portfolio Hodge	D 2-2	Equity/Index	00/20/2020	CNE SNAJOU II EK BRINING OUESO	07/29/2020	2 222 2016	00/04/2020	2 442 2004	Pala	54.844	54,844			0002	E0.
E000		805,973	S&P 500 EMINI FUT SEP	. Equity Portfolio Hedge	D 2-2	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/28/2020 .	3,223.8916	09/04/2020 .	3,443.3884	Sale	24,844				0002	
ESU0	4	649,400	20	. Equity Portfolio Hedge	D 2-2	Equity/Index.	.09/30/2020 .	CME	07/29/2020 .	3,247.0000	. 09/04/2020 .	3,443.3884	Sale	39,254	39,254			0002	50
ESU0	4		S&P 500 EMINI FUT SEP 20	Faulty Portfolio Hodos	D 2-2	Faulty/Index	09/30/2020 .	CMESNZ20JLFK8MNVCLQ0F39	07/29/2020 .	2 2/17 0000	.09/08/2020	3,334.5602	Sale	4,372	4,372			0002	50
£300			S&P 500 EMINI FUT SEP	. Equity Portfolio Hedge	U 4-4	Equity/Index.	03/ 30/ 2020 .	SINEZUGLEROMINIUCLUUF39		3,241.0000	03/00/2020 .		sare	4,3/2	4,3/2			0002	
ESU0	5	820,859	20	. Equity Portfolio Hedge	D 2-2	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/04/2020 .	3,283.4375	09/08/2020 .	3,334.5602	Sale	12,751	12,751			0002	50
ESU0	A	667,050	S&P 500 EMINI FUT SEP	. Equity Portfolio Hedge	D 2-2	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNVCLQ0F39	08/07/2020	3 335 3500	.09/09/2020	3,335.5000	Sale	20	28			0002	50
L000			S&P 500 EMINI FUT SEP	. Lequity Fortionio neage	0 2 2	Equity/ muex.	. 3037 307 2020 .	SINZZOULI NOMINIVOLUUTS9		, 000.2000	. 33/ 03/ 2020 .			20	20			0002	
ESU0	1	166,763	20	. Equity Portfolio Hedge	D 2-2	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/07/2020 .	3,335.2500	09/09/2020 .	3,405.3753	Sale	3,500	3,500			0002	50
ESU0	5	834,500	S&P 500 EMINI FUT SEP 20	Fauity Portfolio Hodgo	D 2-2	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/07/2020	3,338.0000	.09/09/2020	3,405.3753	Sale	16,814	16,814			0002	50
L000	ر		S&P 500 EMINI FUT DEC	. Equity Portfolio Hedge		Equity/ IIIuex.		SINEZOULI NOIMINIVOLUUTS9		, 000 . 0000	. 30/00/2020			10,014				000£	
ESZ0	4	665,030	20	. Equity Portfolio Hedge	D 2-2	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1500	09/10/2020 .	3,332.9375	Sale	1,535	1,535			0002	50
ESZ0	3	549, 197	S&P 500 EMINI FUT DEC 20	. Equity Portfolio Hedge	D 2-2	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/01/2020	3 661 3125	12/09/2020 .	3,702.0000	Sale	6,086	6,086			0002	50
	ν		S&P 500 EMINI FUT DEC			=quity/IIIuGA.													0لد
ESZ0	4	732,042		. Equity Portfolio Hedge	D 2-2	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/03/2020 .	3,660.2109	12/09/2020 .	3,702.0000	Sale	8,335	8.335	L		0002	50

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								uture Contracts Terminated Dece	ilinei 2 i	OI Cullell	i cai								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		ge in Variation N		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,		T (-)	Date of						Indicate	0	Gain	Gain (Loss)		ness at	
	Nivershore			Used for	Cabadulal	Type(s)	Maturity				Tarmina		Exercise,	Cumulative	(Loss)	Used to		Inception	\/alua of
Ticker	Number of	Notional		Income Generation	Schedule/ Exhibit	of Risk(s)	or Expira-		Trade	Transaction	Termina- tion	Termination	Expiration, Maturity or	Variation Margin at	Recognized	Adjust Basis		and at Termination	Value of One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	in Current Year	of Hedged Item	Deferred	(b)	Point
Cyrribor	Contracts	Amount	S&P 500 EMINI FUT DEC	or replicated	identifier	(a)	tion	Exchange	Date	THE	Date	THEE	Oale	Terrimation	i c ai	item	Deletted	(b)	1 OIIIL
ESZ0	4	738,950	20	Equity Portfolio Hedge	D 2-2	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/04/2020 .	3,694.7500	12/09/2020 .	3,702.0000	Sale	1,428	1,428			0002	50
			S&P 500 EMINI FUT DEC																
ESZ0	3	553,050	S&P 500 EMINI FUT DEC	Equity Portfolio Hedge	D 2-2	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/07/2020	3,687.0000	12/09/2020 .	3,702.0000	Sale	2,233	2,233			0002	50
ESZ0	2	368,700	20	Equity Portfolio Hedge	D 2-2	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/07/2020 .	3,687.0000	12/10/2020 .	3,672.4000	Sale	(1,467)	(1,467)			0002	50
			S&P 500 EMINI FUT JUN	, ,															
ESM0	5	684,408	20	AIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	04/08/2020	2,737.6328	.06/09/2020 .	3,227.5000	Sale	122,438	122,438			0003	50
ESM0	5	732,636	S&P 500 EMINI FUT JUN 20	AIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/29/2020 .	2 930 5455	06/09/2020 .	3,227.5000	Sale	74,211	74,211			0003	50
Lomo			S&P 500 EMINI FUT JUN	ATA Houge	LAMBIT O	Equity/ muox.		ONE COLL TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO COLL TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO THE TOWN TO T		2,000.0400				, 4,211				0000	
ESM0	4	610,450	20	AIA Hedge	Exhibit 5	Equity/Index_	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/01/2020	3,052.2500	.06/09/2020	3,227.5000	Sale	35,028	35,028			0003	50
ESMO	4	637.526	S&P 500 EMINI FUT JUN	AIA Hedge	Exhibit 5	Equity/Index.	.,06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/05/2020	2 107 6202	.06/09/2020 .	3,227.5000	Sale	7,952	7,952			0003	50
E3MU			S&P 500 EMINI FUT JUN	ATA neuge	EXIIIDIT 5	Equity/index.	00/30/2020 .	SNZ20JLFROMINIOLQUF39	00/03/2020 .	3, 107.0293	.,00/09/2020 .	3,227.3000						0003	
ESMO	45	7,261,875	20	AIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	_06/09/2020	3,227.5000	.06/09/2020	3,227.5000	Sale	(118)	(118)			0003	50
			S&P 500 EMINI FUT SEP																
ESU0	18	2,894,760	90DAY EURO\$ FUTR Jun	AIA Hedge	Exhibit 5	Equity/Index. Interest	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	06/09/2020 .	3,216.4000	Sale	(94)	(94)			0003	50
EDMO	1	1,000,000	20	AIA Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/18/2020	99.5100	.05/21/2020	99.7000	Sale	469	469			0003	2,500
			90DAY EURO\$ FUTR Sep 20			Interest													
EDU0	1	1,000,000	OODAY FUDOA FUTO D. OO	AIA Hedge	Exhibit 5	Rate	09/30/2020 .	CME	05/21/2020 .	99.7200	08/25/2020 .	99.7700	Sale	119	119			0003	2,500
EDZ0	1	1,000,000	90DAY EURO\$ FUTR Dec 20	AIA Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.08/25/2020	99 7250	.09/28/2020 .		Sale	31	31			0003	2,500
LD20		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	90DAY EURO\$ FUTR Dec 20	ATA Houge	LAMBIC O	Interest		ONE ONE ONE ONE OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER O										0000	2,000
EDZ0	20	20,000,000		AIA Hedge	Exhibit 5	Rate	12/31/2020 .	CME	09/21/2020 .	99.7350	09/28/2020 .	99.7400	Sale	129	129			0003	2,500
USH0	10	1,000,000	US LONG BOND(CBT) Mar	AIA Hedge	Exhibit 5	Interest Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	150 2012	.02/24/2020 .	164.9688	Sale	56,824	56,824			0003	1,000
0310	10	1,000,000	US 5YR NOTE (CBT) Jun	ATA Heuge	LXIIIDIT J	Interest	00/01/2020 .	IONOTOTO4EQ4D00ZI473	11/20/2015	139.2013	02/24/2020 .	104.9000		00,024				0003	1,000
FVM0	4	400,000	20	AIA Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/16/2020 .	124.8125	03/27/2020 .	125.1719	Sale	1,418	1,418			0003	1,000
FILLIO		400.000	US 5YR NOTE (CBT) Jun	A1A II 4	E 1 11 14 E	Interest	00 (00 (0000	007	00 (40 (0000	400 4450	00 (07 (0000	405 4740	0.1	4 700	4 700			0000	4 000
FVM0		100,000	US LONG BOND(CBT) Jun	AIA Hedge	Exhibit 5	Rate Interest	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/18/2020 .	123.4453	03/27/2020 .	125.1719	Sale	1,722	1,722			0003	1,000
USMO	1	100,000	20	AIA Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	04/07/2020 .	179.3538	Sale	15,356	15,356			0003	1,000
			US 5YR NOTE (CBT) Jun	-		Interest													
FVM0	1	100,000	US LONG BOND(CBT) Jun	AIA Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	03/18/2020 .	123.4453	04/09/2020 .	125.2500	Sale	1,800	1,800			0003	1,000
USMO	1	100.000	20	AIA Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163 9922	04/09/2020 .	179.0000	Sale	15,003	15,003			0003	1,000
00110			US LONG BOND(CBT) Jun		LAMBIT O	Interest													
USMO	8	800,000	20	AIA Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	02/24/2020 .	163.9922	05/21/2020 .	179.6250	Sale	125,021	125,021			0003	1,000
USMO	,		US LONG BOND(CBT) Jun 20	AIA Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	166 7/01	.05/21/2020 .	179.6250	Sale	25,742	25,742			0003	1,000
JOINU		200,000	US LONG BOND(CBT) Jun	nin libuyb	LAIIIVIL J	Interest	. 30/ 00/ 2020 .	10A010104EQ4D002H473		100.7491	.307 2 17 2020 .			23,142				0000	1,000
USM0	1	100,000	20	AIA Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/06/2020	180.0625	.05/21/2020 .	179.6250	Sale	(443)	(443)			0003	1,000
HeMo		400,000	US LONG BOND(CBT) Jun	ATA Hadaa	Evhibit E	Interest	06 /30 /0000	ODT 4UAULOTOAFOADOCZUAZO	02/00/0000	405 4050	0E /04 /0000	170 0050	0-1	(E 045)	/E 045\			0003	4 000
USM0	ļ1	100,000	US LONG BOND(CBT) Jun	AIA Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/09/2020 .	185.4650	05/21/2020 .	179.6250	Sale	(5,845)	(5,845)	' 		0003	1,000
USM0	1	100,000	20	AIA Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/18/2020	169.6250	05/21/2020 .	179.6250	Sale	9,995	9,995			0003	1,000
			US LONG BOND(CBT) Sep			Interest													
USU0	13	1,300,000	US LONG BOND(CBT) Dec	AIA Hedge	Exhibit 5	Rate Interest	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020 .	178.0696	08/25/2020 .	179.4375	Sale	17,717	17,717			0003	1,000
USZ0	[1		20	AIA Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020	177.7813	11/13/2020 .	172.2500	Sale	(5,536)	(5,536)			0003	1,000
			US LONG BOND(CBT) Dec			Interest													
USZ0	2	200,000	20	AIA Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	11/24/2020 .	172.9375	Sale	(9,698)	(9,698)	ļ		0003	1,000
USZ0	10	1,000,000	US LONG BOND(CBT) Dec	AIA Hedge	Exhibit 5	Interest Rate	.12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	08/25/2020 .	177 7813	11/24/2020 .	173,4688	Sale	(43, 176)	(43, 176)			0003	1,000
3020	10		US LONG BOND(CBT) Dec	ATA Tiougo	LAMBIT O	Interest		IONOTOTOTE CADOUZIATO	. 55/ 25/ 2020 .	1				(+0, 1/0)	(+0, 1/0)				1,000
USZ0	1	100,000	20	AIA Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.09/28/2020	176.8750	11/24/2020 .	173.4688	Sale	(3,411)	(3,411)	ļ		0003	1,000
11070			US LONG BOND(CBT) Dec	ATA Under	Firbible F	Interest	10 /01 /0000	ODT 4114111.0T04E0.4000711470	10 /01 /0000	170 4000	11/04/0000	173,4688		459	459			0000	1 000
USZ0			40	AIA Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/21/2020 .	1/3.4063	11/24/2020 .	1/3.4688	Sale	459	459			0003	1,000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	Year_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
		1		Description											16	17	18	Hedge	
				of Item(s)														Effective-	1
				Hedged,		T /- \	Date of						Indicate	0	Gain	Gain (Loss)		ness at	1
	Number			Used for	Schedule/	Type(s)	Maturity				Termina-		Exercise,	Cumulative Variation	(Loss)	Used to		Inception	Value of
Ticker	of	Notional		Income Generation	Exhibit	Risk(s)	or Expira-		Trade	Transaction		Termination	Expiration, Maturity or	Margin at	Recognized	Adjust Basis		and at Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	in Current Year	of Hedged Item	Deferred	(b)	Point
Cyrribor	Contracts	7 tillount	US LONG BOND(CBT) Dec	or replicated	identifier	Interest	tion	Exchange	Date	1 1100	Date	1 1100	Oulc	TOTTILITATION	rear	item	Deletted	(5)	1 01110
USZ0	1	100,000	20	AIA Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/30/2020 .	172.1250	11/24/2020 .	173.4688	Sale	1,339	1,339			0003	1,000
E0110	_	000 500	S&P 500 EMINI FUT MAR 20	OWD II I	E 1 11 14 E	F 14 (1 4	00 (04 (0000	ONE 01700 II E/ONNIO 00E00	04 (00 (0000	0.000.0500	00 (07 (0000	0.005.0000	0.1	(04.040)	(04 040)			0004	50
ESH0		822,563	S&P 500 EMINI FUT MAR	GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	01/30/2020 .	3,290.2500	.02/21/2020 .	2,965.0000	Sale	(81,342)	(81,342)			0004	
ESH0	12		20	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME	02/28/2020 .	2,965.9653	.03/09/2020 .	2,742.4441	Sale	(134, 185)	(134, 185)			0004	50
ESMO	13		S&P 500 EMINI FUT JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	04/29/2020 .	2,930.5455	04/20/2020	2,905.4279	Sale	(16,404)	(16,404)			0004	F0
E3WU	10	1,904,600	S&P 500 EMINI FUT JUN	. UND neuge	EXIIIDIT 5	Equity/Index.		CWE	04/29/2020 .	2,930.3433	04/30/2020 .	2,905.4279		(10,404)	(10,404)			0004	
ESM0	3		20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	05/26/2020 .	2,984.7500	06/04/2020 .	3, 106.2500	Sale	18,207	18,207			0004	50
ESMO	1	151,513	S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index	.06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	_05/27/2020 _	3 030 2500	06/04/2020	3,106.2500	Sale	3,794	3,794			0004	50
Lomo	'		S&P 500 EMINI FUT JUN	and rieuge	LXIIIDIT 3	Equity/ much.	00/00/2020 .	ONE STREET TO THE STREET OF STREET	03/21/2020 .	0,000.2000	00/04/2020 .	5, 100.2300						0004	
ESM0	19	2,878,738		GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	05/27/2020 .	3,030.2500	06/09/2020 .	3,227.5000	Sale	187,281	187,281			0004	50
ESM0	9	1,363,275	S&P 500 EMINI FUT JUN 20	GWB Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.05/28/2020 .	3,029.5000	06/09/2020	3,227.5000	Sale	89,049	89,049			0004	50
Lomo		1,000,270	S&P 500 EMINI FUT JUN	und riougo	EXIIIDITE O	Equity/ muon.		ONE ONE OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE		0,020.0000								0004	i
ESM0	5		20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	06/02/2020 .	3,075.7500	06/09/2020 .	3,227.5000	Sale	37,909	37,909			0004	50
ESM0	12	1,846,650	S&P 500 EMINI FUT JUN 20	GWB Hedge	Exhibit 5	Equity/Index	.06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.06/02/2020 .	3,077.7500	.06/09/2020	3,227.5000	Sale	89,783	89,783			0004	50
20110			S&P 500 EMINI FUT JUN			Equity/ maox.													1
ESM0	28	4,366,414	20 S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/03/2020 .	3, 118.8673	06/09/2020 .	3,227.5000	Sale	151,928	151,928			0004	50
ESMO	40	6,375,259	20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/05/2020 .	3, 187.6293	06/09/2020	3,227.5000	Sale	79,517				0004	50
			S&P 500 EMINI FUT JUN																1
ESM0	4	644,800	20 S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/08/2020 .	3,224.0000	06/09/2020 .	3,227.5000	Sale	678	678			0004	50
ESM0	11	1,775,248	20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/08/2020 .	3.227.7228	.06/09/2020 .	3,227.5000	Sale	(184)	(184)			0004	50
			S&P 500 EMINI FUT JUN											,					1
ESM0	375	60,515,625	S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,227.5000	06/09/2020 .	3,227.5000	Sale	(983)	(983)			0004	50
ESU0	128	20,584,960	20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3,216.4000	.06/09/2020 .	3,216.4000	Sale	(671)	(671)			0004	50
			90DAY EURO\$ FUTR Mar			Interest													
EDH0	1	1,000,000	20 90DAY EURO\$ FUTR Mar	GWB Hedge	Exhibit 5	Rate Interest	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/06/2019 .	98.2950	.01/17/2020 .	98.2550	Sale	(106)	(106)			0004	2,500
EDH0	12	12,000,000	20	GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.02/21/2020 .	98.3675	02/24/2020 .	98.3925	Sale	678	678			0004	2,500
			90DAY EURO\$ FUTR Jun			Interest													
EDM0	10		20 90DAY EURO\$ FUTR Jun	GWB Hedge	Exhibit 5	Rate Interest	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6200	.03/04/2020 .	99.2950	Sale	16,815	16,815			0004	2,500
EDM0	2		20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6200	.03/13/2020 .	99.5050	Sale	4,413	4,413			0004	2,500
EDWO	32	00 000 000	90DAY EURO\$ FUTR Jun		Fubible F	Interest	00/00/0000	OUE OUTGOO II EVOLUNIO COECO	00/07/0000	00 7550	00/40/0000	00 5050		F0 607	50.007			0004	0.500
EDM0	32	32,000,000	90DAY EURO\$ FUTR Jun	. GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/27/2020 .	98.7550	03/13/2020 .	99.5050	Sale	59,807	59,807			0004	2,500
EDM0	8		20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.02/27/2020 .	98.7550	.03/24/2020 .	99.4550	Sale	13,952	13,952			0004	2,500
EDWO	47	17 000 000	90DAY EURO\$ FUTR Jun	CWD 11-d	Filbibia F	Interest	00/00/0000	CHE CHIZOO II ELOUBBIO COEGO	00/07/0000	00 7550	04/40/0000	00 4750	6.1	00 407	00 407			0004	0.500
EDM0	17		20 90DAY EURO\$ FUTR Jun	. GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/27/2020 .	98.7550	04/13/2020 .	99.4750	Sale	30,497	30,497			0004	2,500
EDM0	4	4,000,000	20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.02/28/2020 .	98.9650	04/13/2020 .	99.4750	Sale	5,076	5,076			0004	2,500
EDMO		44 000 000	90DAY EURO\$ FUTR Jun	OWD II I	E 1 11 14 E	Interest	00 (00 (0000	ONE 01700 II E/ONNIO 00E00	00 (00 (0000	00 0050	04/44/0000	00 5050	0.1	45 004	45 004			0004	0.500
EDM0		11,000,000	20 90DAY EURO\$ FUTR Jun	. GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/28/2020 .	98.9650	04/14/2020 .	99.5250	Sale	15,334	15,334			0004	2,500
EDM0	1	1,000,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/16/2020 .	99.6050	.04/14/2020 .	99.5250	Sale	(206)	(206)			0004	2,500
EDM0	r	5,000,000	90DAY EURO\$ FUTR Jun	CWR Hodgo	Exhibit 5	Interest Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/16/2020 .	00 6050	.04/28/2020 .	99.6400	Sale	407	407			0004	2,500
EUNO			90DAY EURO\$ FUTR Jun	. GWB Hedge		Interest		CMESNZ20JLFK8MNNCLQ0F39		99.6050				407	407			0004	∠,500
EDM0	5	5,000,000	20	GWB Hedge	Exhibit 5	Rate	.,06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/18/2020 .	99.5100	04/28/2020 .	99.6400	Sale	1,595	1,595			0004	2,500
EDM0	17	17,000,000	90DAY EURO\$ FUTR Jun	GWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/18/2020 .	00 5100	.05/21/2020 .	99.7000	Sale	7,972	7,972			0004	2,500
			90DAY EURO\$ FUTR Sep 20	. unb ricuye		Interest													
EDU0	8	8.000.000		GWB Hedge	Exhibit 5	Rate	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.05/21/2020	99.7200	.07/17/2020 .	99.7350	Sale	252	252	L		0004	2,500

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current Y	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	
				of Item(s)			Date of						Indicata		0-:	O-i (1)		Effective-	
				Hedged, Used for		Type(s)	Maturity						Indicate Exercise,	Cumulative	Gain	Gain (Loss) Used to		ness at Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	(Loss) Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbo	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			90DAY EURO\$ FUTR Sep 20			Interest		-											
EDU0	9	9,000,000	90DAY EURO\$ FUTR Sep 20	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	99.7200	08/25/2020 .	99.7700	Sale	1,071	1,071			0004	2,500
EDU0	8		SOURT LUNGS FORM SEP 20	GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/26/2020 .	99.7300	08/25/2020 .	99.7700	Sale	752	752			0004	2,500
			90DAY EURO\$ FUTR Dec 20			Interest													
EDZ0	43	43,000,000	90DAY EURO\$ FUTR Dec 20	GWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/31/2020 .	99.7150	09/17/2020 .	99.7300	Sale	1,353	1,353			0004	2,500
EDZ0	13	13,000,000		GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	08/31/2020	99.7150	10/01/2020	99.7550	Sale	1,221	1,221			0004	2,500
5070			90DAY EURO\$ FUTR Dec 20			Interest	10 (01 (0000	01/200 II E/(01/11/10) 00/200	00 (04 (0000	00 7450	10 (01 (0000	00 7000	0.1	040					
EDZ0	2	2,000,000	90DAY EURO\$ FUTR Dec 20	GWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/31/2020 .	99.7150	10/21/2020 .	99.7600	Sale	213	213			0004	2,500
EDZ0	12	12,000,000		GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/31/2020 .	99.7150	10/30/2020	99.7550	Sale	1, 128	1, 128			0004	2,500
EDZ0	10	10.000.000	90DAY EURO\$ FUTR Dec 20		Exhibit 5	Interest	10 /01 /0000	CME SNZ20JLFK8MNNCLQ0F39	10 /00 /0000	00.7050	10 /00 /0000	99.7550	0-1-	(210)	(210)			0004	0.500
EDZ0	10		90DAY EURO\$ FUTR Dec 20	GWB Hedge	EXNIBIT 5	Rate Interest	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/20/2020 .	99.7650	10/30/2020 .	99.7550	Sale	(310)	(310)			0004	2,500
EDZ0	7	7,000,000		GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME	10/20/2020 .	99.7650	11/04/2020	99.7550	Sale	(217)	(217)			0004	2,500
EDZ0	05	25,000,000	90DAY EURO\$ FUTR Dec 20		Exhibit 5	Interest Rate	10 /01 /0000	CMF SN720. II EK8MNNCI 00E39	11 /00 /0000	00 7000	11 /04 /0000	99.7550	0-1-	(404)	(404)			0004	2,500
EDZU	25	25,000,000	90DAY EURO\$ FUTR Dec 20	GWB Hedge	Exilibit 5	Interest	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/02/2020 .	99.7600	11/04/2020 .	99.7550	Sale	(464)	(464)			0004	2,300
EDZ0	21	21,000,000		GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME	11/02/2020 .	99.7600	11/24/2020 .	99.7500	Sale	(652)	(652)			0004	2,500
USHO	6	600.000	US LONG BOND(CBT) Mar 20	GWB Hedge	Exhibit 5	Interest Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	150 2012	.01/08/2020 .	156.3438	Sale	(17,656)	(17,656)			0004	1,000
00110			US LONG BOND(CBT) Mar	diib rieuge	LXIIIDIT 3	Interest	00/01/2020 .	TOAUTOTO4EQ4D00ZFA73	1 1/20/2019 .	139.2013	.,01/00/2020 .			(17,030)	(17,030)			0004	1,000
USH0	7	700,000	20	GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	159.2813	.02/04/2020	162.0938	Sale	19,652	19,652			0004	1,000
USH0	8	800,000	US LONG BOND(CBT) Mar 20	GWB Hedge	Exhibit 5	Interest Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	159 2813	.02/06/2020	161.4063	Sale	16.959	16,959			0004	1,000
00110			US LONG BOND(CBT) Mar	und rieuge	LXIIIDIT 5	Interest	00/01/2020 .	TONOTOTO-LA-BOOZIATO		155.2010	. ,02/ 00/ 2020 .							0004	
USH0		8,900,000	20	GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	159.2813	02/24/2020 .	164.9688	Sale	505,730	505,730			0004	1,000
USHO	14	1,400,000	US LONG BOND(CBT) Mar	GWB Hedge	Exhibit 5	Interest Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/06/2020 .	157 7813	02/24/2020 .	164.9688	Sale	100,553	100,553			0004	1,000
			US LONG BOND(CBT) Mar			Interest													
USH0	8	800,000	20	GWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/23/2020 .	159.6563	02/24/2020 .	164.9688	Sale	42,459	42,459			0004	1,000
USH0	6	600,000	US LONG BOND(CBT) Mar 20	GWB Hedge	Exhibit 5	Interest Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/24/2020 .	160.3438	02/24/2020 .	164.9688	Sale	27,719	27,719			0004	1,000
			US LONG BOND(CBT) Mar			Interest													
USH0	14	1,400,000	US LONG BOND(CBT) Mar	GWB Hedge	Exhibit 5	Rate Interest	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/30/2020 .	163.0938	02/24/2020 .	164.9688	Sale	26, 178	26, 178			0004	1,000
USH0	12	1,200,000	20	GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	02/03/2020 .	163.7500	02/24/2020 .	164.9688	Sale	14,563	14,563			0004	1,000
			US LONG BOND(CBT) Mar			Interest													
USH0	17	1,700,000	US LONG BOND(CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	03/31/2020 .	CBT1UAUTCT04EQ4D06ZH473	02/21/2020 .	165.0938	02/24/2020 .	164.9688	Sale	(2,212)	(2,212)			0004	1,000
USMO	22	2,200,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	.03/11/2020 .	180 . 4375	Sale	361,684	361,684			0004	1,000
LIONO			US LONG BOND(CBT) Jun			Interest								040.077				0004	
USM0		2,100,000	US LONG BOND(CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUTCT04EQ4D06ZH473	02/24/2020 .	163.9922	03/16/2020 .	180.6582	Sale	349,877	349,877			0004	1,000
USM0	4	400,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	03/18/2020 .	169.6875	Sale	22,761	22,761			0004	1,000
TYMO	7	700.000	US 10YR NOTE FUT Jun 20		Exhibit 5	Interest Rate	.06/30/2020	CBT 1UAUICT04EQ4D06ZH473	00 (40 (0000	407 0000	.03/19/2020	134.9063	0.1	(40.770)	(40.770)			0004	1,000
I TMU	/	700,000	US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Interest	00/30/2020 .	TUAUTCTU4EQ4DU02H473	03/12/2020 .	137.2909	03/ 19/2020 .	134.9063	Sale	(16,770)	(16,770)			0004	1,000
TYM0	13	1,300,000		GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/13/2020 .	136 . 4063	.03/19/2020	134.9063	Sale	(19,566)	(19,566)			0004	1,000
EVMO		2,000,000	US 5YR NOTE (CBT) Jun	GWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/12/2020 .	104 4075	.03/19/2020 .	123.9297	Sale	(10,253)	(10,253)			0004	1,000
FVM0	20	∠,000,000	US LONG BOND(CBT) Jun	папь пеауе	LAIIIDIL 3	Interest	. ,00/ 30/ 2020 .	IDAUTOTO4EQ4DU0ZH473		124.43/3	. ,00/ 18/ 2020 .	140.9297	sare	(10,233)				0004	1,000
USM0	9	900,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	.03/19/2020	171.5980	Sale	68,406	68,406			0004	1,000
TYMO	15	1,500,000	US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Interest Rate	.,06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/13/2020 .	136 ///63	.03/24/2020 .	137.5000	Sale		16,331			0004	1,000
111110			US 5YR NOTE (CBT) Jun	and neage	LAMBIT 5	Interest	557 007 2020 .	IONOTOTO-EQ4DUOZIN/O										0007	1,000
FVM0	42	4,200,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/12/2020 .	124.4375	03/24/2020	124.8438	Sale	16,859	16,859			0004	1,000
USMO	8	800,000	US LONG BOND(CBT) Jun 20	GWB Hedge	Exhibit 5	Interest Rate	.06/30/2020	CBT 1UAU1CT04EQ4D06ZH473	.02/24/2020	163.9922	.03/24/2020	178.7500	Sale	118.021	118.021			0004	1,000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
T:-1	Number	NI-4:I		Income	Schedule/	of Distr(s)	or		Total	T	Termina-	Ti 4:	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	Of	Notional	Description	Generation	Exhibit	Risk(s)	Expira-	Evehenge	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	D = f = d	Termination	One (1)
Symbol	Contracts	Amount	Description US 10YR NOTE FUT Jun 20	or Replicated	Identifier	(a) Interest	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
TYM0	8	800,000	03 TOTA NOTE TOT JUIT 20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/13/2020 .	136.4063	03/25/2020 .	137.5156	Sale		8,835			0004	1,000
			US 10YR NOTE FUT Jun 20	1		Interest													
TYM0	19	1,900,000	LIO EVE NOTE (ORT)	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/17/2020 .	135.8906	.03/25/2020 .	137.5156	Sale	30,779	30,779			0004	1,000
FVMO	5	500,000	US 5YR NOTE (CBT) Jun	. GWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	03/12/2020 .	12/ //375	03/25/2020 .	124.7969	Sale	1,773	1,773			0004	1,000
1 VIIIO			US 5YR NOTE (CBT) Jun	. Clib fledge	LAIIIDIT J	Interest	00/00/2020 .	IONOTOTO-LQ-DOOZI-F70	00/ 12/2020 .	124.4075	00/23/2020 .	124.7303		,,,,,,,	,,,,,,,			0004	1,000
FVM0	35		20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/16/2020 .	124.7656	.03/25/2020 .	124.7969	Sale	924	924			0004	1,000
FVMO	10		US 5YR NOTE (CBT) Jun 20	OWD Hadaa	Fbibia F	Interest	00/00/0000	ODT 4114111 OTO 4FO 4FO 6711479	00/40/0000	104 7050	00/05/0000	124.7969	0-1-	264	004			0004	1,000
FVMU	10		US LONG BOND(CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/16/2020 .	124./656	03/25/2020 .	124.7969	Sale	264	264			0004	1,000
USMO	21		20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/24/2020	163.9922	.03/25/2020	178.8750	Sale	312,431	312,431			0004	1,000
			US 10YR NOTE FUT Jun 20			Interest													
TYM0	1	100,000	US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/17/2020 .	135.8906	03/26/2020 .	137.8431	Sale	1,947	1,947			0004	1,000
TYMO	18	1,800,000	US TOTA NOTE FOT JUIT 20	GWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/18/2020 .	134.4531	03/26/2020	137.8431	Sale	60,928	60,928			0004	1,000
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	US 5YR NOTE (CBT) Jun		Exiliar o	Interest		10.0000.0000.0000.0000.0000.0000.0000.0000											
FVM0	6	600,000	20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/16/2020 .	124.7656	03/26/2020 .	125.0469	Sale	1,658	1,658			0004	1,000
FVM0		900.000	US 5YR NOTE (CBT) Jun 20	GWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT 1UAU1CT04EQ4D06ZH473	.03/18/2020 .	123.4453	.03/26/2020	125.0469	Sale	14,371	14,371			0004	1,000
FVIIIU		900,000	US LONG BOND(CBT) Jun	diib neuge	EXIIIDIT 5	Interest	00/30/2020 .	TOROTOTO4EQ4D002H473	03/ 10/ 2020 .	123.4433	03/20/2020 .	125.0409		14,3/1	14,3/1			0004	1,000
USMO	8		20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	03/26/2020 .	178.9051	Sale	119,262	119,262			0004	1,000
	_		US 10YR NOTE FUT Jun 20			Interest													
TYM0	2	200,000	US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Rate Interest	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/18/2020 _	134 . 4531	.03/27/2020 .	138.2813	Sale	7,646	7,646			0004	1,000
TYMO	29	2.900.000	03 TOTH NOTE FOT JUIT 20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/20/2020	136.8125	.03/27/2020 .	138,2813	Sale	42.448	42,448			0004	1,000
		, ,	US 5YR NOTE (CBT) Jun			Interest								,					
FVM0	4	400,000	20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/18/2020 .	123.4453	03/27/2020 .	125.1719	Sale	6,887	6,887			0004	1,000
USMO	32	3,200,000	US LONG BOND(CBT) Jun	. GWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	02/24/2020 .	163 0022	03/27/2020 .	179.1875	Sale	486,086	486,086			0004	1,000
001110	2		US 10YR NOTE FUT Jun 20		LAIIIDIT J	Interest	00/00/2020 .	IONOTOTO-LQ-DOOZI-F70	02/24/2020 .	100.3322	.30/21/2020 .							0004	1,000
TYM0	1	100,000		GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/20/2020 .	136.8125	.03/30/2020 .	138.6875	Sale	1,870	1,870			0004	1,000
T)/110	-	F00 000	US 10YR NOTE FUT Jun 20		F 1 11 14 F	Interest	00 (00 (0000	ODT 41141110T04F04D00711470	00 (00 (0000	400,0004	00 (00 (0000	400 0075	0.1	4 770	4 770			0004	4 000
TYM0	5	500,000	US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/23/2020 .	138.3281	03/30/2020 .	138.6875	Sale	1,772	1,772			0004	1,000
TYMO	20	2,000,000		GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	.03/23/2020 .	138.3281	.04/06/2020 .	138.5000	Sale	3,337	3,337			0004	1,000
			US 5YR NOTE (CBT) Jun			Interest													
FVM0	12	1,200,000	US 5YR NOTE (CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/18/2020 .	123.4453	04/06/2020 .	125.0625	Sale	19,348	19,348			0004	1,000
FVMO	28	2,800,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/23/2020 .	125.4063	.04/06/2020 .	125.0625	Sale	(9,761)	(9,761)			0004	1,000
			US LONG BOND(CBT) Jun	g-		Interest		TOTAL TOTAL STREET						(0,.01)					
USM0	3	300,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	04/06/2020 .	180.6875	Sale	50,071	50,071			0004	1,000
TYMO	10	1,000,000	US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT 1UAU1CT04EQ4D06ZH473	03/23/2020 .	138.3281	04/07/2020 .	137.8750	Sale	(4,582)	(4,582)			0004	1,000
111110	10	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	US 10YR NOTE FUT Jun 20		LAMBIT J	Interest	55/ 55/ 2020 .	TONOTOTOTE (4D002) 1473		100.0201					(4,302)			0007	1,000
TYM0	3	300,000		GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/01/2020 .	139.0625	.04/07/2020 .	137 .8750	Sale	(3,578)	(3,578)			0004	1,000
FILLIO	04	0.400.000	US 5YR NOTE (CBT) Jun	OWD II I	F 1 11 14 F	Interest	00 (00 (0000	ODT 41141110T04F04D00711470	04/04/0000	405 4000	04/07/0000	404 0540	0.1	(40,000)	(40,000)			0004	4 000
FVM0	21	2,100,000	US LONG BOND(CBT) Jun	. GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/01/2020 .	125.4688	04/07/2020 .	124.8516	Sale	(13,063)	(13,063)			0004	1,000
USM0	12	1,200,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	.04/07/2020 .	179.3538	Sale	184,278	184,278			0004	1,000
			US 10YR NOTE FUT Jun 20			Interest													
TYM0	20	2,000,000	US LONG BOND(CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/01/2020 .	139.0625	04/08/2020 .	137.8281	Sale	(24,788)	(24,788)			0004	1,000
USMO	3	300,000	20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	.04/08/2020 .	178.2500	Sale	42,758	42,758			0004	1,000
			US 5YR NOTE (CBT) Jun			Interest													
FVM0	9	900,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/01/2020 .	125.4688	04/09/2020 .	125.2500	Sale	(2,012)	(2,012)			0004	1,000
USM0	11	1,100,000	US LONG BOND(CBT) Jun	. GWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	02/24/2020 .	163.9922	04/09/2020 .	179.0000	Sale	165,029	165,029			0004	1,000
O01110	11		US LONG BOND(CBT) Jun	. und Hougo	ENIIDIT V	Interest		10A010104EQ4D002R473		100.3322		179.0000		105,029				OUT	
USM0	6		20	GWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT 1UAUICT04EQ4D06ZH473	.02/24/2020	163.9922	.04/13/2020	178,0000	Sale	84.016	84.016	1		0004	1,000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	Year_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	i l
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	ا ا
T:-1	Number	NI-4:I		Income	Schedule/	of Distr(s)	or		T	T	Termina-	Ti4:	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	Of	Notional	Description	Generation	Exhibit	Risk(s)	Expira-	Evelones	Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged	D = f = d	Termination	One (1)
Symbol	Contracts	Amount	Description US LONG BOND(CBT) Jun	or Replicated	Identifier	(a) Interest	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
USMO	8	800,000	20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	.02/25/2020	166.7491	04/13/2020 .	178.0000	Sale	89,966				0004	1,000
			US LONG BOND(CBT) Jun			Interest													
USM0	2		20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/27/2020 .	167.3750	.04/13/2020 .	178.0000	Sale	21,240	21,240			0004	1,000
USMO	1		US LONG BOND(CBT) Jun 20	GWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/27/2020 .	167 3750	04/14/2020 .	177.7188	Sale	10,339	10,339			0004	1,000
001110	'		US LONG BOND(CBT) Jun	. Clib fledge	LAIIIDIT J	Interest	00/00/2020 .	IONOTOTO-LQ-DOOZIH70			.,04/ 14/ 2020 .							0004	1,000
USM0	8	800,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/28/2020 .	170.2813	.04/14/2020	177.7188	Sale	59,459	59,459			0004	1,000
FVMO		900.000	US 5YR NOTE (CBT) Jun	CWD Hadaa	Fbibia F	Interest	00/00/0000	CDT 411A111.0T0.4F0.4D0.6711.479	04/04/0000	105 5010	04/00/0000	125.3516	0-1-	(1,661)	(1.001)			0004	1,000
FVMU	9		US LONG BOND(CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/21/2020 .	125.5313	04/23/2020 .	125.3516	Sale	(1,061)	(1,661)			0004	1,000
USM0	3		20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473 _	.02/28/2020	170.2813	04/28/2020	181.9063	Sale	34,860	34,860			0004	1,000
			US LONG BOND(CBT) Jun			Interest													1
USM0	11	,,	20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/28/2020 .	170.2813	05/01/2020 .	180.5938	Sale	113,381	113,381			0004	1,000
USMO	4		US LONG BOND(CBT) Jun 20	GWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/28/2020	170.2813	.05/06/2020	178.6250	Sale	33,354	33,354			0004	1,000
			US LONG BOND(CBT) Jun			Interest													
USMO	5		20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/28/2020 .	170.2813	05/07/2020 .	181.0938	Sale	54,037	54,037			0004	1,000
USMO	2		US LONG BOND(CBT) Jun 20	GWB Hedge	Exhibit 5	Interest Rate	06/30/2020	CBT 1UAU1CT04EQ4D06ZH473	02/28/2020	170 2012	.05/11/2020	178.6875	Sale	25,203	25,203			0004	1,000
03110	رد		US LONG BOND(CBT) Jun	. I diib rieuge	LXIIIDIT J	Interest	00/30/2020 .	TONOTOTO4EQ4D00ZF473	02/20/2020 .	170.2013	03/11/2020	170.0073		23,203	23,203			0004	1,000
USMO	5		20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/28/2020 .	170.2813	05/18/2020 .	178.5625	Sale	41,381	41,381			0004	1,000
	,		US LONG BOND(CBT) Jun	OWD II I		Interest	00 (00 (0000	0DT 4UUUU 0T0 4F0 4D007U470	00 (04 (0000	170 0105	05 (40 (0000	170 5005		0.045	0.045				1
USM0	1	100,000	US LONG BOND(CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/04/2020 .	1/2.3125	05/18/2020 .	178.5625	Sale	6,245	6,245			0004	1,000
USMO	11	1.100.000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/04/2020	172.3125	.05/19/2020		Sale	68.693				0004	1,000
			US LONG BOND(CBT) Jun			Interest								,	,				
USMO	2		20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/04/2020 .	172.3125	05/21/2020 .	179.6250	Sale	14,615	14,615			0004	1,000
USMO	11	1,100,000	US LONG BOND(CBT) Jun	. GWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/06/2020 .	190 0625	05/21/2020 .	179.6250	Sale	(4,869)	(4,869)			0004	1,000
001110			US LONG BOND(CBT) Jun	. UIID Tieuge	LAIIIDIT J	Interest	00/00/2020 .	IONOTOTO-LQ-DOOZI-F70		100.0023	.,03/21/2020				(4,003)			0004	1,000
USM0	9	900,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/09/2020 .	185.4650	.05/21/2020 .	179.6250	Sale	(52,607)	(52,607)			0004	1,000
110110	00		US LONG BOND(CBT) Jun	OWD II I	E 1 11 14 E	Interest	00 (00 (0000	ODT 4114111 OTO 4FO 4FO 0711470	00 (40 (0000	470 0040	05 (04 (0000	470 0050	0.1	40.740	40.740			0004	4 000
USM0	30		US LONG BOND(CBT) Jun	. GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/10/2020 .	1/8.0618	05/21/2020 .	179.6250	Sale	46,742	46,742			0004	1,000
USMO	17		20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/12/2020 .	178.3074	.05/21/2020 .	179.6250	Sale	22,312	22,312			0004	1,000
			US LONG BOND(CBT) Jun			Interest													1
USM0	56		US LONG BOND(CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/13/2020 .	176.4063	05/21/2020 .	179.6250	Sale	179,962	179,962			0004	1,000
USMO	39		20 LUNG BUND(CBT) Jun	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/17/2020	173.1486	.05/21/2020	179.6250	Sale	252,378	252,378			0004	1,000
			US LONG BOND(CBT) Jun	g-		Interest		TOTAL CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRACTOR OF THE CONTRA							202,070				
USM0	1	100,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/17/2020 .	172.9063	.05/21/2020 .	179.6250	Sale	6,714	6,714			0004	1,000
USM0	4		US LONG BOND(CBT) Jun 20	GWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/20/2020 .	176 /275	.05/21/2020	179.6250	Sale	3, 182	3, 182			0004	1,000
JOINU	'		US LONG BOND(CBT) Jun	. unb rieuge	LAIIIDIL J	Interest		10A010104EQ4D00ZF473	00/ 20/ 2020 .	170.4373	. ,00/ 2 1/ 2020 .	17 9.0230						0004	1,000
USM0	34	3,400,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/20/2020 .	176.0467	.05/21/2020 .	179.6250	Sale	121,487	121,487			0004	1,000
110110			US LONG BOND(CBT) Jun	OWD II I		Interest	00 (00 (0000	AUGUSTO 450 450 450 450 450 450 450 450 450 450	00 (00 (0000	100 1000	05 (04 (0000	470 0050		/40.000	/40.000			2024	1
USM0	24	2,400,000	US LONG BOND(CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/23/2020 .	180 . 1298	05/21/2020 .	179.6250	Sale	(12,238)	(12,238)			0004	1,000
USMO	8		20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/30/2020 .	180.2500	05/21/2020 .		Sale	(5,041)	(5,041)			0004	1,000
			US LONG BOND(CBT) Jun			Interest													
USM0	2	200,000	20	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/01/2020 .	181.2500	05/21/2020 .	179.6250	Sale	(3,260)	(3,260)			0004	1,000
USMO	6	600,000	US LONG BOND(CBT) Jun 20	. GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	04/03/2020 .	181 8330	05/21/2020	179.6250	Sale	(13,284)	(13,284)			0004	1,000
			US LONG BOND(CBT) Jun			Interest		TOTOTOTE AT DOUBLET O						(10,204)	10,204)				
USMO	16		20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/16/2020 .	181.2500	05/21/2020 .	179.6250	Sale	(26,082)	(26,082)			0004	1,000
USM0	۰	300,000	US LONG BOND(CBT) Jun	CWR Hodge	Exhibit 5	Interest	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/21/2020 .	100 0500	.05/21/2020	179.6250	Pala.	(7,890)	(7,890)			0004	1,000
UOMU	د		US LONG BOND(CBT) Jun	. GWB Hedge		Rate Interest		TONUTCTURE Q4000ZП4/3		102.2000	.30/21/2020	19.0200	Sale	(7,090)	(7,090)			0004	1,000
USMO	6		20	GWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT 1UAUICT04EQ4D06ZH473	.04/29/2020	181.3125	.05/21/2020	179.6250	Sale	(10, 156)	(10, 156)	L		0004	1,000

SCHEDULE DB - PART B - SECTION 2

					•		Г	uture Contracts Terminated Dece	mber 3 i	or Current Y	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US LONG BOND(CBT) Jun	,		Interest		· ·											
USM0	9	900,000	20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/08/2020 .	179.7500	.05/21/2020	179.6250	Sale	(1, 171)	(1, 171)			0004	
			US LONG BOND(CBT) Jun			Interest													
USM0	1	100,000	20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/13/2020 .	180.7500	.05/21/2020	179.6250	Sale	(1,130)	(1,130)			0004	
110110	-	500,000	US LONG BOND(CBT) Jun	OWD II I	5 1 11 14 5	Interest	00 (00 (0000	ODT 4111110704F04D00711470	05 (45 (0000	400 0750	05 (04 (0000	470 0050	0.1	(0.070)	(0.070)			0004	4 000
USM0	د	500,000	US LONG BOND(CBT) Sep	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/15/2020 .	180.8730	.05/21/2020	179.6250	Sale	(6,276)	(6,276)			0004	
USU0	6	600,000	20	GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020 .	178.0696	.05/28/2020	177.0938	Sale	(5,886)	(5,886)			0004	1,000
0000			US LONG BOND(CBT) Sep	und riougo	LAINDIC O	Interest		10/10/10/10/10/10/10/10/10/10/10/10/10/1			30/20/2020			(0,000)	(0,000)			0004	1,000
USU0	8	800,000	20	GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.06/03/2020	175.4375	Sale	(21,098)	(21,098)			0004	
			US LONG BOND(CBT) Sep			Interest													
USU0	14	1,400,000	20	GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020 .	178.0696	06/05/2020	172.1250	Sale	(83,296)	(83,296)			0004	1,000
110110	7		US LONG BOND(CBT) Sep	OWD II-d	Fubility F	Interest	00/20/2000	CBT 1UAU1CT04EQ4D06ZH473	05 /04 /0000	170,0000	00/45/0000	177 . 1250	0-1-	(0.040)	(0.040)			0004	1,000
USU0		700,000	US LONG BOND(CBT) Sep	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.06/15/2020		Sale	(6,648)	(6,648)			0004	1,000
USU0	6	600.000	20	GWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT1UAUICT04EQ4D06ZH473	.05/21/2020 .	178.0696	06/17/2020	175.9688	Sale	(12,636)	(12,636)			0004	1,000
			US LONG BOND(CBT) Sep	and riougo	LAMIDIC O	Interest		10/10/10/10/10/10/10/10/10/10/10/10/10/1			307 117 2020			(12,000)	(12,000)				
USU0	3	300,000	20	GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.07/17/2020		Sale	4,745	4,745			0004	1,000
			US LONG BOND(CBT) Sep			Interest													
USU0	3	300,000	20	GWB Hedge	Exhibit 5	Rate	09/30/2020 _	CBT1UAUICT04EQ4D06ZH473	05/21/2020 _	178.0696	08/06/2020	182.2500	Sale	12,526	12,526			0004	1,000
110110	7		US LONG BOND(CBT) Sep	OWD II I	5 1 11 14 5	Interest	00 (00 (0000	ODT 4111110704F04D00711470	05 (04 (0000	470,0000	00 (07 (0000	404 5000	0.1	00.077	00.077			0004	4 000
USU0	/	700,000	US LONG BOND(CBT) Sep	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.08/07/2020	181.5000	Sale	23,977	23,977			0004	1,000
USU0	q	900,000	20 LUNG BUND(GBT) Sep	GWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020 .	178.0696	08/12/2020	179.0000	Sale	8,328	8,328			0004	1,000
0000			US LONG BOND(CBT) Sep	und riougo	LAINDIC O	Interest		10/10/10/10/10/10/10/10/10/10/10/10/10/1			.00/ 12/ 2020			,0,020	,0,020			0004	1,000
USU0	7	700,000	20	GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.08/13/2020	177.7188	Sale	(2,492)	(2,492)			0004	1,000
			US LONG BOND(CBT) Sep			Interest													
USU0	210	21,000,000	20	GWB Hedge	Exhibit 5	Rate	09/30/2020 _	CBT1UAUICT04EQ4D06ZH473	05/21/2020 _	178.0696	.08/25/2020	179.4375	Sale	286, 190	286, 190			0004	1,000
110110		202 202	US LONG BOND(CBT) Sep	OWD II I	5 5	Interest	00 /00 /0000	007	00/44/0000	470 0000	00 (05 (0000	470 4075		0.504	0.504			0004	4 000
USU0	б	600,000	US LONG BOND(CBT) Sep	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.06/11/2020 .	178.0000	.08/25/2020	179.4375	Sale	8,594	8,594			0004	
USU0	23	2,300,000	20 LUNG BUND(GBT) Sep	GWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.06/12/2020 .	177 . 1563	08/25/2020	179.4375	Sale	52,351	52,351			0004	1,000
0000	20		US LONG BOND(CBT) Sep	und riougo	LAINDIC O	Interest	. 307 007 2020 .	10/10/10/10/10/10/10/10/10/10/10/10/10/1			,00/ 20/ 2020 .							0004	1,000
USU0	5	500,000	20	GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/26/2020 .	179.0625	.08/25/2020	179.4375	Sale	1,849	1,849			0004	1,000
			US LONG BOND(CBT) Sep	-		Interest													
USU0	6	600,000	20	GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.07/10/2020 .	179.7813	.08/25/2020	179.4375	Sale	(2,093)	(2,093)			0004	1,000
110110	7		US LONG BOND(CBT) Sep	OWD II I	5 1 11 14 5	Interest	00 (00 (0000	ODT 4111110704F04D00711470	00 (00 (0000	404 0750	00 (05 (0000	470 4075	0.1	(47,000)	(47,000)			0004	4 000
USU0	/	700,000	ZU	GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/03/2020 .	181.8750	.08/25/2020	179.4375	Sale	(17,098)	(17,098)			0004	
USZ0	22		US LONG BOND(CBT) Dec 20	GWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	09/21/2020	176.4063	Sale	(30,363)	(30,363)			0004	1,000
5525			US LONG BOND(CBT) Dec			Interest	, 0., 2020 .	TO/TOTOTE ADDUCTION OF			3/ = ./ E0E0 .			(00,000)					1,000
USZ0	7	700,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	.10/01/2020	176.3125	Sale	(10,317)	(10,317)			0004	1,000
			US LONG BOND(CBT) Dec			Interest													[]
USZ0	10	1,000,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	.10/06/2020	173.7475	Sale	(40,389)	(40,389)			0004	
11670	,	000 000	US LONG BOND(CBT) Dec	CWD Hadaa	Evhibit E	Interest	10/01/0000	CDT 4UAULOTO4F04D007U470	00/05/0000	177 7040	10 /00 /0000	174 0005	0-1	(7 440)	(7 440)			0004	4 000
USZ0	2	200,000	US 10YR NOTE FUT Dec 20	GWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	.10/09/2020	174.0625	Sale	(7,448)	(7,448)			0004	1,000
TYZ0	54	5,400,000		GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	10/20/2020	138.7031	Sale	(7,022)	(7,022)			0004	1,000
			US LONG BOND(CBT) Dec			Interest		Total of the second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second sec		30.0201	,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
USZ0	198	19,800,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	.10/20/2020	173.8438	Sale	(780,643)	(780,643)			0004	
		l	US 10YR NOTE FUT Dec 20			Interest												l	
TYZ0	43	4,300,000	LIO LONO DOND (ODT) 2	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	.10/30/2020	138 . 1250	Sale	(30,451)	(30,451)			0004	
11070	18	1 000 000	US LONG BOND(CBT) Dec	CWD Hadaa	Evhibi+ E	Interest	10/01/0000	CDT 4114111.0T0.4E0.4D0.0711470	00/05/0000	177 7040	11/00/0000	170 7500	0-1	(00.055)	(00.055)			0004	1,000
USZ0	18	1,800,000	US LONG BOND(CBT) Dec	GWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	.11/02/2020	172.7500	Sale	(90,655)	(90,655)	····		0004	1,000
USZ0	5	500.000	20	GWB Hedge	Exhibit 5	Rate	.12/31/2020	CBT1UAUICTO4EQ4D06ZH473	.09/01/2020	176.3750	.11/02/2020	172.7500	Sale	(18, 151)	(18, 151)			0004	1,000
			US LONG BOND(CBT) Dec			Interest		- I I I I I I I I I I I I I I I I I I I			/ ==== /								.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
USZ0	6	600,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.09/02/2020 .	177.2188	.11/02/2020	172.7500	Sale	(26,843)	(26,843)			0004	1,000
I			US LONG BOND(CBT) Dec	l		Interest													1
USZ0	4	400,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	. 09/04/2020 .	175.5313	.11/02/2020	172.7500	Sale	(11, 146)	(11,146)			0004	1,000

SCHEDULE DB - PART B - SECTION 2

							Г	uture Contracts Terminated Dece	ember 31	or Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number				Schedule/	of					Termina-		Expiration,	Variation	, ,			and at	Value of
T:-!		N1-4:1		Income			or		T	T		T			Recognized	Adjust Basis			
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US LONG BOND(CBT) Dec			Interest													1
USZ0	6	600,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/28/2020 .	176.8750	11/02/2020 .	172.7500	Sale	(24,781)	(24,781)			0004	1,000
71/70		0 400 000	US 10YR NOTE FUT Dec 20	OWD II I		Interest	10 (01 (0000	4111107045045051470	40 (00 (0000	400 0004	44 (04 (0000	100 0010		0 400	0.400			0004	1
TYZ0		2,400,000	US LONG BOND(CBT) Dec	GWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	11/04/2020 .	138.9219	Sale	2, 129	2, 129			0004	1,000
USZ0	2	200,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/28/2020 .	176.8750	11/06/2020 .	173.3750	Sale	(7,010)	(7,010)			0004	1,000
0020		200,000	US LONG BOND(CBT) Dec	und rieuge	LAIIIDIT 3	Interest	12/01/2020 .	IONOTOTOTE QTE DOUZINTO			11/00/2020 .			(1,010)	(1,010)			0004	1,000
USZ0	14	1,400,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020	173.5313	11/06/2020 .	173.3750	Sale	(2,259)	(2,259)			0004	1,000
1		,,	US 10YR NOTE FUT Dec 20			Interest	,		,,		,,				,,,,,,,				1
TYZ0	9	900,000		GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	11/09/2020 .	137.5781	Sale	(11,295)	(11,295)			0004	1,000
			US LONG BOND(CBT) Dec			Interest													1
USZ0	4	400,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020	173.5313	11/09/2020 .	170.2188	Sale	(13,271)	(13,271)			0004	1,000
11070	40	4 000 000	US LONG BOND(CBT) Dec	OWD II I		Interest	10 (01 (0000	ODT 411111 0TO 4FO 4FO 0FO 11470	10 (00 (0000	470 5040	44 440 40000	470 0040		(50.000)	(50.000)			0004	1 4 000
USZ0	16	1,600,000	US 10YR NOTE FUT Dec 20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	173.5313	11/10/2020 .	170.0313	Sale	(56,082)	(56,082)			0004	1,000
TYZ0	14	1.400.000	US TOTH NOTE FOI DEC 20	GWB Hedge	Exhibit 5	Interest Rate	.12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	10/20/2020	138.8281	11/18/2020	138, 1719	Sale	(9,258)	(9,258)			0004	1,000
1120	14	1,400,000	US 10YR NOTE FUT Dec 20	allb fleuge	LAIIIDIT J	Interest	12/31/2020 .	TONOTOTO4EQ450021H73	10/20/2020 .	100.0201	11/10/2020 .	130.1713		(3,230)	(3,230)			0004	1,000
TYZ0	68	6,800,000	00 TOTAL NOTE TOT DEC 20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	11/24/2020 .	138.3125	Sale	(35,405)	(35,405)			0004	1,000
			US 10YR NOTE FUT Dec 20			Interest	0 17 2020 .	10.01010124.00021110			, 2 ., 2020 .			(00, 100)					1
TYZ0	56	5,600,000		GWB Hedge	Exhibit 5	Rate	.12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	10/21/2020	138.6250	.11/24/2020 .	138.3125	Sale	(17,782)	(17,782)			0004	1,000
			US 10YR NOTE FUT Dec 20			Interest													1
TYZ0		1,000,000		GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/28/2020 .	138.8281	11/24/2020 .	138.3125	Sale	(5,207)	(5,207)			0004	1,000
			US 10YR NOTE FUT Dec 20			Interest													1
TYZ0		4,300,000		GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/02/2020 .	138.3125	11/24/2020 .	138.3125	Sale	(217)	(217)			0004	1,000
11070		000 000	US LONG BOND(CBT) Dec	OWD II I	E 1.11.14 E	Interest	40 (04 (0000	ODT 4111110T04F04D00711470	40 (00 (0000	470 5040	44 (04 (0000	470 0075	0.1	(4 707)	(4 707)			0004	4 000
USZ0	3	300,000	US LONG BOND(CBT) Dec	GWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	173.5313	11/24/2020 .	172.9375	Sale	(1,797)	(1,797)			0004	1,000
USZ0	20	2,000,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020	173.5313	11/24/2020 .	173.4688	Sale	(1,353)	(1,353)			0004	1,000
0020	20	2,000,000	US LONG BOND(CBT) Dec	uib rieuge	. LAIIIDIT J	Interest	12/01/2020 .	IONOTOTOTE QUEDOCE INTO	10/20/2020 .		11/24/2020 .			(1,000)	(1,000)			0004	1,000
USZ0	54	5,400,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/21/2020 .	173.4063	11/24/2020 .	173.4688	Sale	3,097	3,097			0004	1,000
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	US LONG BOND(CBT) Dec			Interest								,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1
USZ0	38	3,800,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/30/2020 .	172.1250	11/24/2020 .	173.4688	Sale	50,867	50,867			0004	1,000
			US LONG BOND(CBT) Dec			Interest													1
USZ0	6	600,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/04/2020 .	174.2813	11/24/2020 .	173.4688	Sale	(4,906)	(4,906)			0004	1,000
11070		4 400 000	US LONG BOND(CBT) Dec	OWD II I	E 1.11.14 E	Interest	40 (04 (0000	ODT 4111110T04F04D00711470	44 (05 (0000	474 4005	44 (04 (0000	470 4000	0.1	(44,400)	(44.400)			0004	4 000
USZ0	14	1,400,000	US LONG BOND(CBT) Dec	GWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/05/2020 .	174.4985	11/24/2020 .	173.4688	Sale	(14,488)	(14,488)			0004	1,000
USZ0	12	1,200,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/18/2020 .	172.5000	11/24/2020 .	173,4688	Sale	11,563	11,563			0004	1,000
0020	12		US LONG BOND(CBT) Mar	und rieuge	LAIIIDIT 5	Interest	12/01/2020 .	IONOTOTOTE QTE DOUZINTO			11/24/2020 .							0004	1,000
USH1	6		21	GWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	11/25/2020 .	174.0313	Sale	(4,437)	(4,437)			0004	1,000
		•	US 10YR NOTE FUT Mar 21		1	Interest	1												
TYH1		1,000,000		GWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9219	11/25/2020 .	137.9063	Sale	(207)	(207)			0004	1,000
	_		US LONG BOND(CBT) Mar		1	Interest												l	
USH1	7	700,000	21	GWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICTO4EQ4D06ZH473	11/24/2020 .	174.7656	12/02/2020 .	172 . 1244	Sale	(18,524)	(18,524)			0004	1,000
110114		400.000	US LONG BOND(CBT) Mar	CWD 11-4	FLikia F	Interest	00/04/0004	ORT 4UMULOTO 4FO 4FO 6F0 1479	11/04/0000	474 7050	10 (04 (0000	171 0050	0-1-	/10 F00)	(10 500)			0004	1,000
0501	4	400,000	US 10YR NOTE FUT Mar 21	GWB Hedge	Exhibit 5	Rate Interest	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	12/04/2020 .	171.6250	Sale	(12,583)	(12,583)			0004	1,000
TVH1	16	1,600,000	US TOTH NOTE FOI MAI 21	GWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9219	12/04/2020 .	137.3750	Sale	(8,831)	(8,831)			0004	1,000
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	US LONG BOND(CBT) Mar	and riougo	EXIIIDITE O	Interest		TOTOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTOTE GENERAL TOTOTOTOTOTOTE GENERAL TOTOTOTOTOTOTOTE GENERAL TOTOTOTOTOTOTE GENERAL TOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTO						(0,001)	(0,001)			0004	1,000
USH1	76	7,600,000	21	GWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	12/11/2020 .	173.6250	Sale	(87,078)	(87,078)			0004	1,000
			90DAY EURO\$ FUTR Mar 21			Interest	1												
EDH1	16	16,000,000		GWB Hedge	Exhibit 5	Rate	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	11/24/2020 .	99.7875	12/11/2020 .	99.8250	Sale	1,403	1,403			0004	2,500
			90DAY EURO\$ FUTR Mar 21		1	Interest									1				í J
EDH1		5,000,000	00DAY 51D04 5155 11	GWB Hedge	Exhibit 5	Rate	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	11/24/2020 .	99.7875	12/14/2020 .	99.8250	Sale	439	439			0004	2,500
EDUI	26	00 000 000	90DAY EURO\$ FUTR Mar 21	CWD 11-d	Fubible F	Interest	00/04/0004	ONE ONIZOO II EKOMBIOLOOFOO	11 /05 /0000	00 7000	10/14/0000	00 0050	0.1	0 440	0 440			0004	0.500
EDH1	26	26,000,000	US 10YR NOTE FUT Mar 21	GWB Hedge	Exhibit 5	Rate Interest	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	11/25/2020 .	99.7900	12/14/2020 .	99.8250	Sale	2,118	2, 118			0004	2,500
TYH1	103	10.300.000	OS TOTA NOTE FUT MAT 21	GWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9219	12/14/2020 .	138.0625	Sale	13,965	13,965			0004	1,000
11111			US LONG BOND(CBT) Mar	und riougo		Interest		10NOTOTOHEQHD00ZF473			12/ 17/ 2020 .							VVUT	
USH1	4	400.000		GWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174,7656	12/21/2020 .	172,4375	Sale	(9.333)	(9.333)			0004	1,000
	F						p				p								

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current Ye	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,		T ()	Date of						Indicate	0 1 "	Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity			_			Exercise,	Cumulative	(Loss)	Used to		Inception	
Tielcer	Number	Notional		Income	Schedule/ Exhibit	of Diak(a)	Or		Trade		ermina-	Tarmination	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of Contracts	Amount	Description	Generation or Replicated	Identifier	Risk(s) (a)	Expira-	Exchange	Date	Transaction Price	tion Date	Termination Price	Maturity or Sale	Margin at	in Current	of Hedged	Deferred	Termination	One (1) Point
Symbol	Contracts	Amount	US LONG BOND(CBT) Mar	or Replicated	identillei	Interest	tion	Exchange	Date	FIICE	Date	FIICE	Sale	Termination	Year	Item	Deferred	(b)	FOIL
USH1	14	1,400,000	21	GWB Hedge	Exhibit 5	Rate	. 03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.765612	2/30/2020	172.8750	Sale	(26,541)	(26,541)			0004	1,000
			US LONG BOND(CBT) Mar	•		Interest													
USH1	33	3,300,000		GWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.765612	2/31/2020	173.0000	Sale	(58,435)	(58,435)			0004	
USH1	1	100,000	US LONG BOND(CBT) Mar 21	GWB Hedge	Exhibit 5	Interest Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	12/14/2020 .	173.656312	2/31/2020	173.0000	Sale	(661)	(661)			0004	1,000
0011			S&P 500 EMINI FUT MAR	und riouge	LXIIIDIT O	na co		TOTOTOTOTE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE P			L/ 0 1/ L0L0			(001)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			0004	1,000
ESH0	30	4,864,125	20	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/26/2019 .	3,242.750003	3/09/2020	2,742.4441	Sale	(750,636)	(750,636)			0005	
ESH0	60	8,897,896	S&P 500 EMINI FUT MAR	GLWB Hedge	Exhibit 5	East tu / Index	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/28/2020 .	2,965.965303	2 /00 /2020	2,742.4441	Sale	(670,923)	(670,923)			0005	2,500
E3HU	00	0,097,090	S&P 500 EMINI FUT JUN	dLiib neage	EXIIIDIT 3	Equity/Index.	03/31/2020 .	SIVEZUJERROMINIVOEQUES9	02/20/2020 .	2,900.900000	3/09/2020	2,742.4441		(070,923)	(670,923)			0000	2,300
ESMO	6	753,649	20	GLWB Hedge	Exhibit 5	Equity/Index_	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/17/2020	2,512.1643 .03	3/18/2020 .	2,376.6035	Sale	(40,703)	(40,703)			0005	50
	_		S&P 500 EMINI FUT JUN																
ESM0	2	242,376	S&P 500 EMINI FUT JUN	GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/24/2020 .	2,423.757303	3/2//2020	2,530.4350	Sale	10,657	10,657			0005	2,500
ESMO	150	18,500,678	20	GLWB Hedge	Exhibit 5	Equity/Index_	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.03/25/2020	2,466.757103	3/27/2020	2,530.4350	Sale	476,685	476,685			0005	2,500
			S&P 500 EMINI FUT JUN																
ESM0	18	2,343,837	20	GLWB Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/26/2020 .	2,604.262803	3/27/2020	2,530.4350	Sale	(66,552)	(66,552)			0005	2,500
ESM0		10,026,412	S&P 500 EMINI FUT JUN	GLWB Hedge	Exhibit 5	Equity/Index	.06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.03/26/2020	2,604.2628 04	4/01/2020	2,457.8012	Sale	(564,338)	(564,338)			0005	2,500
LOMO		10,020,412	S&P 500 EMINI FUT JUN	GLIID Heage	LAIIIDIT 5	Equity/ Index.	00/00/2020 .	ONE ONE ONE ONE OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OWNER OF THE OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWN	00/20/2020 .	2,004.202004	4/01/2020	2,437.0012		(304,000)	(304,000)			0000	2,300
ESM0	68	8,881,160	20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/30/2020 .	2,612.106004	4/01/2020 .	2,457.8012	Sale	(525,043)	(525,043)			0005	2,500
FOLIO	50	0 500 005	S&P 500 EMINI FUT JUN	OL WD. LL. I	F 1 11 14 F	F 14 // 1	00 (00 (0000	ONE ON 200 IL EVOLUNDO OCEOO	00 (00 (0000	0.040.4000	4 (40 (0000	0.750.4004	0.1	050 700	050 700			0005	0.500
ESM0	50	6,530,265	S&P 500 EMINI FUT JUN	GLWB Hedge	Exhibit 5	Equity/Index.	. 06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	_03/30/2020 _	2,612.106004	4/13/2020	2,756.1321	Sale	359,766	359,766			0005	2,500
ESM0	27	3,526,343	20	GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.03/30/2020 .	2,612.106004	4/15/2020	2,775.2500	Sale	220,083	220,083			0005	2,500
			S&P 500 EMINI FUT JUN							·				•					
ESM0	33	4,253,503	20	GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	03/31/2020 _	2,577.880404	4/15/2020	2,775.2500	Sale	325,463	325,463			0005	2,500
ESM0	13	1,675,622	S&P 500 EMINI FUT JUN	GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	03/31/2020 .	2,577.880404	4/16/2020	2,788.0000	Sale	136,501	136,501			0005	2,500
Lomo			S&P 500 EMINI FUT JUN	alib riougo	LAMBIT O	Equity/ Index.		ONE STREET, ONE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREE		2,017.0004	1/ 10/ 2020	2,700.000						0000	
ESM0	27	3,568,658		GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	04/06/2020 .	2,643.450004	4/16/2020 .	2,788.0000	Sale	194,982	194,982			0005	2,500
ESMO	31	4,097,348	S&P 500 EMINI FUT JUN	OLIND Hadaa	Fbibia F	F 4 / I = d =	00/00/0000	CHE CHIZOO II EKOMBIOLOOFOO	04/00/0000	0.040.4500.04	4 /00 /0000	2,816.7500	0-1-	268,430	268,430			0005	2,500
E9W0	31	4,097,348	S&P 500 EMINI FUT JUN	GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	04/06/2020 .	2,643.450004	4/20/2020	2,810.7500	Sale	208,430	208,430			0005	2,500
ESM0	57	7,533,833	20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/06/2020 .	2,643.450004	4/21/2020	2,732.9534	Sale	254,744	254,744			0005	2,500
			S&P 500 EMINI FUT JUN																
ESM0	35	4,646,286	S&P 500 EMINI FUT JUN	GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/07/2020 .	2,655.020504	4/21/2020	2,732.9534	Sale	136 , 174	136 , 174			0005	2,500
ESM0	27	3,584,278		GLWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.04/07/2020 .	2,655.020504	4/28/2020	2,855.7269	Sale	270,793	270,793			0005	2,500
			S&P 500 EMINI FUT JUN											•					
ESM0	36	4,927,739	20	GLWB Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/08/2020 .	2,737.632804	4/28/2020	2,855.7269	Sale	212,354	212,354			0005	2,500
ESMO	45	6,254,286	S&P 500 EMINI FUT JUN 20	GLWB Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.04/09/2020 .	2,779.682704	4/28/2020	2,855.7269	Sale	170,830	170,830			0005	2,500
			S&P 500 EMINI FUT JUN			quity/ muon.		ONEEDDEI NORMATOERO GO			., 20, 2020		ou16						
ESM0	2	277,968	20	GLWB Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME	04/09/2020 .	2,779.682704	4/30/2020 .	2,905.4279	Sale	12,564	12,564			0005	2,500
ESMO	53	7.520.477	S&P 500 EMINI FUT JUN	CI WR Hodgo	Exhibit 5	Fauity/Inde	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/14/2020 .	2.837.9157 .04	/ /3D /3D3D	2,905.4279	Sale	178,590	178,590			0005	2,500
ESM0	53	1,520,4//	S&P 500 EMINI FUT JUN	GLWB Hedge	LAIIIDIL 3	Equity/Index.	.,00/30/2020 .	SIVEZUJEFNOMINIVUEQUE39	04/ 14/ 2020 .	2,007.9107	4/ 30/ 2020	2,900.42/9		1/8,390	1/8,590			0000	∠,500
ESM0	21	3,008,725	20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/17/2020 .	2,865.452804	4/30/2020 .	2,905.4279	Sale	41,849	41,849			0005	2,500
FOUR		7 500 455	S&P 500 EMINI FUT JUN		F 1 11 14 F	F	00 (00 (000	OHE OFFICE REPORTED TO	04/47/0000	0.005 4500	E /04 /0000	0.000.015		/440 0=	/440 0=::			0005	2 525
ESM0	53	7,593,450	S&P 500 EMINI FUT JUN	GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/17/2020 .	2,865.452805	5/01/2020 .	2,823.8163	Sale	(110,654)	(110,654)			0005	2,500
ESM0	35	4,879,875		GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	04/22/2020 .	2,788.500005	5/01/2020	2,823.8163	Sale	61,595	61,595			0005	2,500
			S&P 500 EMINI FUT JUN	, and the second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second															
ESM0	72	10,343,526		GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	04/27/2020 .	2,873.201605	5/01/2020 .	2,823.8163	Sale	(178,218)	(178,218)			0005	2,500
ESM0	2,080	335,660,000	S&P 500 EMINI FUT JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,227.500006	6/09/2020	3,227.5000	Sale	(5,449)	(5,449)			0005	2,500
LOMO			90DAY EURO\$ FUTR Mar	own riougo		Interest		ONEZOULI NORMATOLIQUI OF			5, 00, £0£0 .				(5,745)				
EDH0	72	180.000		GLWB Hedge	Exhibit 5	Rate	.03/31/2020	CME SNZ20JLFK8MNNCLQ0F39	.11/26/2019 .	98.2950 .01	1/02/2020	98.2650	Sale	(5.834)	(5,834)			0005	2.500

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
	l			Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
T:-1	Number	N1-4:1		Income	Schedule/	of	or		T	T	Termina-	Ti 4:	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional	D	Generation	Exhibit	Risk(s)	Expira-	F h	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	D ()	Termination	One (1)
Symbol	Contracts	Amount	Description 90DAY EUROS FUTR Mar	or Replicated	Identifier	(a) Interest	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
EDH0	12	30,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/26/2019 .	98.2950	.01/13/2020 .	98.2600	Sale	(1, 121)	(1,121)			0005	2,500
			90DAY EURO\$ FUTR Mar			Interest													
EDH0	42	105,000	20	. GLWB Hedge	. Exhibit 5	Rate	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	11/26/2019 .	98.2950	.02/04/2020 .	98.3150	Sale	1,847	1,847			0005	2,500
EDH0	11	27,500	90DAY EURO\$ FUTR Mar 20	GLWB Hedge	Exhibit 5	Interest Rate	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/26/2019 .	98.2950	02/05/2020 .	98.3150	Sale	485	485			0005	1,000
LDI 10			90DAY EURO\$ FUTR Mar	. ULIID Heage	. LXIIIDIT J	Interest	03/31/2020 .	SNZZOJEI KONNINIOEQOI 39	11/20/2019 .		02/03/2020 .			405	400			0003	1,000
EDH0	40	100,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/26/2019 .	98.2950	.02/18/2020 .	98.3450	Sale	4,759	4,759			0005	1,000
EDITO	00	75.000	90DAY EURO\$ FUTR Mar	OLIND II I	E 1 11 14 E	Interest	00 (04 (0000	ONE ON 200 IL EVOLUNDO OCEOO	44 (00 (0040	00.0050	00/04/0000	00 0005	0.1	7 400	7 400			0005	4 000
EDH0	30	75,000	90DAY EURO\$ FUTR Mar	GLWB Hedge	. Exhibit 5	Rate Interest	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/26/2019 .	98.2950	02/24/2020 .	98.3925	Sale	7 , 132	7, 132			0005	1,000
EDH0	22	55,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.01/03/2020	98.2750	.02/24/2020	98.3925	Sale	6,331	6,331			0005	1,000
			90DAY EURO\$ FUTR Mar			Interest													
EDH0	100	250,000	20	GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CME	01/10/2020 .	98.2750	02/24/2020 .	98.3925	Sale	28,772	28,772			0005	1,000
EDH0	118	295,000	90DAY EURO\$ FUTR Mar 20	GLWB Hedge	Exhibit 5	Interest Rate	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	01/16/2020	98.2600	.02/24/2020	98.3925	Sale	38,376	38,376			0005	1,000
LDI IO		200,000	90DAY EURO\$ FUTR Mar	. OLID Houge	LXIIIDIC O	Interest		ONE ONE ONE ONE ON THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER			02/24/2020 .		oure						1,000
EDH0	110	275,000	20	. GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CME	01/21/2020 .	98.2750	02/24/2020 .	98.3925	Sale	31,649	31,649			0005	1,000
EDITO	10	05.000	90DAY EURO\$ FUTR Mar	OLWD Hadaa	Fbibia F	Interest	00/04/0000	CHE CHIZOO II EKOMBIOLOOFOO	04 /04 /0000	00 0050	00/04/0000	98.3925	0-1-	0.000	0.000			0005	1,000
EDH0	10	25,000	90DAY EURO\$ FUTR Mar	GLWB Hedge	. Exhibit 5	Rate Interest	. <u>.</u> 03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	01/24/2020 .	98.2850	02/24/2020 .	98.3925	Sale	2,628	2,628			0005	1,000
EDH0	182		20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/06/2020 .	98.3200	02/24/2020 .	98.3925	Sale	31,889	31,889			0005	1,000
			90DAY EURO\$ FUTR Jun	-		Interest													·
EDM0	34		20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6200	03/03/2020 .	99.2150	Sale	50,371	50,371			0005	1,000
EDMO	195		90DAY EURO\$ FUTR Jun	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6200	.03/12/2020	99.5250	Sale	440.011	440,011			0005	1,000
LDIIIO			90DAY EURO\$ FUTR Jun	. OLIID Hougo	LXIIIDIC O	Interest		ONE STREET, ONE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREE											1,000
EDM0	125	312,500	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6200	.03/12/2020 .	99.5250	Sale	282,059	282,059			0005	1,000
EDMO	100		90DAY EURO\$ FUTR Jun 20	OLWD Hadaa	Fbibia F	Interest	00/00/0000	CME SN720. II EK8MNNOL 00E39	00/04/0000	00 0000	00/10/0000	00.0550	0-1-	100 147	100 147			0005	1 000
EDM0	100	250,000	90DAY EURO\$ FUTR Jun	GLWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6200	03/19/2020 .	99.3550	Sale	183, 147	183, 147			0005	1,000
EDM0	124	310,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6200	.03/25/2020 .	99.4100	Sale	244, 152	244, 152			0005	1,000
			90DAY EURO\$ FUTR Jun			Interest													
EDM0	47	117,500	20 90DAY EURO\$ FUTR Jun	. GLWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CME	02/24/2020 .	98.6200	03/26/2020 .	99.4200	Sale	93,717	93,717			0005	1,000
EDMO	35	87.500	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98,6200	.03/30/2020 .	99.4400	Sale	71,540	71,540			0005	1,000
25			90DAY EURO\$ FUTR Jun	. azna nougo	- LAMBER O	Interest		O'LEGGE NOME TO LEGGE OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PARTY OF THE PA						, ,,,,,,,					
EDM0	45	112,500	20	. GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6200	03/31/2020 .	99.4750	Sale	95,917	95,917			0005	1,000
EDMO	10	25,000	90DAY EURO\$ FUTR Jun	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6200	.04/06/2020	99.4500	Sale	20,691	20,691			0005	1,000
LUMU	10	23,000	90DAY EURO\$ FUTR Jun	. OLIID Heuge	LAIIIDIL J	Interest	00/00/2020 .	OWL STREET TOWNSTER STREET			.,04/00/2020 .			20,091				0000	1,000
EDM0	86	215,000	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6200	04/06/2020 .	99.4450	Sale	176,857	176,857			0005	1,000
EDITO			90DAY EURO\$ FUTR Jun	OLWD II I	F 1 11 14 F	Interest	00 (00 (0000	ONE ON TOO II EVOLUTION OF THE	00 (00 (0000	00 7000	04/00/0000	00 4450		05 004	05 004			0005	4 000
EDM0	14	35,000	90DAY EURO\$ FUTR Jun	GLWB Hedge	. Exhibit 5	Rate Interest	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/26/2020 .	98.7000	04/06/2020 .	99.4450	Sale	25,991	25,991			0005	1,000
EDM0	58	145,000	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/26/2020 .	98.7000	04/08/2020 .	99.3650	Sale	96,076	96,076			0005	1,000
			90DAY EURO\$ FUTR Jun			Interest													
EDM0	48	120,000		. GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/27/2020 .	98.7550	04/08/2020 .	99.3650	Sale	72,911	72,911			0005	1,000
EDMO	33	82,500	90DAY EURO\$ FUTR Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/27/2020 .	98.7550	04/13/2020 .	99.4750	Sale	59,202	59,202			0005	1,000
LUMO			90DAY EURO\$ FUTR Jun	Julius Houge	Eximult 9	Interest		ONE ONE ONE ONE ONE ONE ONE ONE ONE ONE			.30-7/ 10/ 2020 .								1,000
EDM0	32	80,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CME	02/28/2020 .	98.9650	.04/13/2020 .	99.4750	Sale	40,608	40,608			0005	1,000
EDNO	38	05.000	90DAY EURO\$ FUTR Jun	OL WD. LL. J	F 1 11 14 F	Interest	00 (00 (0000	ONE ON TOO II EVOLUTION OF THE	00 (00 (0000	00.0050	04/44/0000	00 5050		F0 074	F0 074			0005	4 000
EDM0	38	95,000	90DAY EURO\$ FUTR Jun	. GLWB Hedge	. Exhibit 5	Rate Interest	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/28/2020 .	98.9650	04/14/2020 .	99.5250	Sale	52,971	52,971			0005	1,000
EDMO	27	67,500	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/04/2020 .	99.2950	04/14/2020 .	99.5250	Sale	15,363	15,363			0005	1,000
[90DAY EURO\$ FUTR Jun	-		Interest													
EDMO	21	52,500	20 90DAY EURO\$ FUTR Jun	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/04/2020 .	99.2950	04/24/2020 .	99.5950	Sale	15,624	15,624			0005	1,000
EDMO	54		20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/06/2020	99.3661	.04/24/2020		Sale	30.580	30.580			0005	1,000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	í l
				of Item(s)														Effective-	1
				Hedged,		- ()	Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
T:-1	Number	N1-4:1		Income	Schedule/	of	or		T	T	Termina-	Ti 4:	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional	Diti	Generation	Exhibit	Risk(s)	Expira-	F h	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	D ()	Termination	One (1)
Symbol	Contracts	Amount	Description 90DAY EURO\$ FUTR Jun	or Replicated	Identifier	(a) Interest	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
EDMO	44	110,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/06/2020 .	99.3661	04/27/2020 .	99.6050	Sale	26,017	26,017			0005	1,000
			90DAY EURO\$ FUTR Jun			Interest					,,,,								
EDM0	21	52,500	20	GLWB Hedge	. Exhibit 5	Rate	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	03/09/2020 .	99.5550	.04/27/2020 .	99.6050	Sale	2,499	2,499			0005	1,000
EDMO	46	115,000	90DAY EURO\$ FUTR Jun	GLWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/09/2020 .	99.5550	04/28/2020 .	99.6400	Sale	9,498	9,498			0005	1,000
LDMO	40	115,000	90DAY EURO\$ FUTR Jun	GLIID Heage	. LXIIIDIT J	Interest	00/30/2020 .	SNZZOJEI KOMINIOLOGI 39	00/ 03/ 2020 .		04/20/2020 .							0003	1,000
EDM0	11	27,500	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/09/2020 .	99.5550	.04/30/2020 .	99.6450	Sale	2,410	2,410			0005	1,000
EDMO	40	47 500	90DAY EURO\$ FUTR Jun	OL WD. LL. 4	E 1 11 14 E	Interest	00 (00 (0000	ONE 01700 II E/ONNIO 00E00	00 (40 (0000	00 5400	04/00/0000	00.0450	0.1	0.000	0.000			0005	1 000
EDM0	19	47,500	90DAY EURO\$ FUTR Jun	GLWB Hedge	. Exhibit 5	Rate Interest	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/10/2020 .	99.5100	04/30/2020 .	99.6450	Sale	6,299	6,299			0005	1,000
EDM0	47	117,500	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/10/2020	99.5100	.05/04/2020	99.6500	Sale	16, 167	16, 167			0005	1,000
			90DAY EURO\$ FUTR Jun			Interest													
EDM0	75	187,500	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CME	03/10/2020 .	99.5100	05/06/2020 .	99.6450	Sale	24,861	24,861			0005	1,000
EDMO	_28	70,000	90DAY EURO\$ FUTR Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/10/2020	99 5100	.05/11/2020	99.6550	Sale	9,982	9,982			0005	1,000
LDIIIO			90DAY EURO\$ FUTR Jun	dElib ricago	- Lambre o	Interest		ONE ONE TOWN TO USE TO THE TOWN TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO US			.,00/11/2020 .		oure					0000	1,000
EDM0	29	72,500	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/16/2020 .	99.6050	.05/11/2020 .	99.6550	Sale	3,451	3,451			0005	1,000
EDMO		7,500	90DAY EURO\$ FUTR Jun	OL WD. LId	Exhibit 5	Interest	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	00/17/0000	00 5000	05/11/0000	99.6550	Sale	920	920			0005	1,000
EDMO	د		90DAY EURO\$ FUTR Jun	GLWB Hedge	Exhibit 5	Rate Interest	00/30/2020 .	CWE SINZZUJLFK8MININGLQUF39	03/17/2020 .	99.5300	05/11/2020 .	99.0000		920	920			0005	1,000
EDM0	97	242,500	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CME	03/17/2020 .	99.5300	05/18/2020 .	99.6700	Sale	33,365	33,365			0005	1,000
			90DAY EURO\$ FUTR Jun			Interest													1
EDM0	16	40,000	90DAY EURO\$ FUTR Jun	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CME	03/18/2020 .	99.5100	.05/18/2020	99.6700	Sale	6,304	6,304			0005	1,000
EDM0	115	287.500	200 STEURUS FUIR JUN	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/20/2020 .	99 4600	.05/21/2020 .		Sale	68.306	68,306			0005	1,000
		,	90DAY EURO\$ FUTR Jun	-		Interest													
EDM0	147	367,500	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CME	03/23/2020 .	99.5000	.05/21/2020 .	99.7000	Sale	72,613	72,613			0005	1,000
EDM0	26		90DAY EURO\$ FUTR Jun 20	GLWB Hedge	. Exhibit 5	Interest Rate	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	04/01/2020 .	00 4550	05/21/2020 .	99.7000	Sale	15,769	15,769			0005	1,000
EDMO	26		90DAY EURO\$ FUTR Jun	dLiib neuge	EXIIIDIT 3	Interest	00/30/2020 .	SINZZOJEFROMINIVOEQOF39	04/01/2020 .	99.4000	03/21/2020 .	99.7000			15,769			0003	1,000
EDM0	85	212,500	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	04/09/2020 .	99.4550	.05/21/2020 .	99.7000	Sale	51,550	51,550			0005	1,000
			90DAY EURO\$ FUTR Jun			Interest													1
EDM0	185	462,500	20 90DAY EURO\$ FUTR Jun	GLWB Hedge	. Exhibit 5	Rate Interest	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	04/16/2020 .	99.5400	05/21/2020 .	99.7000	Sale	72,884	72,884			0005	1,000
EDMO	110	275.000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/17/2020 .	99.5500	.05/21/2020 .	99.7000	Sale	40,587	40,587			0005	1,000
			90DAY EURO\$ FUTR Jun			Interest		O'RESOLITION OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF TH											
EDM0	170		20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/07/2020 .	99.6700	.05/21/2020 .	99.7000	Sale	11,724	11,724			0005	1,000
EDU0	54	135,000	90DAY EURO\$ FUTR Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	QQ 72NN	.05/26/2020 .	99.7000	Sale	(3,025)	(3,025)			0005	1,000
LD00		135,000	90DAY EURO\$ FUTR Sep 20		LAMBIL J	Interest	03/ 00/ 2020 .	OWL STREET TOWNSELECT STREET			. ,00/ 20/ 2020 .			(0,020)	(0,020)			0000	1,000
EDU0	81	202,500		GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	99.7200	.06/04/2020 .	99.7050	Sale	(3,526)	(3,526)			0005	1,000
EDITO	70	175 000	90DAY EURO\$ FUTR Sep 20	OLUID Hadaa	FLILIA F	Interest	00/00/0000	CHE CHIZOO II ELOUBRIO COEGO	05 /04 /0000	00.7000	00 /05 /0000	00.0050	0.1	(4.707)	(4.707)			0005	1 000
EDU0	70	175,000	90DAY EURO\$ FUTR Sep 20	GLWB Hedge	. Exhibit 5	Rate Interest	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	99.7200	06/05/2020 .	99.6950	Sale	(4,797)	(4,797)			0005	1,000
EDU0	505	1,262,500	COSSAT EGIOW FORM ORP 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	05/21/2020 .	99.7200	.06/09/2020 .	99.6850	Sale	(47,237)	(47,237)			0005	1,000
			90DAY EURO\$ FUTR Sep 20			Interest													
EDU0	61	152,500	ANDAY FURNA FUED A AN	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CME	05/21/2020 .	99.7200	06/23/2020 .	99.7100	Sale	(1,892)	(1,892)			0005	1,000
EDU0	80	200,000	90DAY EURO\$ FUTR Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	05/21/2020 .	99 7200	.07/01/2020 .	99.7300	Sale	1,518	1,518			0005	1,000
		200,000	90DAY EURO\$ FUTR Sep 20			Interest		OREEOGE ROUNTION					Jare	,510	1,510				
EDU0	100	250,000	AADAY FIRM TITT	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	99.7200	.07/06/2020 .	99.7300	Sale	1,897	1,897			0005	1,000
EDU0	35	87.500	90DAY EURO\$ FUTR Sep 20		. Exhibit 5	Interest	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	00 7000	07/09/2020 .	99.7400	Sale	1,540	1 540			0005	1,000
EUUU	55		90DAY EURO\$ FUTR Sep 20	GLWB Hedge		Rate Interest	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39		99.7200				1,540	1,540			0000	1,000
EDU0	76	190,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	99.7200	.07/13/2020 .	99.7400	Sale	3,342	3,342			0005	1,000
5010			90DAY EURO\$ FUTR Sep 20			Interest	00 (00 :	0.00	05 (04 :		07/45 :								
EDU0	32	80,000	90DAY EURO\$ FUTR Sep 20	GLWB Hedge	Exhibit 5	Rate Interest	.09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	05/21/2020 .	99.7200	.07/15/2020 .	99.7350	Sale	1,008	1,008			0005	1,000
EDU0	66	165,000	JODA I LUNUO I UIN 38P 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.05/21/2020	99 7200	.07/20/2020	99.7400	Sale	2.902	2.902			0005	1.000

SCHEDULE DB - PART B - SECTION 2

							Г	uture Contracts Terminated Dece	ember 3 i	or Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
						T. m a (a)								Cumanilativa		` /			
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
	Communic	7 11110 1111	90DAY EURO\$ FUTR Sep 20		, addition	Interest			2410		Date		04.0		roui	ROIII	Dololloa	(2)	
EDU0	33		300A1 L0109 1 0111 00p 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	99.7200	.07/24/2020 .		Sale	3, 102	3, 102			0005	1,000
LD00			90DAY EURO\$ FUTR Sep 20	GEND Houge	. Eximple 0	Interest	.,007 007 2020 .	ONE ONEEOOLI NOMENOEGO OO			.,0172472020			, 102	, 102			0000	
EDU0	100	250,000	000/11 E01100 1 0111 00p 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.05/21/2020	99 7200	.07/28/2020	99.7550	Sale	8.147	8, 147			0005	1,000
LD00		200,000	90DAY EURO\$ FUTR Sep 20	GEND Heage	LAIIIDIT J	Interest		ONE							, 147			0000	1,000
EDU0	57	142,500	300A1 L0109 1 0111 00p 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	99.7200	08/03/2020	99.7800	Sale		8,207			0005	1,000
LD00			90DAY EUROS FUTR Sep 20	GEND Houge	. Eximple 0	Interest	.,007 007 2020 .	ONE ONEEOOLI NOMENOEGO OO			.,007 007 2020 .							0000	
EDU0	3	7,500	CODAT EGIOG TOTAL COP 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.06/10/2020	99.7050	08/03/2020	99.7800	Sale	545	545			0005	1,000
LD00		, ,500	90DAY EURO\$ FUTR Sep 20	aciib rieuge	LAIIIDIT 5	Interest		ONE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE STATE OF THE S			.30/00/2020							0000	1,000
EDU0	23	57.500	CODAT EGIOG TOTAL COP 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CME SNZ20JLFK8MNVCLQ0F39	06/10/2020 .	99.7050	08/04/2020 .	99.7850	Sale	4.462	4,462			0005	1,000
LD00			90DAY EURO\$ FUTR Sep 20	GEND Trouge	EXIIIDITE O	Interest	.,007 007 2020 .	ONE ONEEOOLI NOMENOLGOI OO			.,007 047 2020 .			, 102	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			0000	1,000
EDU0	89	222,500	005/// 20//00 / 0/// 00p 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	06/10/2020	99.7050	08/12/2020	99.7550	Sale	10,588	10,588			0005	1,000
		, , , , , , , , , , , , , , , , , , , ,	90DAY EURO\$ FUTR Sep 20			Interest													
EDU0	31	77.500	005/// 20//00 / 0/// 00p 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/11/2020 .	99,6900	08/12/2020 .	99.7550	Sale	4.851	4,851			0005	1,000
2500		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	90DAY EURO\$ FUTR Sep 20	aziib ilougo	- Lambit o	Interest	.,007 007 2020 .	One introduction of the			.,507 127 2020 .			,	,				
EDU0	9	22,500	005/// 20//00 / 0/// 00p 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	06/11/2020	99,6900	08/17/2020	99.7675	Sale	1,690	1,690			0005	1,000
2500			90DAY EURO\$ FUTR Sep 20	aziib ilougo		Interest		One			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
EDU0	59	147.500	CODAT EGIOG TOTAL COP 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CME	06/19/2020 .	99 7100	.08/17/2020	99.7675	Sale		8, 126			0005	1,000
LD00			90DAY EURO\$ FUTR Sep 20	GEND Houge	EXIIIDITE O	Interest		ONE			.307 117 2020 .				, 120				1,000
EDU0	9	22,500	CODAT EGIOG TOTAL COP 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	06/19/2020	99 7100	.08/25/2020	99.7700	Sale	1,297	1,297			0005	1,000
LD00			90DAY EURO\$ FUTR Sep 20	GEND Houge	LAMIDIC O	Interest		ONE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CO						,207	1,20			0000	
EDU0	70	175,000	000/11 E01100 1 0111 00p 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/24/2020 .	99 7200	08/25/2020 .	99.7700	Sale		8,328			0005	1,000
LD00			90DAY EURO\$ FUTR Sep 20	GEND Houge	EXIIIDIT O	Interest		ONE										0000	1,000
EDU0	17	42,500	CODAT EGIOG TOTAL COP 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.06/25/2020	99.7150	.08/25/2020	99.7700	Sale	2,236	2,236			0005	1,000
			90DAY EURO\$ FUTR Sep 20	aziib ilougo		Interest	.,007 007 2020 .	One			.,007 207 2020								
EDU0	150	375,000	CODAT EGIOG TOTAL COP 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	07/10/2020 .	99.7500	08/25/2020 .	99.7700	Sale	6,595	6,595			0005	1,000
LD00			90DAY EURO\$ FUTR Sep 20	GEND Houge	EXIIIDITE O	Interest		ONE						,0,000	,0,000			0000	1,000
EDU0	270	675,000	CODAT EGIOG TOTAL COP 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.07/17/2020	99.7400	.08/25/2020	99.7700	Sale	18,620	18,620			0005	1,000
			90DAY EURO\$ FUTR Sep 20	aziib ilougo		Interest	.,007 007 2020 .	One			.,007 207 2020 .				, 020				
EDU0	69	172,500	CODAT EGIOG TOTAL COP 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	08/06/2020 .	99 7850	08/25/2020 .	99.7700	Sale	(3,003)	(3,003)			0005	1,000
2500			90DAY EURO\$ FUTR Sep 20	aziib ilougo		Interest		One Interest of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the C							(0,000)				
EDU0	100	250.000	200011 201100 1 0111 00p 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CME SNZ20JLFK8MNVCLQ0F39	08/13/2020	99.7550	08/25/2020	99.7700	Sale	3.147	3, 147			0005	1,000
			90DAY EURO\$ FUTR Dec 20			Interest													
EDZ0	65	162.500	200001 20100 1 0111 200 20	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	08/25/2020 .	99.7250	.08/31/2020	99.7100	Sale	(2.829)	(2,829)			0005	1,000
			90DAY EURO\$ FUTR Dec 20			Interest				I									
EDZ0	320	800,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	. 08/25/2020	99.7250	09/09/2020	99,6950	Sale	(25, 932)	(25,932)			0005	1,000
		,	90DAY EURO\$ FUTR Dec 20			Interest								,	,				,
EDZ0	200	500,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/25/2020 .	99.7250	09/09/2020 .	99.6950	Sale	(16,207)	(16,207)			0005	1,000
			90DAY EURO\$ FUTR Dec 20			Interest													
EDZ0	65	162,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.08/25/2020 .	99.7250	.09/28/2020 .	99.7400	Sale	2,046	2,046			0005	1,000
			90DAY EURO\$ FUTR Dec 20			Interest													
EDZ0	18	45,000		GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/25/2020 .	99.7250	09/30/2020 .	99.7500	Sale	1,017	1,017			0005	1,000
			90DAY EURO\$ FUTR Dec 20			Interest	1												
EDZ0	21	52,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.08/25/2020 .	99.7250	10/01/2020 .	99.7550	Sale	1,449	1,449			0005	1,000
			90DAY EURO\$ FUTR Dec 20		1	Interest	1			1									· .
EDZ0	93	232,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	08/25/2020 .	99.7250	10/05/2020	99.7600	Sale	7,577	7,577			0005	1,000
			90DAY EURO\$ FUTR Dec 20			Interest	1												
EDZ0	77	192,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.08/25/2020 .	99.7250	10/06/2020 .	99.7550	Sale	5,311	5,311			0005	1,000
			90DAY EURO\$ FUTR Dec 20	_		Interest													
EDZ0	29	72,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.08/25/2020	99.7250	10/08/2020	99.7550	Sale	2,001	2,001			0005	1,000
			90DAY EURO\$ FUTR Dec 20	-		Interest				1				•					
EDZ0	35	87,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/25/2020 .	99.7250	10/09/2020 .	99.7550	Sale	2,415	2,415			0005	1,000
			90DAY EURO\$ FUTR Dec 20	-		Interest								•					
EDZ0	60	150,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.08/25/2020	99.7250	10/20/2020	99.7600	Sale	4,889	4,889	ļ		0005	1,000
			90DAY EURO\$ FUTR Dec 20	-		Interest													
EDZ0	5	12,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/25/2020 .	99.7250	10/21/2020 .	99.7600	Sale	408	408			0005	1,000
			90DAY EURO\$ FUTR Dec 20			Interest													
EDZ0	13	32,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.08/25/2020	99.7250	10/22/2020	99.7600	Sale	1,060	1,060	ļ		0005	1,000
			90DAY EURO\$ FUTR Dec 20			Interest													
EDZ0	17	42,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/25/2020 .	99.7250	10/23/2020 .	99.7550	Sale	1, 173	1, 173		<u></u>	0005	1,000

SCHEDULE DB - PART B - SECTION 2

							Г	uture Contracts Terminated Dece	ember 31	or Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	1 1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Cain	Cain (Lass)		ness at	1
						T ()								0 1 "	Gain	Gain (Loss)			1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Cymbol	Contracto	7 tillouit	90DAY EURO\$ FUTR Dec 20		Idontino	Interest	tion	Exertainge	Buto	1 1100	Date	1 1100	Cuio	Tommation	rear	itom	Deletted	(6)	1 01110
EDZ0	25	62,500	SOUNT LUNGS FOR DEC 20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/25/2020 .	99.7250	10/26/2020	99.7550	Sale	1,725	1,725			0005	1,000
LD20	23	02,300	90DAY EURO\$ FUTR Dec 20	GLIID Heage	. LXIIIDIT J	Interest	12/31/2020 .	OWE SNZZOJEI KOMINIVOLIQOI 59	00/23/2020 .		10/20/2020 .			1,723	1,720			0003	1,000
EDZ0	27	67,500	300A1 L0109 1 0111 060 20	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	08/25/2020	99.7250	11/02/2020	99.7550	Sale	1,863	1,863			0005	1,000
LD20			90DAY EURO\$ FUTR Dec 20	GLIID Fledge	LAIIIDIT V	Interest	12/01/2020 .	ONE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CO			11/02/2020			,000				0000	1,000
EDZ0	28	70,000	SODAT LOTON TOTAL DEC 20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/03/2020 .	99.7100	11/02/2020		Sale	2.982	2,982			0005	1,000
LD20			90DAY EURO\$ FUTR Dec 20	alib rieuge	. Eximitit o	Interest		ONE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CO			17 027 2020 .							0000	
EDZ0	72	180,000	CODAT EGROS FORT DOG EG	GLWB Hedge	. Exhibit 5	Rate	.12/31/2020	CMESNZ20JLFK8MNNCLQ0F39	.09/03/2020	99.7100	11/04/2020		Sale	7,666	7,666			0005	1,000
LD20			90DAY EURO\$ FUTR Dec 20		- LXIIIDIT O	Interest		ONE ONEEOOLI NOMINIOLIGII OO						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			0000	1,000
EDZ0	10	25.000	200001 20100 1 0111 200 20	GLWB Hedge	Exhibit 5	Rate	.12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	09/15/2020 .	99 7150	11/04/2020 .		Sale	941	941			0005	1,000
2520			90DAY EURO\$ FUTR Dec 20	aziib riougo		Interest	, 0 17 2020 .	one introduction of the											
EDZ0	13	32.500		GLWB Hedge	Exhibit 5	Rate	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	09/15/2020	99.7150	11/10/2020	99.7600	Sale	1,385	1,385			0005	1,000
		, , , , , , , , , , , , , , , , , , , ,	90DAY EURO\$ FUTR Dec 20			Interest								, , ,					
EDZ0	45	112.500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/17/2020 .	99.7350	11/10/2020 .		Sale	2.542	2,542			0005	1,000
			90DAY EURO\$ FUTR Dec 20			Interest													
EDZ0	392	980.000		GLWB Hedge	Exhibit 5	Rate	.12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	09/22/2020	99.7300	11/10/2020	99.7600	Sale	27.033	27,033			0005	1,000
		,	90DAY EURO\$ FUTR Dec 20			Interest								,	,				1
EDZ0	27	67.500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/22/2020 .	99.7300	11/12/2020 .		Sale	1,188	1, 188			0005	1,000
		,	90DAY EURO\$ FUTR Dec 20			Interest								,					
EDZ0	81	202,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.09/22/2020	99.7300	.11/16/2020	99.7525	Sale	4.068	4,068			0005	1,000
		, ,	90DAY EURO\$ FUTR Dec 20			Interest								,					
EDZ0	17	42,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/30/2020 .	99.7600	11/16/2020 .	99.7525	Sale	(420)	(420)			0005	1,000
		, ,	90DAY EURO\$ FUTR Dec 20			Interest								,	,				
EDZ0	11	27,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/30/2020	99.7600	.11/17/2020	99.7500	Sale	(340)	(340)			0005	1,000
		·	90DAY EURO\$ FUTR Dec 20			Interest													1
EDZ0	16	40,000		GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/05/2020 .	99.7650	11/17/2020 .		Sale	(696)	(696)			0005	1,000
		·	90DAY EURO\$ FUTR Dec 20			Interest													
EDZ0	51	127,500		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/05/2020	99.7650	11/23/2020 .	99.7550	Sale	(1,582)	(1,582)			0005	1,000
			90DAY EURO\$ FUTR Dec 20	-		Interest													1
EDZ0	152	380,000		GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/05/2020 .	99.7650	11/24/2020 .		Sale	(6,617)	(6,617)			0005	
			90DAY EURO\$ FUTR Dec 20			Interest													1
EDZ0	352	880,000		GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/09/2020 .	99.7650	11/24/2020 .	99.7500	Sale	(15,325)	(15,325)			0005	1,000
			90DAY EURO\$ FUTR Dec 20			Interest													1
EDZ0	8	20,000		GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/20/2020 .	99.7550	11/24/2020 .	99.7500	Sale	(147)	(147)			0005	1,000
			US 10YR NOTE FUT Mar 20			Interest													1
TYH0	13	13,000		GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	12/31/2019 .	0.0000	. 01/01/2020 .	0.0000	Sale	(32)	(32)			0005	
L			US 10YR NOTE FUT Mar 20			Interest			1										1
TYH0	6	6,000		GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	12/31/2019 .	128.4063	01/02/2020 .	128.6250	Sale	1,283	1,283	ļ		0005	
I			US LONG BOND(CBT) Mar		L	Interest				,								l	
USH0	104	104,000	20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	159.2813	01/02/2020 .	156.5938	Sale	(280,034)	(280,034)			0005	1,000
L			US 10YR NOTE FUT Mar 20		L	Interest				,								l	
TYH0	27	27,000		GLWB Hedge	. Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/06/2020 .	129.2500	.01/08/2020 .	128.7500	Sale	(13,635)	(13,635)			0005	1,000
110110	ļ , l	,,	US LONG BOND(CBT) Mar	at the state		Interest	00/04/0055		11 (00 (00 :=	450 65.5	04 (00 (00	450 0:		(400 - :=:	/400 - :				
USH0	41	41,000	20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	159.2813	01/08/2020 .	156.3438	Sale	(120,647)	(120,647)			0005	1,000
		.=	US 10YR NOTE FUT Mar 20			Interest													
TYH0	17	17,000		GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/06/2020 .	129.2500	01/09/2020 .	128.9063	Sale	(5,928)	(5,928)			0005	1,000
T1//10		07.000	US 10YR NOTE FUT Mar 20			Interest	00 (04 (0000	AUAUU 070 450 450 970 774 770	04 (07 (0000	400 4075	0.4 (0.0 (0.000	400 0000		(40.500)	(40.500)			0005	4 000
TYH0	37	37,000	LIO LONO DOND (ODT) N	GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/07/2020 .	129.18/5	01/09/2020 .	128.9063	Sale	(10,592)	(10,592)			0005	1,000
110110			US LONG BOND(CBT) Mar	01.1112.11.1		Interest	00 (04 (0000	AUAUU 070 450 450 970 774 770	11 (00 (0010	450 0040	0.4 (0.0 (0.000	450 0000		(107 551)	(107.551)			0005	4 000
USH0	83	83,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	159.2813	01/09/2020 .	156.9063	Sale	(197,551)	(197,551)			0005	1,000
TVLIO		0.000	US TUTH NUTE FUT Mar 20		Exhibit 5	Interest	02/21/2020	ODT HUMULOTOMEOMOOGIUMTO	01/12/2022	100 0010	04/44/2020	129.1250	0-1-	1 704	1 704			0005	1 000
TYH0	9	9,000	US LONG BOND(CBT) Mar	GLWB Hedge	EXIIIDIT 2	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/13/2020 .	128.9219	01/14/2020 .	129. 1250	Sale	1,784	1,784			0005	1,000
LICHO	52	52,000	OO LUNU DUNU(UDI) MAT	CI WD Hadaa	Eubibit E	Interest	02/21/0000	ODT 411411.0T0.4E0.4D00211470	11/06/0010	150 0010	01/14/0000	157.7813	0-1	(70,000)	/70 0001			0005	1,000
USH0	52	52,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	. Exhibit 5	Rate	.03/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	11/26/2019 .	139.2813	.01/14/2020		Sale	(78,266)	(78,266)			0005	1,000
TYH0	18	18.000	oo luin Nuit Fui Mar 20	GLWB Hedge	Exhibit 5	Interest Rate	.03/31/2020	CBT1UAUICT04EQ4D06ZH473	.01/16/2020 .	100 1500	.01/17/2020	129.0625	Sale	(1,777)	(4 777)			0005	1,000
1 THU	18	18,000	US LONG BOND(CBT) Mar	OLVID Reage	EXIIIDIT 2	Interest	03/31/2020 .	. UAUTCT04EQ4D06ZH473	01/10/2020 .	129.1563	. 01/11/2020 .	129.0625	5ale	(1,777)	(1,777)			0000	1,000
USH0	00	29.000	OO LUNU DUNU(UDI) MAT	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019	150 0010	.01/17/2020	157 . 2813	Sale	(58, 148)	(58, 148)			0005	1,000
U3FIU	29		US 10YR NOTE FUT Mar 20		LAIIIDIT 3	Interest	03/31/2020 .	. DDI	11/20/2019 .	139.2813	. 1/11/2020 .		9156	(38, 148)	(38, 148)	····		0000	1,000
TYH0	4	1.000	OU TOTA NOTE FUT MAT 20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.01/16/2020	120 1562	.01/21/2020	129.5781	Sale	418	418			0005	1,000
11110	ļ	,,000		OLID Hougo	. Eximult 0	114 L U		OD1 IONOTOTOTEQ#D00Z1#70	0 1 / 10 / 2020 .	120. 1303	1.50 1/2 1/2020 .				410			0000	

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
		1		Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity				_		Exercise,	Cumulative	(Loss)	Used to		Inception	
l	Number			Income	Schedule/	of	or		l		Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
USH0	34	34.000	US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Interest Rate	.03/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	11/26/2019 .	159 2813	.01/21/2020 .	158.5938	Sale	(23,549)	(23,549)			0005	1,000
00110			US 10YR NOTE FUT Mar 20		LAMBIT O	Interest		TOTOTOTE GEODELITIO						(20,040)					1,000
TYH0	36	36,000		GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/22/2020 .	129.5625	.01/29/2020 .	130.9844	Sale	51,007	51,007			0005	1,000
TYH0	49	49,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	Exhibit 5	Interest Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/24/2020 .	100 1500	.01/29/2020 .	130.9844	Sale	40,332	40,332			0005	1,000
11110	43	49,000	US LONG BOND(CBT) Mar	dLiib Heage	. LXIIIDIT J	Interest	00/01/2020 .	IONOTOTO4EQ4D00ZI473	0 1/ 24/ 2020 .	130.1303	01/23/2020 .	130.3044			40,002			0003	1,000
USH0	100	100,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	159.2813	.01/29/2020 .	162.2500	Sale	296,362	296,362			0005	1,000
T)(110	13	40.000	US 10YR NOTE FUT Mar 20	OLUMB III I	F 1 11 14 F	Interest	00 (04 (0000	007 4111110704504000711470	04 (04 (0000	400 4500	00 (04 (0000	400 0750	0.1	0.070	0.070			0005	4 000
TYH0	13	13,000	US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/24/2020 .	130. 1563	02/04/2020 .	130.8750	Sale	9,279	9,279			0005	1,000
USH0	72	72,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.11/26/2019	159.2813	.02/04/2020	162.0938	Sale	202, 131	202, 131			0005	1,000
			US 10YR NOTE FUT Mar 20			Interest													
TYH0	4	4,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	Exhibit 5	Rate Interest	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/24/2020 .	130 . 1563	02/05/2020 .	130.5469	Sale	1,543	1,543			0005	1,000
TYH0	67	67,000	03 TOTH NOTE FOR MAI 20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/27/2020	130.9063	.02/05/2020	130.5469	Sale	(24,415)	(24,415)			0005	1,000
			US 10YR NOTE FUT Mar 20			Interest													
TYH0	19	19,000	US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/28/2020 .	130.5781	02/05/2020 .	130.5469	Sale	(689)	(689)			0005	1,000
USH0	111	111,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	11/26/2019 .	159.2813	.02/05/2020	161.1250	Sale	_204,087	204,087			0005	1,000
			US 10YR NOTE FUT Mar 20			Interest													
TYH0	91	91,000		GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/28/2020 .	130.5781	.02/06/2020 .	130.5625	Sale	(1,880)	(1,880)			0005	1,000
USH0	85	85,000	US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Interest Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	159.2813	.02/06/2020 .	161.4063	Sale	180, 189	180, 189			0005	1,000
03/10			US 10YR NOTE FUT Mar 20	outild fledge	LXIIIDIT J	Interest	00/01/2020 .	IDAOTOTO4EQ4D00ZF473	11/20/2019 .	139.2013	02/00/2020 .	101.4003		100, 109	100, 109			0003	1,000
TYH0	5	5,000		GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/28/2020 .	130.5781	.02/12/2020 .	130.6563	Sale	366	366			0005	1,000
TVIIO	10	10,000	US 10YR NOTE FUT Mar 20		Fbibia F	Interest	00/04/0000	ODT 41111110T04F04D06711479	04 /00 /0000	101 4700	00/10/0000	100 0500	0-1-	(0.075)	(0.075)			0005	4 000
TYH0	10	10,000	US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	. 03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/30/2020 .	131.4/88	02/12/2020 .	130.6563	Sale	(8,275)	(8,275)			0005	1,000
USH0	44	44,000		GLWB Hedge	. Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	159.2813	.02/12/2020 .	161.6250	Sale	102,900	102,900			0005	1,000
71/110			US 10YR NOTE FUT Mar 20		F	Interest	00 (04 (0000	411111 070 450 450 071470	0.1 (0.0 (0.000	404 4700	00/40/0000	400 7500		(50,007)	(50.007)				4 000
TYH0	69	69,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	Exhibit 5	Rate Interest	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/30/2020 .	131.4/88	02/13/2020 .	130.7500	Sale	(50,637)	(50,637)			0005	1,000
TYH0	11	11,000		GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/31/2020 .	131.6563	.02/13/2020 .	130.7500	Sale	(10,023)	(10,023)			0005	1,000
			US LONG BOND(CBT) Mar			Interest													
USHO	49	49,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	Exhibit 5	Rate Interest	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	159.2813	02/13/2020 .	161.8750	Sale	126,843	126,843			0005	1,000
TYH0	3	3,000	OU TOTA NOTE FUT MAT 20	GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/31/2020 .	131.6563	02/24/2020 .	131.8594	Sale	595	595			0005	1,000
		,	US 10YR NOTE FUT Mar 20			Interest													
TYH0	80	80,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	02/03/2020 .	131.5625	02/24/2020 .	131.8594	Sale	23,348	23,348			0005	1,000
TYH0	14	14.000	US TUTH NUTE FUT MAR 20	GLWB Hedge	Exhibit 5	Interest Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/07/2020 .	131.0469	02/24/2020 .	131.8594	Sale	11.305	11,305			0005	1,000
		,	US 10YR NOTE FUT Mar 20	az Hougo		Interest								,,					
TYH0	50	50,000	LIG 40VD NOTE FIT I'	GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	02/10/2020 .	131.3281	.02/24/2020 .	131.8594	Sale	26,312	26,312			0005	1,000
TYH0	35	35,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	. Exhibit 5	Interest Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/11/2020 .	131 0000	02/24/2020 .	131.8594	Sale	29,903	29,903			0005	1,000
11110			US 10YR NOTE FUT Mar 20			Interest		10AUTGT04EQ4DU0ZR4/3		131.0000		1.0094	oale	29,903	∠∌,∌03			0000	1,000
TYH0	18	18,000		GLWB Hedge	Exhibit 5	Rate	. 03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/14/2020 .	130.9844	02/24/2020 .	131.8594	Sale	15,660	15,660			0005	1,000
TVLIO	40	40.000	US 10YR NOTE FUT Mar 20		Evhibi+ E	Interest	00/01/0000	CDT 4UAULOTOAFOADOCZUAZO	00/10/0000	101 0011	00/04/0000	101 0504	0-1	04 700	04 700			0005	4 000
TYH0	40	40,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	Exhibit 5	Rate Interest	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/18/2020 .	131.2344	02/24/2020 .	131.8594	Sale	24,799	24,799			0005	1,000
TYH0	72	72,000		GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/19/2020 .	131.1250	02/24/2020 .	131.8594	Sale	52,513	52,513			0005	1,000
71/110			US 10YR NOTE FUT Mar 20	01.110.11		Interest	00 (04 (005		00 (04 (005	404 6	00/04/0057	404 0		,,	,,				4 0
TYH0	50	50,000	US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/21/2020 .	131.9375	02/24/2020 .	131.8594	Sale	(4, 157)	(4, 157)			0005	1,000
USH0	1,058	1,058,000	20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	159.2813	02/24/2020 .	164.9688	Sale	6,011,938	6,011,938			0005	1,000
			US LONG BOND(CBT) Mar	•		Interest													·
USH0	17		US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/27/2019 .	159.3438	02/24/2020 .	164.9688	Sale	95,539	95,539			0005	1,000
USH0	41		20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020	CBT1UAUICT04EQ4D06ZH473	.12/02/2019	157.5938	.02/24/2020	164.9688	Sale		302, 165			0005	1.000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 3 i	of Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description	1				1	1					16	17	18	Hedge	(J
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
						T. m a (a)								Cumanilativa		` /			1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
- J	00		US LONG BOND(CBT) Mar	or respireded	, addition	Interest		<u> </u>	2410		Date	1 1.00	04.0		roui	ROIII	Dololloa	(2)	
USH0	142		20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	12/04/2019 .	158.8750	.02/24/2020 .	164.9688	Sale	864,584	864,584			0005	1,000
0010			US LONG BOND(CBT) Mar	ueno ricago	. Eximple 0	Interest		TOTOTOTOTEQ TOTOTOTO	12/ 04/ 2010 .		02/24/2020 .							0000	1,000
USH0	29		20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	12/10/2019 .	157 0375	02/24/2020 .	164.9688	Sale	203,758	203,758			0005	1,000
0010			US LONG BOND(CBT) Mar	GEND Houge	- LAIIIDIT O	Interest		TOTOTOTOTEQ TOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTO							200,700			0000	1,000
USH0	75	75,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	12/12/2019 .	156.8438	02/24/2020 .	164.9688	Sale	608,991	608,991			0005	1,000
			US LONG BOND(CBT) Mar			Interest													1
USH0	108	108,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	12/16/2019 .	156.9063	02/24/2020 .	164.9688	Sale	870,196	870, 196			0005	1,000
		,	US LONG BOND(CBT) Mar			Interest								,					1
USH0	13	13,000	20	GLWB Hedge	. Exhibit 5	Rate	.03/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	12/26/2019 .	156.5938	02/24/2020 .	164.9688	Sale	108,809	108,809			0005	1,000
			US LONG BOND(CBT) Mar			Interest													1
USH0	8	8,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020	CBT 1UAUICT04EQ4D06ZH473	.12/27/2019	156.8438	.02/24/2020	164.9688	Sale	64,960	64,960			0005	1,000
			US LONG BOND(CBT) Mar			Interest													1
USH0	33	33,000	20	GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	12/30/2019 .	156.2500	02/24/2020 .	164.9688	Sale	287,550	287,550			0005	1,000
			US LONG BOND(CBT) Mar			Interest													1
USH0	89	89,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/03/2020	158 . 1250	02/24/2020 .	164.9688	Sale	608,637	608,637			0005	1,000
			US LONG BOND(CBT) Mar			Interest													1
USH0	130		20	GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	. 01/06/2020 .	157.7813	02/24/2020 .	164.9688	Sale	933,708	933,708			0005	1,000
			US LONG BOND(CBT) Mar			Interest													1
USH0	21		20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	_01/10/2020 _	157.6563	02/24/2020 _	164.9688	Sale	153,456	153,456			0005	1,000
			US LONG BOND(CBT) Mar			Interest				.==									1
USH0	36		20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/13/2020 .	157.2813	02/24/2020 .	164.9688	Sale	276,566	276,566			0005	1,000
110110	00		US LONG BOND(CBT) Mar	OLUID II I	E 1 10 14 E	Interest	00 (04 (0000	ODT 41141110T04F04D00711470	04 (40 (0000	450 0000	00 (04 (0000	404 0000	0.1	004 050	004 050			0005	1 .000
USH0	38	38,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.01/16/2020 .	158.0938	02/24/2020 .	164.9688	Sale	261,056	261,056			0005	1,000
110110	35	25 000	US LONG BOND(CBT) Mar	OL IIID I I I - I	F. Libita F	Interest	00/04/0000	ODT 4114111.0T0.4E0.4D00711470	04 /00 /0000	150 0400	00/04/0000	104 0000	0-1-	044 400	014 100			0005	1 000
USH0	30	35,000	US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/22/2020 .	158.8438	02/24/2020 .	164.9688	Sale	214, 196	214, 196			0005	1,000
USH0	24		20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.01/23/2020 .	159.6563	.02/24/2020 .	164.9688	Sale	127,378	127,378			0005	1,000
03110	24	24,000	US LONG BOND(CBT) Mar	. OLIID Heage	. LAIIIDIT J	Interest	03/31/2020 .	TONOTOTO4EQ4D0021473	01/23/2020 .		02/24/2020 .	104.3000		121,310	121,310			0003	1,000
USH0	95	95,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/24/2020 .	160 3/138	02/24/2020 .	164.9688	Sale	438,888	438,888			0005	1,000
00110	35		US LONG BOND(CBT) Mar	. ulib rieuge	LAIIIDIT J	Interest		IONOTOTOTEQTBOOZITATO	.01/24/2020 .		02/24/2020 .							0000	1,000
USH0	88		20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.01/27/2020 .	162.0625	.02/24/2020 .	164.9688	Sale	255.299	255,299			0005	1,000
00110			US LONG BOND(CBT) Mar	aziib noogo		Interest	.,00,01,2020	1010101012410021110											1
USH0	94	94.000	20	GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/28/2020 .	161,2188	02/24/2020 .	164,9688	Sale	352.018	352,018			0005	1,000
		,	US LONG BOND(CBT) Mar			Interest								,	,				1
USH0	114	114,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	.01/30/2020 .	163.0938	.02/24/2020 .	164.9688	Sale	213, 165	213, 165			0005	1,000
			US LONG BOND(CBT) Mar			Interest													1
USH0	34	34,000	20	GLWB Hedge	. Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/31/2020 .	163.5000	02/24/2020 .	164.9688	Sale	49,764	49,764			0005	1,000
			US LONG BOND(CBT) Mar			Interest													1
USH0	87		20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/03/2020 _	163.7500	02/24/2020 .	164.9688	Sale	105,585	105,585			0005	1,000
			US LONG BOND(CBT) Mar			Interest													1
USH0	14		20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/07/2020 .	162.5938	02/24/2020 .	164.9688	Sale	33, 179	33, 179			0005	1,000
1,,,,,,			US LONG BOND(CBT) Mar	OLUMB III.	l	Interest	00/04/	op.	00/40/	,	00/04/2222	,							ا ا
USH0	69		20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/10/2020 .	163.1250	02/24/2020 .	164.9688	Sale	126,865	126,865			0005	1,000
110110	40		US LONG BOND(CBT) Mar	ar we are		Interest	00/04/0000	ODT 411111 070 450 4D00711470	00/44/0000	400 5000	00/04/0000	404 0000		44.040	44.040			0005	1
USH0	18		20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	02/11/2020 .	162.5000	02/24/2020 .	164.9688	Sale	44,346	44,346			0005	1,000
LICLIO	0.5		US LONG BOND(CBT) Mar	OL IIID I I I - I	F. Libita F	Interest	00/04/0000	ODT 4114111.0T0.4E0.4D00711470	00/14/0000	100 4000	00/04/0000	104 0000	0-1-	60 005	60.005			0005	1 000
USH0	25		US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/14/2020 .	162.4063	02/24/2020 .	164.9688	Sale	63,935	63,935			0005	1,000
LICHO	54		20	OI WD. Hadaa	Evhibi+ E		02/21/2020	CDT 111/111/CT04E04D067U472	00/10/2020	160 1075	02/24/2020	164 0600	Cala	05 011	05 011			0005	1,000
USH0	34		US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/18/2020 .	100. 18/0	02/24/2020 .	164.9688	Sale	95,911	95,911	·		0000	1,000
USH0	25		20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/19/2020 .	163.0625	02/24/2020 .	164.9688	Sale	47,529	47,529			0005	1,000
00110			US LONG BOND(CBT) Mar	and Houge	- Lambit o	Interest		IONOTOTOTEQTDOUZINTO		100.0023									
USH0	111	111,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/21/2020 .	165.0938	02/24/2020	164.9688	Sale	(14,445)	(14,445)			0005	1,000
3010			US 5YR NOTE (CBT) Jun	- Indigo		Interest		IONOTOTOTE ATDOUGHTO						(17,770)	17,770)				1,000
FVM0	42	42.000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT1UAUICTO4EQ4D06ZH473	.02/27/2020 .	121.7813	.03/02/2020	122.9375	Sale	48.360	48,360			0005	1,000
	<u> </u>		US 10YR NOTE FUT Jun 20		1	Interest				I	, 2525 .								
TYMO	35	35,000	. =	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/24/2020 .	132.5938	.03/03/2020 .	135.7500	Sale	110,293	110,293	<u> </u>		0005	1,000
			US 10YR NOTE FUT Jun 20			Interest								,	,				(
TYMO	14	14,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131.7578	03/03/2020 .	135.7500	Sale	55,821	55,821			0005	1,000
						_			_	-	_				_				

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear 💮								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	.
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity				_		Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
FVMO	13	13.000	US 5YR NOTE (CBT) Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT 1UAU1CT04EQ4D06ZH473	02/27/2020 .	121.7813	.03/03/2020 .	123.3828	Sale	20,758	20,758			0005	1,000
1 11110			US 5YR NOTE (CBT) Jun	delib ricago	. Lambre o	Interest		TOTOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTOTE GENERAL TOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTO							20,700			0000	1,000
FVM0	5	5,000		GLWB Hedge	. Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/28/2020 .	122.7188	.03/03/2020 .	123.3828	Sale	3,297	3,297			0005	1,000
USMO	51		US LONG BOND(CBT) Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	02/24/2020 .	165 7010	.03/03/2020 .	171.8125	Sale	307,333	307,333			0005	1,000
03110			US 5YR NOTE (CBT) Jun	GLIID Heage	. LXIIIDIT J	Interest	00/30/2020 .	TONOTOTO GALQADOOZI A73	02/ 24/ 2020 .	103.7013	00/00/2020 .							0003	1,000
FVM0	30	30,000	20	GLWB Hedge	. Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/28/2020 .	122.7188	.03/04/2020 .	123.6250	Sale	27,043	27,043			0005	1,000
TVIIO	70		US 10YR NOTE FUT Jun 20		E 1 11 14 E	Interest	00 (00 (0000	ODT 41141110T04F04D00711470	00 (04 (0000	404 7570	00 (05 (0000	136.4688	0.1	074 707	074 707			0005	4 000
TYM0	79	79,000	US LONG BOND(CBT) Jun	GLWB Hedge	. Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131./5/8	03/05/2020 .	136.4688	Sale	371,767	371,767			0005	1,000
USMO	54	54,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/24/2020	165.7813	.03/05/2020	173.4630	Sale	414,536	414,536			0005	1,000
			US 10YR NOTE FUT Jun 20			Interest													
TYM0	210	210,000	US 5YR NOTE (CBT) Jun	GLWB Hedge	. Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131./5/8	03/11/2020 .	137 . 4375	Sale	1, 191,677	1, 191,677			0005	1,000
FVMO	105	105,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/28/2020	122.7188	.03/11/2020	124.3438	Sale	170,118	170,118			0005	1,000
			US 5YR NOTE (CBT) Jun			Interest													
FVM0	5		US LONG BOND(CBT) Jun	GLWB Hedge	. Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/05/2020 .	123.8359	03/11/2020 .	124.3438	Sale	2,516	2,516			0005	1,000
USMO	25		20 LUNG BUND(UBT) JUN	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	.02/24/2020 .	165 7813	.03/11/2020	180.4375	Sale	366,279	366,279			0005	1,000
			US LONG BOND(CBT) Jun			Interest													
USM0	210	210,000		GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	.03/11/2020 .	180 . 4375	Sale	3,452,437	3,452,437			0005	1,000
TYMO	59	59,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	02/24/2020 .	131 7578	.03/16/2020 .	137.9186	Sale	363, 193	363, 193			0005	1,000
111110			US 10YR NOTE FUT Jun 20	dLiib Hedge	. LXIIIDIT 3	Interest	00/30/2020 .	IONOTOTO4EQ4D00ZFR73	02/24/2020 .		00/ 10/ 2020 .				, 500, 190			0003	1,000
TYM0	188	188,000		GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	132.9844	.03/16/2020 .	137.9186	Sale	926,697	926,697			0005	1,000
FVM0	44	11 000	US 5YR NOTE (CBT) Jun	OLUID Hadaa	FLILIA F	Interest	00 (00 (0000	CRT 1UAUI CTO4F04D067H473	00/05/0000	100 0050	00/10/0000	104 7570	0-1-	10,000	10,000			0005	1 000
FVMU	!!		US 5YR NOTE (CBT) Jun	GLWB Hedge	. Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/05/2020 .	123.8359	03/16/2020 .	124.7578	Sale	10,088	10,088			0005	1,000
FVM0	113	113,000		GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/06/2020 .	124.5000	.03/16/2020 .	124.7578	Sale	28,587	28,587			0005	1,000
110110	040		US LONG BOND(CBT) Jun	OLUMB III.		Interest	00 (00 (0000	411111477477477477	00 (04 (0000	400,0000	00 (40 (0000	100 0500	0.1	4 004 000	4 004 000			2005	
USMO	242	242,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	. Exhibit 5	Rate Interest	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	03/16/2020 .	180.6582	Sale	4,031,920	4,031,920			0005	1,000
TYMO	20	20,000		GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	132.9844	.03/18/2020 .	134 . 4531	Sale	29,275	29,275			0005	1,000
			US 10YR NOTE FUT Jun 20			Interest													
TYM0	20	20,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/26/2020 .	133.0156	03/18/2020 .	134.4531	Sale	28,650	28,650			0005	1,000
TYMO	62	62,000	OU TOTA NOTE FUT JUN 20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/27/2020 .	133.3438	03/18/2020 .	134 . 4531	Sale	68,470	68 , 470			0005	1,000
		,	US 10YR NOTE FUT Jun 20			Interest													
TYM0	41	41,000	LIC EVD NOTE (ODT) L	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/28/2020 .	134.6875	03/18/2020 .	134 . 4531	Sale	(9,815)	(9,815)			0005	1,000
FVM0	49	49.000	US 5YR NOTE (CBT) Jun 20	GLWB Hedge	. Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	03/06/2020 .	124.5000	03/18/2020 .	123,4688	Sale	(50,767)	(50,767)			0005	1,000
		,	US 5YR NOTE (CBT) Jun			Interest				27.0000									
FVM0	61		20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	03/09/2020 .	125.2344	.03/18/2020 .	123.4688	Sale	(107,997)	(107,997)			0005	1,000
USM0	135		US LONG BOND(CBT) Jun 20	GLWB Hedge	. Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163 0022	.03/18/2020 .	169.6875	Sale	768, 174	768, 174			0005	1,000
UOIIIU			US 10YR NOTE FUT Jun 20		LAIIIDIL J	Interest		10AUTGT04EQ4000ZF473	02/24/2020 .	100.3322	.30/10/2020 .	109.0075	oale	/00,1/4	100, 1/4			0000	1,000
TYM0	84	84,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/28/2020 .	134.6875	.03/19/2020 .	134.9063	Sale	17,953	17,953			0005	1,000
TVMO	45	45.000	US 10YR NOTE FUT Jun 20		Evhibit E	Interest	06 /20 /0000	ODT 404000704F04D0070470	02/02/0000	105 0400	02/10/0000	104 0000	0-1	(0.404)	(0.404)			0005	4 000
TYM0	15	15,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	. Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/02/2020 .	135.0469	03/19/2020 .	134.9063	Sale	(2, 184)	(2, 184)			0005	1,000
TYM0	96	96,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/04/2020 .	136.0625	.03/19/2020 .	134.9063	Sale	(111,483)	(111,483)			0005	1,000
51410			US 5YR NOTE (CBT) Jun	al IIID III I		Interest	00 (00 (005	41111107045	00 (00 (005	405 65	00 (40 (005	100 0		(70	(70				
FVM0	60	60,000	US LONG BOND(CBT) Jun	GLWB Hedge	. Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/09/2020 .	125.2344	03/19/2020 .	123.9297	Sale	(78,571)	(78,571)			0005	1,000
USM0	190		20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	.03/19/2020 .	171.5980	Sale	1,444,127	1,444,127			0005	1,000
[US 5YR NOTE (CBT) Jun			Interest													
FVM0	99		20 US 5YR NOTE (CBT) Jun	GLWB Hedge	Exhibit 5	Rate Interest	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/09/2020 .	125.2344	03/24/2020 .	124.8438	Sale	(39, 150)	(39, 150)	}		0005	1,000
FVM0	1	1,000		GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/10/2020	124.0469	.03/24/2020	124.8438	Sale	793	793			0005	1.000

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							F	uture Contracts Terminated Dece	ember 31	or Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative		` /		Inception	
	Niconalesas				0-11-1-1		1				T				(Loss)	Used to			\/-l£
	Number			Income	Schedule/	of	or				Termina-	1	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US LONG BOND(CBT) Jun			Interest		-											
USM0	155	155,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	03/24/2020 .	178.7500	Sale	2,286,665	2,286,665			0005	1,000
			US 10YR NOTE FUT Jun 20	-		Interest													
TYM0	20	20,000		GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/04/2020 .	136.0625	.03/25/2020	137.5156	Sale	28,963	28,963			0005	1,000
			US 10YR NOTE FUT Jun 20			Interest													
TYM0	124	124,000		GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.,03/06/2020 .	138.0625	03/25/2020 .	137.5156	Sale	(68,436)	(68,436)			0005	1,000
			US 5YR NOTE (CBT) Jun			Interest													
FVM0	152	152,000	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/10/2020 .	124.0469	03/25/2020 .	124.7969	Sale	113,265	113,265			0005	1,000
			US LONG BOND(CBT) Jun			Interest													
USM0	275		20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	03/25/2020 .	178.8750	Sale	4,091,361	4,091,361			0005	1,000
TVIIO	07		US 10YR NOTE FUT Jun 20	OLUID III I	E 1 11 14 E	Interest	00 (00 (0000	ODT 4111110T04F04D00711470	00 (00 (0000	400 0005	00 (00 (0000	407.0404	0.1	(0.004)	(0.004)			0005	4 000
TYM0	37	37,000	LIC 40VD NOTE FUT 1 00	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/06/2020 _	138.0023	_03/26/2020	137.8431	Sale	(8,304)	(8,304)			0005	1,000
TYM0	175	175.000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/09/2020 .	100 0750	.03/26/2020	137.8431	Sale	(268,968)	(268,968)			0005	1,000
111110	1/3	175,000	US 5YR NOTE (CBT) Jun	dLiib neage	EXIIIDIL 3	Interest	.00/30/2020 .	TOAUTCTU4EQ4DU02N473	.03/09/2020 .		03/20/2020 .			(200,900)	(200,900)			0003	1,000
FVM0	72	72.000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	.03/10/2020	124.0469	03/26/2020	125.0469	Sale	71.653	71,653			0005	1,000
1 1110			US 5YR NOTE (CBT) Jun	aciib rieuge		Interest		10A010104EQ4D00Z1470	00/ 10/ 2020 .	124.0403	00/20/2020 .	120.0403						0000	
FVM0	49		20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/12/2020 .	124.4297	.03/26/2020	125.0469	Sale	30,006	30,006			0005	1,000
1 1110			US LONG BOND(CBT) Jun	GEND Houge	. Exilibit o	Interest	. 300/ 00/ 2020 .	IONOTOTO-LA-BOOZITTO	.307 127 2020 .										1,000
USM0	152		20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT 1UAUICT04EQ4D06ZH473	.02/24/2020	163.9922	_03/26/2020	178.9051	Sale	2,265,979	2,265,979			0005	1,000
			US LONG BOND(CBT) Jun			Interest													
USM0	30		20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	03/27/2020 .	179. 1875	Sale	455,706	455,706			0005	1,000
			US 10YR NOTE FUT Jun 20			Interest								,	,				,
TYM0	15	15,000		GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/09/2020	139.3750	.03/31/2020	138.8438	Sale	(8,043)	(8,043)			0005	1,000
			US 10YR NOTE FUT Jun 20			Interest													
TYM0	80	80,000		GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/10/2020 .	137 . 2707	03/31/2020 .	138.8438	Sale	125,440	125,440			0005	1,000
			US 5YR NOTE (CBT) Jun			Interest													
FVM0	62		20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/12/2020 _	124.4297	03/31/2020 .	125.4531	Sale	63, 154	63, 154			0005	1,000
			US 5YR NOTE (CBT) Jun			Interest													
FVM0	28		20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	03/13/2020 .	124.2500	03/31/2020 .	125.4531	Sale	33,553	33,553			0005	1,000
USMO	127	127.000	US LONG BOND(CBT) Jun	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/24/2020 .	163.9922	.03/31/2020	179.6563	Sale	1.988.684	1,988,684			0005	1,000
0300	121		US 10YR NOTE FUT Jun 20	dLiib neage	EXIIIDIL 3	Interest	.00/30/2020 .	TOAUTCTU4EQ4DU02H473	02/24/2020 .	103.9922	03/31/2020 .	179.0000		1,900,004	1,900,004			0003	1,000
TYM0	5	5.000	US TOTA NOTE FOI JUIT 20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/10/2020 .	137.2707	04/03/2020 .	139.0000	Sale	8.622	8,622			0005	1,000
111110			US 5YR NOTE (CBT) Jun	OLIID Heage	- LXIIIDIT V	Interest	. 30/ 30/ 2020 .	10A010104EQ4D00Z1470	.,00/ 10/ 2020 .		.3047 007 2020 .			0,022				0000	1,000
FVM0	41	41,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT 1UAUICTO4EQ4D06ZH473	.03/13/2020 .	124.2500	04/06/2020	125.0625	Sale	33.115	33, 115			0005	1,000
			US 5YR NOTE (CBT) Jun			Interest													
FVM0	14		20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/17/2020 .	123.9609	04/06/2020 .	125.0625	Sale	15,355	15,355			0005	1,000
		•	US LONG BOND(CBT) Jun			Interest			1										
USMO	22	22,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	02/24/2020 .	163.9922	04/06/2020 .	180.6875	Sale	367 , 185	367, 185			0005	1,000
			US 10YR NOTE FUT Jun 20			Interest			I						I				
TYM0	63	63,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/10/2020 .	137 . 2707	04/07/2020 .	137.8750	Sale	37,753				0005	1,000
F1/11/0			US 5YR NOTE (CBT) Jun	OLIED II I	E 1 11 14 E	Interest	00 (00 (0005	ODT	00/47/0000	, and and a	04/07/0005	404.05:-		70 /	70 1-1			0005	
FVM0	86		20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/17/2020 .	123.9609	04/07/2020 .	124.8516	Sale	76, 179				0005	1,000
110110	404		US LONG BOND(CBT) Jun 20	OLUID III I	E 1 11 14 E	Interest	00 (00 (0000	ODT 4111110T04F04D00711470	00 (04 (0000	400,0000	04/07/0000	470.0500	0.1	0 540 405	0 540 405			0005	4 000
USM0	164		US 10YR NOTE FUT Jun 20	GLWB Hedge	. Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	04/07/2020 .	179.3538	Sale	2,518,465	2,518,465			0005	1,000
TYM0	136	136,000	US TOTA NOTE FOT JUIT 20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/10/2020 .	137.2707	04/08/2020 .	137.8281	Sale	75, 122				0005	1,000
111110	130	130,000	US 5YR NOTE (CBT) Jun	OLIID Heage	. LAIIIDIT J	Interest	00/30/2020 .	TONOTOTO4EQ4D0021473	00/ 10/ 2020 .		.,04/00/2020 .			J J, 122	I J, 122			0003	1,000
FVM0	74	74,000	20	GLWB Hedge	. Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/17/2020 .	123.9609	04/08/2020	124.8984	Sale	69,018	69,018			0005	1,000
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			US 5YR NOTE (CBT) Jun	ozb Hougo		Interest	. 30, 00, 2020 .	IONOTOTOTEQTDOUZINTO				127.0004							
FVM0	17		20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	03/23/2020 .	125.4063	04/08/2020 .	124.8984	Sale	(8,714)	(8,714)			0005	1,000
			US LONG BOND(CBT) Jun			Interest													
USM0	140	140,000	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	.04/08/2020		Sale	1,995,375	1,995,375			0005	1,000
		·	US 10YR NOTE FUT Jun 20			Interest													
TYMO	115	115,000		GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	03/10/2020 .	137.2707	04/09/2020 .	138.3125	Sale	119,226	119,226			0005	1,000
			US 5YR NOTE (CBT) Jun			Interest			1						1				
FVM0	80	80,000	20	GLWB Hedge	. Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/23/2020 .	125.4063	.04/09/2020	125.2500	Sale	(12,886)	(12,886)	ļ		0005	1,000
LIONO	110		US LONG BOND(CBT) Jun	OLIED II I	E 1 11 14 E	Interest	00 (00 (0005	ODT	00/04/2025	, and an	04/00/0000	470 0000		0 100 57	0 100 00:			0005	
USM0	142	142,000	ΔU	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	04/09/2020 .	179.0000	Sale	2,130,381	2, 130, 381			0005	1,000

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							FI	uture Contracts Terminated Dece	mber 3 i	of Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	1 1
				of Item(s)														Effective-	1 !
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1 !
	Number				Schedule/	of	1				Termina-		Expiration,	Variation	, ,			and at	Value of
T:-!		N1-4:1		Income			or		T	T		T			Recognized	Adjust Basis			
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US 10YR NOTE FUT Jun 20			Interest													1 !
TYMO	75	75,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/10/2020 .	137 . 2707	04/14/2020 .	138.2188	Sale	70,725				0005	1,000
			US 5YR NOTE (CBT) Jun			Interest													
FVM0	90	90,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	03/23/2020 .	125.4063	04/14/2020 .	125.1719	Sale	(21,528)	(21,528)			0005	1,000
USMO	160		US LONG BOND(CBT) Jun	OLUD II-4	Exhibit 5	Interest	00 (00 (0000	ODT 4118111.0T0.4E0.4D0.0711479	00/04/0000	100,0000	04/14/0000	177.7188	0-1-	2, 195, 429	0 405 400			0005	1 000
08/10	100	160,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	. EXIIDIT 3	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	04/14/2020 .		Sale	2, 195,429	2, 195, 429			0005	1,000
TYM0	20	20,000	03 TOTH NOTE TOT JUIT 20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/10/2020 .	137.2707	04/15/2020	139. 1875	Sale	38,236	38,236			0005	1,000
111110	20	20,000	US 5YR NOTE (CBT) Jun	OLIID Houge	LAIIIDIT J	Interest	. 30/ 00/ 2020 .	IONOTOTOTE QTE DOUZINTO										0000	1,000
FVM0	24	24.000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT1UAUICTO4EQ4D06ZH473	03/23/2020 .	125,4063	04/17/2020 .	125,4063	Sale	(115)	(115)			0005	1,000
		,	US 10YR NOTE FUT Jun 20			Interest									,				1
TYM0	24	24,000		GLWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT1UAUICT04EQ4D06ZH473	03/10/2020	137.2707	04/20/2020	139.0781	Sale	43,258	43,258			0005	1,000
			US 5YR NOTE (CBT) Jun			Interest													1
FVM0	33	33,000	20	GLWB Hedge	. Exhibit 5	Rate	.,06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/23/2020 .	125.4063	04/20/2020 .	125.4609	Sale	1,646	1,646			0005	
			US LONG BOND(CBT) Jun			Interest													
USM0	15	15,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	04/20/2020 .	180.7813	Sale	251,760	251,760			0005	1,000
EVIVO	45		US 5YR NOTE (CBT) Jun	OL HID III I	E 1 10 14 E	Interest	00 (00 (0000	ODT 4111110T04F04D00711470	00 (00 (0000	405 4000	04/00/0000	405.0504	0.1	(775)	(775)			0005	4 000
FVM0	15	15,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/23/2020 .	125.4063	04/22/2020 .	125.3594	Sale	(775)	(775)			0005	1,000
TYMO	12	12.000	US TOTH NOTE FOI JUIT 20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/10/2020 .	127 2707	.04/23/2020	139.0000	Sale	20,692	20,692			0005	1,000
111110	12	12,000	US 10YR NOTE FUT Jun 20		LAIIIDIT J	Interest	00/30/2020 .	TONOTOTOHEQHDOOZIH75	03/ 10/ 2020 .		04/20/2020			20,092	20,032			0003	1,000
TYMO	78	78,000	00 10111 1011 101 0011 20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/12/2020 .	137.2208	04/23/2020 .	139.0000	Sale	138,382	138,382			0005	1,000
			US 5YR NOTE (CBT) Jun	aziib ilougo		Interest		10/10/10/12/10/02/11/07			20, 2020								
FVMO	2	2,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/23/2020 .	125.4063	.04/23/2020	125.3516	Sale	(118)	(118)			0005	1,000
			US 5YR NOTE (CBT) Jun	-		Interest													1 !
FVM0	38	38,000	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/27/2020 .	125.1797	04/23/2020 .	125.3516	Sale	6,348	6,348			0005	1,000
			US LONG BOND(CBT) Jun			Interest													1 !
USM0	68	68,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	04/23/2020 .	181.4756	Sale	1, 188, 526	1, 188, 526			0005	1,000
7,410		24 202	US 10YR NOTE FUT Jun 20			Interest	00 100 10000	007	00/40/0000	407.0000	0.4.400.40000	400 0000	0.1		00.004				
TYM0	34	34,000	LIC 40VD NOTE FUT L 00	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/12/2020 .	137.2208	04/28/2020 .	139.0000	Sale	60,321	60,321			0005	1,000
TYMO	76	76.000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020	CBT1UAUICT04EQ4D06ZH473	03/13/2020	136.4063	04/28/2020	139.0000	Sale	196.743	196,743			0005	1,000
11MU	/6		US 5YR NOTE (CBT) Jun	dLiib neuge	EXIIIDIT 3	Interest	.00/30/2020 .	TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO	03/ 13/ 2020 .	130.4003	04/20/2020 .			190,743	190,743			0000	1,000
FVM0	22	22.000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/27/2020 .	125, 1797	.04/28/2020	125.3750	Sale	4, 191	4, 191			0005	1,000
1 11110			US 5YR NOTE (CBT) Jun	GEND Houge	LAIIIDI CO	Interest	. 307 007 2020 .	TONOTOTO-LEGISOSEITTO			.3047 207 2020 .			, 101	, 101				1,000
FVM0	59	59,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	.03/30/2020 .	125.3438	.04/28/2020		Sale	1,559	1,559			0005	1,000
			US LONG BOND(CBT) Jun	,		Interest													1 1
USM0	165		20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	04/28/2020 .	181.9063	Sale	2,954,973	2,954,973			0005	1,000
			US 10YR NOTE FUT Jun 20		1	Interest				1					1				1 1
TYM0	70	70,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/13/2020 .	136.4063	04/30/2020 .	139.1719	Sale	193,242	193,242			0005	1,000
E1/110		0.000	US 5YR NOTE (CBT) Jun	OLUMB III I	F 1 11 14 F	Interest	00 (00 (0000	ODT	00 (00 (000)	405 04	04/00/0000	405 50=-						0005	
FVM0	2		20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/30/2020 .	125.3438	04/30/2020 .	125.5078	Sale	319	319	····		0005	1,000
USMO	11		US LONG BOND(CBT) Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	.04/30/2020	181.4063	Sale	191,499	191,499			0005	1,000
USMU	ļ''		US 10YR NOTE FUT Jun 20	OLHD Houge	LAIIIDI L J	Interest	. 30/ 30/ 2020 .	IUNUTUTU4EQ4D002F1473		100.9922				191,499	181,489			0000	1,000
TYMO	16	16.000	SO TOTAL HOLE TOT OUT 20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/13/2020 .	136,4063	05/05/2020 .	138.8750	Sale	39,420	39,420			0005	1,000
111110			US 5YR NOTE (CBT) Jun	ound riouge	EXIIIDITE O	Interest	. 30/00/2020 .	TONOTOTO-LA-BOOLINTO			.30/00/2020							0000	1,000
FVMO	4	4,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/30/2020 .	125.3438	05/05/2020 .	125 . 4063	Sale	232	232			0005	1,000
			US 5YR NOTE (CBT) Jun		1	Interest	1								1				1 1
FVM0	20	20,000	20	GLWB Hedge	. Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/01/2020 .	125.4688	.05/05/2020	125.4063	Sale	(1,346)	(1,346)			0005	1,000
			US 5YR NOTE (CBT) Jun		<u></u>	Interest				1					1			[1 1
FVM0	34		20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/02/2020 .	125.3750	05/05/2020 .	125.4063	Sale	899	899			0005	1,000
			US LONG BOND(CBT) Jun	ar with the state of	l	Interest	00 (00 :	opt	00/04/		05 (05 (555	,		,	,				
USM0	99	99,000	2U	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	05/05/2020 .	180.3750	Sale	1,621,391	1,621,391	}		0005	1,000
TYM0	29	29.000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT 1UAU1CT04EQ4D06ZH473	.03/13/2020 .	136,4063	.05/06/2020	138.5313	Sale	61,480	61,480			0005	1,000
11MU	29	29,000	US 10YR NOTE FUT Jun 20	ишир пецуе	LAIIIDI L 3	Interest	00/00/2020 .	IUAUTCTU4EQ4DU02H4/3	00/ 10/2020 .	130.4063	00/00/2020 .		5ale	01,480				0000	1,000
TYMO	59	59.000	OU TOTA WOLL TOT JUIT 20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/13/2020 .	136.4063	.05/07/2020	139.2969	Sale	170,251	170,251			0005	1,000
111110			US 10YR NOTE FUT Jun 20			Interest	.30/00/2020 .	10A010104EQ4D00ZF473		1				170,231	1/0,231				1,000
TYMO	41	41.000		GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	.03/17/2020 .	135.8906	.05/07/2020	139,2969	Sale	139.451	139,451			0005	1,000
	,						r		p		p. 20					p			

SCHEDULE DB - PART B - SECTION 2

							Г	uture Contracts Terminated Dece	ember 3 i	of Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	1 1
				of Item(s)														Effective-	1 1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1 !
	Number				Schedule/	of					Termina-		Expiration,	Variation	, ,			and at	Value of
T:-1		N1-4:1		Income			or		T1-	T		T			Recognized	Adjust Basis			
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US 5YR NOTE (CBT) Jun			Interest													1 !
FVM0	15	15,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/13/2020 .	125.0625	05/07/2020 .	125.7734	Sale	10,592	10,592			0005	1,000
		.=	US 5YR NOTE (CBT) Jun			Interest													
FVM0	15	15,000	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	04/15/2020 .	125.5625	05/07/2020 .	125.7734	Sale	3,092	3,092			0005	1,000
FVMO	04	04.000	US 5YR NOTE (CBT) Jun	CLUID Hadaa	Exhibit 5	Interest	00 (00 (0000	ODT 4UMULOTO 4EO 4DOC7U479	04/46/0000	105 4000	05 (07 (0000		0-1-	0.005	6,635			0005	1 000
FVMU	24	24,000	US LONG BOND(CBT) Jun	GLWB Hedge	EXHIBIT 5	Rate Interest	.,06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/16/2020 .	125.4922	05/07/2020 .	125.7734	Sale	6,635	0,033			0000	1,000
USMO	108	108,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163 0022	.05/07/2020	181.0938	Sale	1,846,415	1,846,415			0005	1,000
001110			US 10YR NOTE FUT Jun 20		LAIIIDIT J	Interest		IONOTOTOTE QTE DOUZINTO		100.3322	. 303/01/2020							0000	1,000
TYM0	55	55.000	00 10111 11012 1 01 0011 20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT1UAUICTO4EQ4D06ZH473	03/17/2020 .	135.8906	05/11/2020 .	138.6719	Sale	152.693	152,693			0005	1,000
			US 5YR NOTE (CBT) Jun	g		Interest													
FVM0	60	60,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT 1UAUICT04EQ4D06ZH473	.04/16/2020	125.4922	.05/11/2020	125.4688	Sale	(1,696)	(1,696)			0005	1,000
			US LONG BOND(CBT) Jun			Interest													1
USM0	60	60,000	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163.9922	05/11/2020 .		Sale	881,411	881,411			0005	
			US LONG BOND(CBT) Jun			Interest													
USM0	14	14,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 _	163.9922	05/12/2020	179.8125	Sale	221,413	221,413			0005	1,000
71/10			US 10YR NOTE FUT Jun 20			Interest	00 (00 (0000	ODT 411111 OTO 450 450 0711470	00/47/0000	405 0000	05/44/0000	100 0405	0.1	20.000	00.000			0005	4 000
TYM0	29	29,000	LIC EVE NOTE (CET) I	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/17/2020 .	135.8906	05/14/2020 .	139.3125	Sale	99,089	99,089			0005	
FVM0	22	22,000	US 5YR NOTE (CBT) Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020	CBT 1UAUICT04EQ4D06ZH473	.04/16/2020	105 4000	.05/14/2020	125.7109	Sale	4,707	4,707			0005	1,000
FYNIU	22	22,000	US LONG BOND(CBT) Jun	ULIID neuge	EXIIIDIT 3	Interest	. 00/30/2020 .	TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO TONOTOTO	04/10/2020 .	120.4922	00/ 14/2020 .	125.7 109		4,707	4,707			0000	1,000
USMO	30	30,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163 9922	05/14/2020 .	181.3438	Sale	520,394	520,394			0005	1,000
COMO			US 10YR NOTE FUT Jun 20	GEND Houge	Exilibre 0	Interest		IONOTOTO-LA-BOOZIATO										0000	1,000
TYMO	89	89,000	00 10111 11012 1 01 0411 20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	.03/17/2020 .	135.8906	.05/18/2020	138.7031	Sale	249,865	249,865			0005	1,000
			US 5YR NOTE (CBT) Jun			Interest													
FVM0	9	9,000	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/16/2020 .	125.4922	05/18/2020 .	125.4219	Sale	(675)	(675)			0005	
			US 5YR NOTE (CBT) Jun			Interest													1 !
FVM0	63	63,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/21/2020 _	125.5313	. 05/18/2020 .	125.4219	Sale	(7, 195)	(7, 195)			0005	1,000
			US 5YR NOTE (CBT) Jun			Interest													
FVM0	22		20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/24/2020 .	125.4063	05/18/2020 .	125.4219	Sale	238	238			0005	1,000
FVM0	14	14.000	US 5YR NOTE (CBT) Jun	CLUID Hadaa	Exhibit 5	Interest Rate	.06/30/2020	CRT 11/41/1/CT04F04D067H473	05 (04 (0000	125.3438	05 /40 /0000	125,4219	0-1-	1.027	1 007			0005	1 000
FVMU	14		US LONG BOND(CBT) Jun	GLWB Hedge	. EXHIBIT 3	Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/01/2020 .	120.3438	05/18/2020 .	125.4219	Sale	1,021	1,027			0000	1,000
USMO	11	11.000	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	163,9922	.05/18/2020	178.5625	Sale	160,218	160,218			0005	1,000
00m0			US LONG BOND(CBT) Jun	OLIID Heage	LAIIIDIT J	Interest		IDADICIO4EQ4D00ZIH73	02/24/2020 .	100.3322	.303/ 10/ 2020 .			100,210	100,210			0003	1,000
USM0	130		20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT 1UAUICTO4EQ4D06ZH473	.02/25/2020 .	166.7491	05/18/2020	178,5625	Sale	1.535.076	1,535,076			0005	1,000
			US 10YR NOTE FUT Jun 20	g		Interest													
TYMO	129	129,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	03/17/2020 .	135.8906	05/19/2020 .	138.8281	Sale	378,288	378,288			0005	
			US 5YR NOTE (CBT) Jun			Interest			1	I									
FVM0	29		20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	05/01/2020 .	125.3438	05/19/2020 .	125.5234	Sale	5,072	5,072			0005	1,000
			US 5YR NOTE (CBT) Jun			Interest				1					1				1
FVM0	20	20,000		GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/08/2020 .	125.6250	05/19/2020 .	125.5234	Sale	(2, 127)	(2, 127)			0005	
110110	404		US LONG BOND(CBT) Jun	OL WID III I	F 1 11 14 F	Interest	00 (00 (0000	ODT 411111 OTO 450 (2007) 470	00 (05 (0000	400 7404	05 (40 (0000	470 5005		4 400 000	4 400 000			0005	4
USMO	101	101,000	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	166.7491	05/19/2020 .	178.5625	Sale	1,192,636	1, 192, 636			0005	1,000
USMO	19	19.000	US LONG BOND(CBT) Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/26/2020 .	166.6250	.05/19/2020	178.5625	Sale	226,716	226,716			0005	1,000
03/10	19	19,000	US LONG BOND(CBT) Jun	ULIID neuge	EXIIIDIT 3	Interest	.00/30/2020 .	TOAUTCTU4EQ4DU02N473	.02/20/2020 .	100.0230	.00/ 19/2020 .	1/0.3023		220,710	220,710			0003	1,000
USMO	52	52,000	20 LUNG BUND(CBT) Jun	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/27/2020 .	167.3750	.05/19/2020 .	178.5625	Sale	581,484	581,484			0005	1,000
			US 10YR NOTE FUT Jun 20		- Lambit V	Interest		IONOTOTOTEQTDOUZINTO		1									
TYMO	47	47,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/17/2020 .	135.8906	05/21/2020	139.1094	Sale	151,045	151,045			0005	1,000
		, , , , , , , , , , , , , , , , , , , ,	US 10YR NOTE FUT Jun 20			Interest					, , , , , , , , , , , , , , , , , , , ,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
TYM0	45	45,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/20/2020 .	136.8125	.05/21/2020 .	139.1094	Sale	103, 134	103, 134			0005	1,000
			US 10YR NOTE FUT Jun 20			Interest				I									
TYM0	202	202,000		GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/23/2020 .	138.3281	.05/21/2020 .	139 . 1094	Sale	156,795	156,795			0005	
L			US 10YR NOTE FUT Jun 20			Interest							_					l	1
TYM0	174	174,000	UO 40VD NOTE ELT.	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/23/2020 .	138.3281	.05/21/2020 .	139.0781	Sale	129,624	129,624			0005	
TVIIO	40	10.000	US 10YR NOTE FUT Jun 20		F 1 11 14 F	Interest	00 /00 /0005	ODT	00/07/2022	400 00:-	05 (04 (0005	400.070		20.5	20.0			0005	
TYM0	42	42,000	LIC 40VD NOTE FUT 1 00	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/27/2020 .	1138.2813	05/21/2020 .	139.0781	Sale	33,258	33,258	}		0005	
TYM0	115	115.000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/30/2020	100 6075	.05/21/2020	139.0781	Sale	44.343	44.343			0005	1,000
1 TINU	10	113,000		ишть пеиде	. LXIIIDIT 3	nate	00/30/2020 .	OD1 10AUTGT04EQ4DU0ZR473		130.08/3	03/21/2020			44,343	44,343			ບບບວີ	1,000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	í l
				of Item(s)														Effective-	1
				Hedged,		T ()	Date of						Indicate	0 1 "	Gain	Gain (Loss)		ness at	1
	Niconologia			Used for	0-1	Type(s)	Maturity				T		Exercise,	Cumulative	(Loss)	Used to		Inception	1 1/-16
Ticker	Number	Notional		Income	Schedule/ Exhibit	of Diak(a)	or Evniro		Trade	Transaction	Termina-	Tormination	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
	Of	Amount	Description	Generation or Replicated	Identifier	Risk(s) (a)	Expira-	Exchange	Date	Transaction Price	tion Date	Termination Price	Maturity or Sale	Margin at	in Current	of Hedged	Deferred	Termination	One (1) Point
Symbol	Contracts	Amount	Description US 10YR NOTE FUT Jun 20		ideritiller	Interest	tion	Exchange	Date	FIICE	Date	FIICE	Sale	Termination	Year	Item	Deferred	(b)	POIIIL
TYMO	67	67,000	OO TOTTI NOTE TOT OUT 20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/01/2020 .	139.0625	.05/21/2020 .	139.0781	Sale	710	710			0005	1,000
			US 10YR NOTE FUT Jun 20			Interest													1
TYM0	32	32,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Rate Interest	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/02/2020 .	138.9844	.05/21/2020 .	139.0781	Sale	2,840	2,840			0005	1,000
TYM0	20	20,000	US TOTA NOTE FOI JUIT 20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/13/2020 .	138.0313	.05/21/2020 .	139.0781	Sale	20,838	20,838			0005	1,000
			US 10YR NOTE FUT Jun 20			Interest					, _ ,								
TYM0	175	175,000	LIO 40VD NOTE FUT I OO	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/16/2020 .	139 . 1563	.05/21/2020 .	139.0781	Sale	(14,553)	(14,553)			0005	1,000
TYMO	20	20,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/17/2020 .	138 9063	.05/21/2020 .	139.0781	Sale	3.338	3,338			0005	1,000
11110			US 10YR NOTE FUT Jun 20		LAMBIT O	Interest		TOTOTOTOTE GOODENTO						,0,000	,0,000			0000	
TYM0	100	100,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/21/2020 .	139.3750	.05/21/2020	139.0781	Sale	(30, 191)	(30, 191)			0005	1,000
TYM0	76	76,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	04/22/2020 .	120 0044	.,05/21/2020 .	139.0781	Sale	6.743	6,743			0005	1,000
111110			US 10YR NOTE FUT Jun 20		LXIIIDIT J	Interest	00/30/2020 .	IDAOTOTO4EQ4D00ZF473	04/ 22/ 2020 .	130.3044	03/21/2020 .			0,740	0,740			0003	1,000
TYM0	42	42,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.04/24/2020 .	139.0938	.05/21/2020	139.0781	Sale	(867)	(867)			0005	1,000
TYMO	55	FF 000	US 10YR NOTE FUT Jun 20		Fbibia F	Interest	00 (00 (0000	CDT 411A111.0T0.4F0.4D0.6711.479	04/07/0000	100 0500	05/04/0000	100 0701	0-1-	00 007	00 007			0005	1 000
ITMU		55,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/27/2020 .	138.6563	05/21/2020 .	139.0781	Sale	22,927	22,927			0005	1,000
TYM0	52	52,000		GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/29/2020 .	138.9531	.05/21/2020 .	139.0781	Sale	6,239	6,239			0005	1,000
77/440	40	40.000	US 10YR NOTE FUT Jun 20		F	Interest	00 (00 (0000	0DT 4UUUU 0T0 4F0 4D007U470	05 (04 (0000	100 0750	05 (04 (0000	100 0701		0.540	0.540			2005	1
TYM0	43	43,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/01/2020 .	138.8750	05/21/2020 .	139.0781	Sale	8,519	8,519			0005	1,000
TYM0	65	65,000	00 TOTT NOTE TOT OUT 20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/04/2020	138.9844	.05/21/2020 .	139.0781	Sale	5,767	5,767			0005	1,000
			US 10YR NOTE FUT Jun 20			Interest													1
TYM0	84	84,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	. Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/08/2020 .	139.0000	.05/21/2020 .	139.0781	Sale	6, 140	6,140			0005	1,000
TYMO	8	8.000	US TOTH NOTE FOT JUN 20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/12/2020 .	138.9688	.05/21/2020 .	139.0781	Sale	836				0005	1,000
			US 10YR NOTE FUT Jun 20			Interest													
TYM0	98	98,000	LIO 40VD NOTE FUT 1 00	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/13/2020 .	139.2500	.05/21/2020 .	139.0781	Sale	(17,337)	(17,337)			0005	1,000
TYMO	65	65,000	US 10YR NOTE FUT Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	05/15/2020 .	139 3125	.05/21/2020 .	139.0781	Sale	(15,561)	(15,561)			0005	1,000
111110			US 10YR NOTE FUT Jun 20		LAMBIT O	Interest		TOTOTOTOTE GOODENTO						(10,001)	(10,001)			0000	1,000
TYM0	27	27,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/20/2020 .	139.0938	.05/21/2020 .	139.0781	Sale	(557)	(557)			0005	1,000
EVM0	22	22,000	US 5YR NOTE (CBT) Jun	GLWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/08/2020 .	125.6250	.05/21/2020 .	125.6406	Sale	238	238			0005	1,000
1 VIIIO	22	22,000	US 5YR NOTE (CBT) Jun	dLiib Heage	LXIIIDIT J	Interest	00/30/2020 .	IDAOTOTO4EQ4D00ZF473	00/00/2020 .	123.0230	03/21/2020 .	125.0400		200	230			0003	1,000
FVM0	55	55,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/13/2020 .	125.6953	.05/21/2020 .	125.6406	Sale	(3,273)	(3,273)			0005	1,000
FVMO	7	7,000	US 5YR NOTE (CBT) Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CDT HUMUICTO/EC/ADOC714/70	05/15/2020 .	105 7100	05/21/2020	125.6406	Sale	(580)	(580)			0005	1,000
1.41110	/	,,,000	US LONG BOND(CBT) Jun	псир пеиде	LAIIIDIL 3	Interest	00/30/2020 .	CBT1UAUTCT04EQ4D06ZH473		123.7 188	05/21/2020 .	120.0400	sare	(380)	(380)			0000	1,000
USM0	44	44,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/27/2020 .	167.3750	.05/21/2020 .	179.6250	Sale	538,775	538,775			0005	1,000
LIGNO	238	238.000	US LONG BOND(CBT) Jun 20	CI WP. Hadaa	Evhibi+ E	Interest	06 /20 /0000	CDT 4UAULOTO 4FO 4FO 4FO 4FO 4FO 4FO 4FO 4FO 4FO 4F	00/00/0000	170 0010	0E /01 /0000	170 0050	Sale	0 000 500	0 000 500			0005	1,000
USMO	238	238,000	US LONG BOND(CBT) Jun	GLWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUTCT04EQ4D06ZH473	02/28/2020 .	1/0.2813	05/21/2020 .	179.6250	5ale	2,222,590	2,222,590			0000	1,000
USM0	117	117,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/04/2020 .	172.3125	.05/21/2020 .	179.6250	Sale	854,962	854,962			0005	1,000
			US LONG BOND(CBT) Jun			Interest								= ===					1
USMO	261	261,000	US LONG BOND(CBT) Jun	GLWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/06/2020 .	180.0625	05/21/2020 .	179.6250	Sale	(115,528)	(115,528)			0005	1,000
USM0	234	234,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/09/2020 .	185.4650	.05/21/2020 .	179.6250	Sale	(1,367,770)	(1,367,770)			0005	1,000
			US LONG BOND(CBT) Jun			Interest													
USM0	545	545,000	US LONG BOND(CBT) Jun	GLWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/10/2020 .	178.0618	05/21/2020 .	179.6250	Sale	849, 147	849, 147			0005	1,000
USMO	272	272,000	20	GLWB Hedge	. Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/12/2020 .	178.3074	.05/21/2020 .	179.6250	Sale	356,985	356,985	[0005	1,000
			US LONG BOND(CBT) Jun			Interest													
USM0	316	316,000	20 DONO CORTA has	GLWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/13/2020 .	176 . 4063	.05/21/2020 .	179.6250	Sale	1,015,502	1,015,502			0005	1,000
USM0	535	535,000	US LONG BOND(CBT) Jun 20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/17/2020 .	173 1486	.05/21/2020 .	179.6250	Sale	3,462,110	3,462,110			0005	1,000
			US LONG BOND(CBT) Jun	Same Houge		Interest													
USM0	20	20,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT 1UAUICT04EQ4D06ZH473	.03/17/2020	172.9063	.05/21/2020	179.6250	Sale	134.273	134,273	L		0005	1.000

SCHEDULE DB - PART B - SECTION 2

		,					1	uture Contracts Terminated Dece	1	of Current Y			,						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	ı l
				of Item(s)														Effective-	ı
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	ı
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	ı
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US LONG BOND(CBT) Jun			Interest		-											1
USM0	4	4,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/20/2020 .	176.4375	.05/21/2020 .	179.6250	Sale	12,730	12,730			0005	1,000
110110	400	400 000	US LONG BOND(CBT) Jun	at the state of		Interest	00 100 10000	007	00 (00 (0000	470 0407	05 (04 (0000	470 0050		500 440	500 440			0005	
USM0	166	166,000	US LONG BOND(CBT) Jun	GLWB Hedge	Exhibit 5	Rate Interest	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/20/2020 .	176.0467	.05/21/2020	179.6250	Sale	593, 142	593, 142			0005	1,000
USMO	427	427,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/23/2020 .	180 . 1298	.05/21/2020	179.6250	Sale	(217,735)	(217,735)			0005	1,000
00110			US LONG BOND(CBT) Jun	aziib ilougo		Interest		10.0000124100021110							(2.17,100)				1
USM0	92	92,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.03/30/2020 .	180.2500	.05/21/2020	179.6250	Sale	(57,972)	(57,972)			0005	1,000
			US LONG BOND(CBT) Jun			Interest													ı l
USM0	58	58,000	US LONG BOND(CBT) Jun	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/01/2020 .	181.2500	.05/21/2020	179.6250	Sale	(94,547)	(94,547)			0005	1,000
USMO	31	31.000	20 LUNG BUND(UBT) Jun	GLWB Hedge	Exhibit 5	Interest Rate	06/30/2020	CBT1UAUICT04EQ4D06ZH473	04/02/2020	181 8750	05/21/2020	179.6250	Sale	(69,908)	(69,908)			0005	1,000
Odilio			US LONG BOND(CBT) Jun	acinb riouge	LXIIIDIC O	Interest		TOTOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTOTE GENERAL TOTOTOTOTOTOTE GENERAL TOTOTOTOTOTE GENERAL TOTOTOTOTOTE GENERAL TOTOTOTOTOTE GENERAL TOTOTO	04/ 02/ 2020 .		.00/ 1/ 1/ 2020 .			(00,000)	(00,000)			0000	1
USM0	48	48,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/03/2020 .	181.8339	.05/21/2020	179.6250	Sale	(106,274)	(106,274)			0005	1,000
			US LONG BOND(CBT) Jun			Interest													í l
USM0	14	14,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	. <u>.</u> 04/13/2020 .	177.9688	05/21/2020	179.6250	Sale	23,117	23,117			0005	1,000
USM0	12	12.000	US LONG BOND(CBT) Jun	GLWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/15/2020 .	180.6250	.05/21/2020	179.6250	Sale	(12,061)	(12,061)			0005	1,000
03110	12	12,000	US LONG BOND(CBT) Jun	OLIID Heage	LXIIIDIT J	Interest	00/30/2020 .	IDAOTOTO4EQ4D0021H73	04/ 13/ 2020 .	100.0230	03/21/2020			(12,001)	(12,001)			0003	1,000
USM0	233	233,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.04/16/2020 .	181.2500	.05/21/2020	179.6250	Sale	(379,822)	(379,822)			0005	1,000
			US LONG BOND(CBT) Jun			Interest													ı l
USM0	18	18,000		GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/17/2020 .	180 . 1875	05/21/2020 .	179.6250	Sale	(10,217)	(10,217)			0005	1,000
USMO	97	97,000	US LONG BOND(CBT) Jun	GLWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.04/21/2020 .	182.2500	.05/21/2020	179.6250	Sale	(255, 123)	(255, 123)			0005	1,000
Odiiio			US LONG BOND(CBT) Jun	dLiib fledge	LAIIIDIT J	Interest	00/00/2020 .	IONOTOTO-LQ-DOOZIA70	04/21/2020 .	102.2300	00/21/2020			(255, 126)	(200, 120)			0000	1,000
USM0	55	55,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/22/2020 .	180.9063	.05/21/2020 .	179.6250	Sale	(70,750)	(70,750)			0005	1,000
			US LONG BOND(CBT) Jun			Interest													ı l
USM0	65	65,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/24/2020 .	181.7500	.05/21/2020	179.6250	Sale	(138,458)	(138,458)			0005	1,000
USMO	33	33,000	US LONG BOND(CBT) Jun 20	GLWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/27/2020 .	180 5938	.05/21/2020	179.6250	Sale	(32, 137)	(32, 137)			0005	1,000
OGIIIO			US LONG BOND(CBT) Jun	aLiib riougo	LAMBIT O	Interest		TOTOTOTE GEOGRAPH CO.	04/21/2020 .					(02, 107)				0000	1
USM0	41	41,000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/29/2020 .	181.3125	.05/21/2020 .	179.6250	Sale	(69,397)	(69,397)			0005	1,000
110110	59	50.000	US LONG BOND(CBT) Jun	01.110.11		Interest	00 (00 (0000	ODT 44444000744704D0074470	05 (04 (0000	400 5000	05 (04 (0000	470 0050		(57, 450)	(57, 450)				
USM0	59	59,000	US LONG BOND(CBT) Jun	GLWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/01/2020 .	180.5938	05/21/2020 .	179.6250	Sale	(57,459)	(57,459)			0005	1,000
USMO	70	70.000	20	GLWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT1UAUICTO4EQ4D06ZH473	.05/04/2020 .	180.6875	.05/21/2020	179.6250	Sale	(74,734)	(74,734)			0005	1,000
		,	US LONG BOND(CBT) Jun			Interest								, , ,					
USM0	105	105,000	20	GLWB Hedge	. Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/08/2020 .	179.7500	.05/21/2020 .	179.6250	Sale	(13,664)	(13,664)			0005	1,000
LICMO	140	440.000	US LONG BOND(CBT) Jun	CL WP. Hadaa	Evhibit E	Interest	06 /20 /0000	CDT 4114111.0T0.4F0.4D0.07114.70	0E /12 /0000	100 7500	0E /01 /0000	170 0050	0-1	/404 4001	(404 400)			0005	1,000
USM0	119	119,000	US LONG BOND(CBT) Jun	GLWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	. 05/13/2020 .	180.7300	.05/21/2020	179.6250	Sale	(134,486)	(134,486)			0005	1,000
USM0	80	80,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/15/2020 .	180.8750	.05/21/2020	179.6250	Sale	(100,410)	(100,410)	[0005	1,000
		,	US LONG BOND(CBT) Jun			Interest													
USM0	17	17,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	. 05/20/2020 .	179.5625	.05/21/2020 .	179.6250	Sale	976	976			0005	1,000
USU0	10	10.000	US LONG BOND(CBT) Sep	GLWB Hedge	. Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	170 1500	.05/22/2020 .	178.7500	Sale	5,887	5,887			0005	1,000
0300	10		US LONG BOND(CBT) Sep	GLIID Reage		Interest		IUAUTUTU4EQ4DU02F473		1/0.1303		1/0./5000	sare					0000	1,000
USU0	14	14,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	. 05/21/2020 .	178 . 1563	.05/26/2020	177.3750	Sale	(11,008)	(11,008)			0005	1,000
			US LONG BOND(CBT) Sep			Interest													
USU0	11	11,000	20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	.05/21/2020 .	178.0696	05/26/2020	177.3750	Sale	(7,696)	(7,696)			0005	1,000
FVU0	12	12.000	US 5YR NOTE (CBT) Sep	GLWB Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020 .	125 /210	.05/26/2020	125.3594	Sale	(807)	(807)			0005	1,000
1 100	12	12,000	US 5YR NOTE (CBT) Sep	OLID Houge		Interest	03/ 00/ 2020 .	10A010104L44D002F473		123.4219	00/ 20/ 2020 .	120.0094		(007)				0000	1,000
FVU0	67	67,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020 .	125.4688	.05/26/2020	125.3594	Sale	(7,651)	(7,651)	ļ		0005	1,000
			US 10YR NOTE FUT Sep 20			Interest													
TYU0	6	6,000	UO 40VD NOTE EUT 0	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7656	.05/26/2020	138.6406	Sale	(779)	(779)			0005	1,000
TYU0	4	1 000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	100 7000	.05/26/2020	138.6406	Sale	(160)	(160)			0005	1,000
1100		, ,000	US LONG BOND(CBT) Sep	OLID House		Interest	00/ 00/ 2020 .	10AUT0104EQ4D002F473		130.7909	00/ 20/ 2020 .	130.0400	oale	(100)	100)			0000	1,000
USU0	130	130,000		GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020 .	178.0696	.05/27/2020	178.0313	Sale	(5,646)	(5,646)			0005	1,000

SCHEDULE DB - PART B - SECTION 2

_								uture Contracts Terminated Dece	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	or ourrone	i oui								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Tielcer	I I	Matianal				1			Trada	Transaction		Tarmination						I I	
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US 5YR NOTE (CBT) Sep			Interest													1
FVU0	17	17,000		GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	125.4688	05/27/2020 .	125.4531	Sale	(347)	(347)			0005	1,000
			US 5YR NOTE (CBT) Sep			Interest													
FVU0	70		20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	125.43/5	.05/27/2020 .	125.4531	Sale	756	756			0005	
TYU0	59	59,000	US 10YR NOTE FUT Sep 20	CI IIID Hadaa	Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	.05/27/2020 .	138.8750	Sale	4,313	4,313			0005	1,000
1100			US LONG BOND(CBT) Sep	GLWB Hedge	EXIIIDIL 3	Interest	.09/30/2020 .	. UNUTCTU4EQ4DU02N473	03/21/2020 .	130.7909	03/21/2020 .			4,313	4,313			0005	1,000
USUO	13	13.000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020	178 0606	.05/28/2020 .	177.0938	Sale	(12,751)	(12,751)			0005	1,000
0000			US 5YR NOTE (CBT) Sep	OLIID Houge	LAIIIDIT J	Interest	. 33/ 30/ 2020 .	IONOTOTOTE GENOLET HTO						(12,731)	(12,751)			0000	1,000
FVU0	25		20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	05/21/2020 .	125,4375	.05/28/2020 .	125.3906	Sale	(1,292)	(1,292)			0005	1,000
			US LONG BOND(CBT) Sep	g		Interest								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
USU0	6	6,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT 1UAUICT04EQ4D06ZH473	.05/21/2020	178.0696	.05/29/2020	178.0000	Sale	(447)	(447)			0005	1,000
			US 10YR NOTE FUT Sep 20	-		Interest													1
TYU0	29	29,000		GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	05/29/2020 .	139.0000	Sale	5,745	5,745			0005	
			US LONG BOND(CBT) Sep			Interest													1
USU0	60		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.06/02/2020 .	177 . 1563	Sale	(55, 105)	(55, 105)			0005	1,000
			US 5YR NOTE (CBT) Sep			Interest													1
FVU0	65		20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	125.4375	06/02/2020 .	125.4922	Sale	3,241	3,241			0005	1,000
71/110	45		US 10YR NOTE FUT Sep 20			Interest	00 (00 (0000	ODT 411111 0TO 4FO 4FO 0FO 11470	05 (04 (0000	100 7000	00 (00 (0000	400 7000	0.1	(75)	(75)				4 000
TYU0	15	15,000	LIO I ONO DOND (ODT) O	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	. 05/21/2020	138.7969	06/02/2020 .	138.7969	Sale	(75)	(75)			0005	1,000
USU0	87		US LONG BOND(CBT) Sep	GLWB Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020	170 0606	06/03/2020 .	175.4375	Colo	(229, 435)	(229,435)			0005	1,000
0300	01		US 5YR NOTE (CBT) Sep	dLiib neage	EXIIIDIL 3	Interest	.09/30/2020 .	OBT ONUTCTU4EQ4DU02N473	05/21/2020 .	178.0696		1/3.43/3	Sale	(229,433)	(229,400)			0005	1,000
FVU0	107		20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020	125 4375	06/03/2020	125,2109	Sale	(24,759)	(24,759)			0005	1,000
1 100			US 10YR NOTE FUT Sep 20		- LXIIIDIT O	Interest	. 300/ 00/ 2020 .	IONOTOTO-EQ-BOOZITITO		120.4070	00/ 00/ 2020 .			(24,700)					1,000
TYU0	44	44,000	00 10111 NOTE 1 01 00P 20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	.06/03/2020 .	138.1719	Sale	(27,721)	(27,721)			0005	1,000
			US LONG BOND(CBT) Sep			Interest													
USU0	78	78,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020	178.0696	.06/04/2020 .	174.0625	Sale	(312,950)	(312,950)			0005	1,000
			US 5YR NOTE (CBT) Sep			Interest													1
FVU0	54	54,000	20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	125.4375	06/04/2020 .	125 . 1094	Sale	(17,979)	(17,979)			0005	1,000
			US 10YR NOTE FUT Sep 20			Interest													1
TYU0	62	62,000		GLWB Hedge	. Exhibit 5	Rate	09/30/2020 _	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	. 06/04/2020 .	137.7813	Sale	(63,280)	(63,280)			0005	1,000
			US LONG BOND(CBT) Sep			Interest				.=									1
USU0	200		20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.06/05/2020 .	172 . 1250	Sale	(1,189,937)	(1,189,937)			0005	1,000
EVI IO	110	110,000	US 5YR NOTE (CBT) Sep	CL WD 11-4	Exhibit 5	Interest	.09/30/2020	ORT 4UMULOTO 4FO 4FO 6F0 7U479	05 (04 (0000	105 4075	.06/05/2020	124.7188	0-1-	(70 504)	(70 504)			0005	1,000
FVU0	110		US 10YR NOTE FUT Sep 20	GLWB Hedge	EXHIBIT 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	120.43/0	.,06/03/2020 .	124.7 188	Sale	(79,594)	(79,594)			0000	1,000
TYU0	125	125,000	ου τυτη πυτέ FUT δερ 20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	06/05/2020 .	136.9688	Sale	(229, 145)	(229, 145)			0005	1,000
1100	123	120,000	US LONG BOND(CBT) Sep	unin Heuge	LAMBIL J	Interest	.303/ 30/ 2020 .	10NOTOTO4EQ4D00ZH473		130.7909	. 30/03/2020 .			(223, 143)	(423, 143)			0000	1,000
USU0	30	30.000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT 1UAUICTO4EQ4D06ZH473	.05/21/2020	178.0696	.06/08/2020	172.8750	Sale	(155,990)	(155,990)			0005	1,000
		, , , , , , , , , , , , , , , , , , , ,	US 5YR NOTE (CBT) Sep			Interest													
FVU0	51	51,000	20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	125.4375	.06/08/2020 .	124.8594	Sale	(29,730)	(29,730)			0005	1,000
			US 10YR NOTE FUT Sep 20			Interest													
TYU0	44	44,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	05/21/2020 .	138.7969	.06/08/2020 .	137.3125	Sale	(65,533)	(65,533)			0005	1,000
			US LONG BOND(CBT) Sep			Interest													1
USU0	88		20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	06/09/2020 .	174.2500	Sale	(336,572)	(336,572)			0005	1,000
			US 5YR NOTE (CBT) Sep			Interest													1
FVU0	55		20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	125.4375	06/09/2020 .	125.1094	Sale	(18,312)	(18,312)			0005	1,000
71/10	20		US 10YR NOTE FUT Sep 20	OLUMB III I		Interest	00 (00 (0000	4111107045045051470	05 (04 (0000	400 7000	00 (00 (0000	407 7400	0.1	(04.000)	(04.000)			0005	4 000
TYU0	32	32,000	LIC LONC DOND/ODT\ C	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	06/09/2020 .	137.7188	Sale	(34,660)	(34,660)			0005	1,000
USU0	130	130,000	US LONG BOND(CBT) Sep	GLWB Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	05/21/2020 .	170 0000	06/15/2020 .	177 . 1250	Sale	(123,459)	(123,459)			0005	1,000
0300	130		US 5YR NOTE (CBT) Sep	unin neuge	LAIIIDIL 3	Interest	03/ 30/ 2020 .	ODT 01010104EQ4DU02F1473	03/21/2020 .	170.0090	.,00/ 10/2020 .		Sale	(120,409)	(120,409)			0003	
FVU0	49		20	GLWB Hedge	. Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	105 /1075	06/15/2020 .	125 . 4453	Sale	147	147			0005	1,000
1 100			US 5YR NOTE (CBT) Sep	GEND Houge	EATHOR V	Interest	.30/00/2020 .	IONOTOTOTE Q4DUOZIN70			.30/ 10/ 2020 .								1,000
FVU0	37		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/10/2020 .	125,4688	06/15/2020 .	125.4453	Sale	(1,045)	(1,045)			0005	1,000
			US 5YR NOTE (CBT) Sep	1.0090		Interest		Interest in the second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second sec							.,040)				
FVU0	19	19,000	20	GLWB Hedge	. Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.06/11/2020	125.5156	.06/15/2020	125 . 4453	Sale	(1,427)	(1,427)	<u> </u>		0005	1,000
			US 10YR NOTE FUT Sep 20			Interest	1							, , ,					
TYU0	105	105,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	06/15/2020 .		Sale	(15,294)	(15, 294)	L		0005	1,000

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							Г	uture Contracts Terminated Dece	ember 3 i	or Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
						T. m a (a)								Cumanilativa		` /			1
				Used for		Type(s)	Maturity				_		Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
- Cy20.	O O I III III III II		US LONG BOND(CBT) Sep	or respiredted	, addition	Interest			2410		2410	1 1.00	04.0		roui	ROIII	Bololioa	(2)	
USU0	48		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.06/16/2020	175.6875	Sale	(114,584)	(114,584)			0005	1,000
0000			US 5YR NOTE (CBT) Sep	alib ricago	. Eximple 0	Interest		IONOTOTO-EQ-BOOZITITO			. 307 107 2020 .			(114,004)	(114,004)			0000	1,000
FVU0	51	51,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.06/11/2020	125 5156	.06/16/2020	125.3828	Sale	(7,019)	(7,019)			0005	1,000
1 100			US LONG BOND(CBT) Sep	GLID Houge	- LANITOTE O	Interest	.30/00/2020 .	IONOTOTO-EQ-BOOZITTO			.50/ 10/ 2020 .			(7,010)	(1,010)			0000	1
USU0	85	85,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	05/21/2020 .	178.0696	.06/17/2020		Sale	(179,004)	(179,004)			0005	1,000
			US 5YR NOTE (CBT) Sep			Interest													1
FVU0	65	65,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/11/2020	125.5156	.06/17/2020	125.3984	Sale	(7,931)	(7,931)			0005	1,000
		,	US 10YR NOTE FUT Sep 20			Interest								, , , ,	, , , , ,				1
TYU0	74	74,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT 1UAUICTO4EQ4D06ZH473	05/21/2020 .	138.7969	06/17/2020 .	138.5313	Sale	(20,028)	(20,028)			0005	1,000
			US LONG BOND(CBT) Sep	-		Interest													1
USU0	61	61,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT1UAUICT04EQ4D06ZH473	05/21/2020	178.0696	06/23/2020	176.8750	Sale	(73, 180)	(73, 180)			0005	1,000
			US 5YR NOTE (CBT) Sep			Interest													1
FVU0	65	65,000	20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/11/2020 .	125.5156	06/23/2020 .	125.4844	Sale	(2,345)	(2,345)			0005	1,000
			US 5YR NOTE (CBT) Sep			Interest													1
FVU0	15		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 _	CBT1UAUICT04EQ4D06ZH473	06/12/2020	125.4844	06/23/2020	125.4844	Sale	(72)	(72)			0005	1,000
			US 10YR NOTE FUT Sep 20			Interest													1
TYU0	4	4,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	06/23/2020 .	138.7031	Sale	(394)	(394)			0005	1,000
			US LONG BOND(CBT) Sep			Interest						.=							1
USU0	89		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	1/8.0696	.07/01/2020	178.0000	Sale	(6,646)	(6,646)			0005	1,000
E1#10	40		US 5YR NOTE (CBT) Sep	01 110 11 1		Interest	00 (00 (0000	4111107045045051470	00 /40 /0000	405 4044	07/04/0000	105 5050	0.1	0.070				0005	1
FVU0	40		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/12/2020 .	125.4844	.07/01/2020 .	125.5859	Sale	3,870	3,870			0005	1,000
E1/11/0	17		US 5YR NOTE (CBT) Sep	OLUB II I	E 1 11 14 E	Interest	00 (00 (0000	ODT 4114111.0T0.4F0.4D0.0711470	00 /40 /0000	405 4000	07 (04 (0000	405 5050	0.1		4 044			0005	1 .000
FVU0	1/	17,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/18/2020 .	125.4688	.07/01/2020	125.5859	Sale	1,911	1,911			0005	1,000
FVU0	10	10,000	US 5YR NOTE (CBT) Sep	CLUID Hadaa	Exhibit 5	Interest Rate	00/20/2000	ODT 4110111.0T0.4F0.4D0.0711479	00 /40 /0000	125.4844	07/04/0000	125 . 5859	0-1-	1,549	1 540			0005	1,000
FV00	10	16,000	US 10YR NOTE FUT Sep 20	GLWB Hedge	. EXIIDIT 3	Interest	.,09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/19/2020 .	125.4844	.07/01/2020 .	120.0809	Sale	1,049	1,549			0005	1,000
TYU0	25	25,000	00 101h NOIL 101 3cp 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020	138.7969	.07/01/2020	138.8906	Sale	2,219	2,219			0005	1,000
1100	20	25,000	US LONG BOND(CBT) Sep	OLIID Houge	LAIIIDIT 5	Interest	03/00/2020 .	10A010104EQ4D00Z1470		100.7303	.0170172020			2,213				0000	1,000
USU0	52	52,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178 0696	07/02/2020 .	178.2500	Sale	9, 117	9, 117			0005	1,000
0000			US 10YR NOTE FUT Sep 20		LAMIDIC O	Interest	.307 007 2020 .	TOTOTOTOTE GENERAL TO			.3017 027 2020 .				, 111				1,000
TYU0	50	50.000		GLWB Hedge	Exhibit 5	Rate	09/30/2020	CBT1UAUICT04EQ4D06ZH473	.05/21/2020 .	138.7969	.07/02/2020	139.0625	Sale	13.030	13,030			0005	1,000
		,	US LONG BOND(CBT) Sep			Interest													1
USU0	12	12,000	20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.07/06/2020	177.7500	Sale	(3,895)	(3,895)			0005	1,000
			US 5YR NOTE (CBT) Sep			Interest													1
FVU0	14		20	GLWB Hedge	Exhibit 5	Rate	. 09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	. 06/19/2020 .	125.4844	.07/06/2020 .	125.6250	Sale	1,902	1,902			0005	1,000
1			US 5YR NOTE (CBT) Sep		1	Interest									I				(l
FVU0	43		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/24/2020 .	125.5313	07/06/2020 .	125.6250	Sale	3,824	3,824			0005	1,000
L			US 5YR NOTE (CBT) Sep		L	Interest				l					I			[(J
FVU0	6		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/25/2020 .	125.5469	.07/06/2020 .	125.6250	Sale	441	441			0005	1,000
L			US 10YR NOTE FUT Sep 20		1	Interest						,	_					l	ı
TYU0	27	27,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	.07/06/2020 .	138.9375	Sale	3,662	3,662			0005	1,000
110110		20 222	US LONG BOND(CBT) Sep	OL WID III I	F 1 11 14 F	Interest	00 (00 (000	ODT #### #### ##########################	05 (04 (000	470 0000	07/07/000	470 4055		10.6	40.000			0005	1 200-
USU0	39	39,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.07/07/2020 .	179.1250	Sale	40,963	40,963			0005	1,000
E1/11/0		0.000	US 5YR NOTE (CBT) Sep	OLUB II I	E 1.11.14 E	Interest	00 (00 (0000	ODT 4114111.0T0.4F0.4D0.0711470	00 (05 (0000	405 5400	07 (07 (0000	405 7400	0.1	4 504	4 504			0005	1 .000
FVU0	9	9,000	US LONG BOND(CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/25/2020 .	125.5469	.07/07/2020 .	125.7188	Sale	1,504	1,504			0005	
USU0	62	62,000	20 LUNG BUND(CBT) Sep	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	07/09/2020 .	180 . 2500	Sale	134,870	134,870			0005	1,000
0300	02		US 5YR NOTE (CBT) Sep	ULIID neuge	EXIIIDIT 3	Interest	09/ 30/ 2020 .		00/21/2020 .	176.0090	.01/09/2020 .	100.2500		134,070	104,070			0000	1,000
FVU0	24		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/08/2020	105 7100	07/09/2020	125.7813	Sale	1,385	1,385			0005	1,000
1 100	4		US 10YR NOTE FUT Sep 20			Interest	.33/00/2020 .	10NUTUTUHLQHD00ZN473		123.7 100	.31/00/2020			, 300	1,000				1,000
TYU0	70	70,000	20 10111 HOLL 101 00P 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	07/09/2020 .	139.4375	Sale	44,492	44,492			0005	1,000
			US LONG BOND(CBT) Sep			Interest		IONOTOTE GEODELINO			50/ 2020 .								1,000
USU0	80	80,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT1UAUICT04EQ4D06ZH473	.05/21/2020	178.0696	.07/13/2020	179.6563	Sale	126,526	126,526	<u> </u>		0005	1,000
			US 5YR NOTE (CBT) Sep			Interest	1		1					, , , , ,					
FVU0	24	24,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/10/2020 .	125.6875	07/13/2020 .	125.6875	Sale	(115)	(115)			0005	1,000
			US 10YR NOTE FUT Sep 20	,		Interest	1		1					l ` ` ` `	1				()
TYU0	68	68,000		GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020	138.7969	.07/13/2020	139.2188	Sale	28,346	28,346	ļ		0005	1,000
			US LONG BOND(CBT) Sep			Interest									1				(J
USU0	47	47,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	05/21/2020 .	178.0696	07/15/2020 .	179.7188	Sale	77,272	77,272			0005	1,000

SCHEDULE DB - PART B - SECTION 2

							Г	uture Contracts Terminated Dece	ember 3 i	or Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number				Schedule/	of					Termina-		Expiration,	Variation	` ,			and at	Value of
T:-1		N1-4:1		Income			or		T1-	T		T			Recognized	Adjust Basis			
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US 10YR NOTE FUT Sep 20			Interest													
TYU0	20	20,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	07/15/2020 .	139.3438	Sale	10,838	10,838			0005	1,000
			US LONG BOND(CBT) Sep			Interest				.=									
USU0	24	24,000	20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	05/21/2020 .	1/8.0696	.07/16/2020 .	180 . 1563	Sale	49,958	49,958			0005	
TYU0	28	28,000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	120 7000	.07/16/2020 .	139.4531	Sale	18,235	18,235			0005	1,000
1100	20	20,000	US LONG BOND(CBT) Sep	GLIID Reage	EXIIIDIT 5	Interest	09/30/2020 .	TORUTCTU4EQ4DU0ZN473	.03/21/2020 .	130.7909	.017 1072020 .	139.4331		10,233	10,233			0000	1,000
USU0	50	50,000	20	GLWB Hedge	. Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020	178.0696	.07/20/2020	180.0625	Sale	99,391	99,391			0005	1,000
0000			US 10YR NOTE FUT Sep 20		- LXIIIDIT V	Interest		TOTOTOTOTEQ TOTOTOTE CANDOLITATO	. 30/ 2 1/ 2020 .									0000	
TYU0	50	50.000	00 10111 11012 1 01 00p 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT1UAUICTO4EQ4D06ZH473	05/21/2020 .	138,7969	.07/20/2020	139.3906	Sale	29.437	29,437			0005	1,000
			US LONG BOND(CBT) Sep			Interest								•					
USU0	33	33,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020	178.0696	.07/27/2020 .	180.7500	Sale	88,286	88,286			0005	1,000
			US 10YR NOTE FUT Sep 20			Interest													
TYU0	23	23,000		GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	07/27/2020 .	139.4688	Sale	15,338	15,338			0005	
			US LONG BOND(CBT) Sep			Interest				.=									
USU0	86	86,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	_05/21/2020 _	178.0696	.07/28/2020 .	181.4688	Sale	291,890	291,890			0005	1,000
T)// 10	0.5		US 10YR NOTE FUT Sep 20	OLUD II I	E 1 11 14 E	Interest	00 (00 (0000	ODT 4111110T04F04D00711470	05 (04 (0000	400 7000	07 (00 (0000	400 0075	0.1	00.000	00.000			0005	4 000
TYU0	35	35,000	US LONG BOND(CBT) Sep	GLWB Hedge	. Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	.,07/28/2020 .	139.6875	Sale	30,996	30,996			0005	1,000
USU0	٥	9,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT 1UAUICT04EQ4D06ZH473	.05/21/2020	179 0606	.07/30/2020	182.2188	Sale	37,298	37,298			0005	1,000
0300		,,,000	US 10YR NOTE FUT Sep 20		LXIIIDIT J	Interest	03/30/2020 .	TONOTOTOHEQHDOOZIH75	03/21/2020 .	176.0030	01/30/2020 .	102.2100						0003	1,000
TYU0	48	48.000	00 10111 NOTE 1 01 00P 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138 7969	07/30/2020 .	139.9688	Sale	56,009	56,009			0005	1,000
			US LONG BOND(CBT) Sep	aziib riougo		Interest		1010101012410021110											
USU0	87	87,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020 .	178.0696	.08/04/2020	182.8750	Sale	417,628	417,628			0005	1,000
		,	US 10YR NOTE FUT Sep 20			Interest								,	,				,
TYU0	40	40,000		GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	08/04/2020 .	140.3750	Sale	62,924	62,924			0005	
			US LONG BOND(CBT) Sep			Interest													
USU0	94	94,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 _	178.0696	.08/06/2020 .	182.2500	Sale	392,480	392,480			0005	
			US 10YR NOTE FUT Sep 20			Interest													
TYU0	85	85,000	LIO I ONO DOND (ODT) O	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	.08/06/2020 .	140 . 1250	Sale	112,463	112,463			0005	1,000
LICLIO	84	84.000	US LONG BOND(CBT) Sep	CL WD 11-4	Exhibit 5	Interest	09/30/2020	ODT 4UMULOTO 4EO 4DOC7U479	05 /04 /0000	178.0696	08/10/2020	181.2500	Sale	266.727	000 707			0005	1 000
USU0	04		US 10YR NOTE FUT Sep 20	GLWB Hedge	. EXHIBIT 3	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	1/8.0090	. 08/ 10/2020 .	181.2000		200,727	266,727			0000	1,000
TYU0	76	76.000	US TOTH NOTE FUT SEP 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	.08/10/2020	139.9063	Sale	83.930	83,930			0005	1,000
1100	10		US LONG BOND(CBT) Sep	GLIID Heage	. LAIIIDIT J	Interest	03/30/2020 .	IDADICIO4EQ4D00ZIH73		130.7303	. 00/ 10/ 2020 .							0003	1,000
USU0	23	23.000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020	CBT 1UAUICTO4EQ4D06ZH473	.05/21/2020 .	178.0696	08/11/2020	179, 1563	Sale	24.877	24,877			0005	1,000
			US LONG BOND(CBT) Sep			Interest													
USU0	119	119,000	20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.08/12/2020 .	179.0000	Sale	110, 113	110,113			0005	1,000
1			US 10YR NOTE FUT Sep 20	, and the second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second		Interest			1										·
TYU0	91	91,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	05/21/2020 .	138.7969	.08/12/2020 .	139.2188	Sale	37,933	37,933			0005	
			US LONG BOND(CBT) Sep			Interest			l										1
USU0	17		20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.08/13/2020 .	177.7188	Sale	(6,050)	(6,050)			0005	
T)/(10			US 10YR NOTE FUT Sep 20		E 1 11 14 E	Interest	00 (00 (0000	ODT 411111 OTO 450 (2007) 470	05 (04 (0000	400 7000	00 (40 (0000	400 0040		0.010	0.040			0005	4 000
TYU0	17	17,000	LIC LONG DOND (CDT) C	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7969	08/13/2020 .	138.9219	Sale	2,040	2,040			0005	1,000
USUO	65	65,000	US LONG BOND(CBT) Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	08/14/2020 .	178.0000	Sale	(4,854)	(4,854)			0005	1,000
0300	00	03,000	US 10YR NOTE FUT Sep 20	GLWD neage	EXIIIDIL 3	Interest	09/30/2020 .	TOAUTCTU4EQ4DU02N473	.03/21/2020 .	170.0090	00/ 14/ 2020 .	176.0000		(4,004)	(4,004)			0003	1,000
TYU0	13	13,000	03 101h NOIL 101 3cp 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/21/2020 .	138.7969	.08/14/2020 .	139.1563	Sale	4,607	4,607			0005	1,000
1100	10		US 10YR NOTE FUT Sep 20		. LAIIIDIT J	Interest	03/00/2020 .	IONOTOTOTE QTE DOUZINTO	.00/21/2020 .	100.7303	.,00/ 14/ 2020 .			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,4,007			0003	1,000
TYU0	45	45,000		GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.06/01/2020 .	138.9688	.08/14/2020 .	139.1563	Sale		8,212	[0005	1,000
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	US 10YR NOTE FUT Sep 20	g-		Interest								, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,				,
TYU0	2	2,000		GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.06/10/2020 .	138.5000	.08/14/2020 .	139.1563	Sale	1,303	1,303			0005	1,000
			US LONG BOND(CBT) Sep	-		Interest								•					
USU0	33	33,000	20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.08/17/2020 .	178.4063	Sale	10,942	10,942			0005	
			US 10YR NOTE FUT Sep 20		L	Interest			I									l	1
TYU0	45	45,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.06/10/2020 .	138.5000	.08/17/2020 .	139.3281	Sale	37,040	37,040			0005	1,000
110110			US LONG BOND(CBT) Sep	OLUMB III.		Interest	00 (00 :	opt	05 (04 :	,==	00 (00 :								
USU0	42		20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.08/20/2020 .	179.3438	Sale	53,301	53,301	·····		0005	
TYU0	-		US 10YR NOTE FUT Sep 20		Exhibit 5	Interest	00/20/2000	CDT 4UAULOTOAFOADOOZUAZO	.06/10/2020	100 5000	00 /00 /0000	139.5625	Sale	5.288	5.288			0005	1,000
1100		5,000		GLWB Hedge	. EXIIIDIL 3	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	. ,00/ 10/2020 .	138.3000	08/20/2020 .	139.3625	5ale					0000	1,000

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							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	i I
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity				_		Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional	5	Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
TYU0	43	43,000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CBT 1UAU1CT04EQ4D06ZH473	06/11/2020 .	138.9375	.08/20/2020 .	139.5625	Sale	26,659	26,659			0005	1,000
1100			US LONG BOND(CBT) Sep	aciib ricago	LAMBIT O	Interest		TOTOTOTE GEOGRAPHO							20,000			0000	1
USU0	37	, , 000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	178.0696	.08/25/2020 .	178 . 1563	Sale	3,019	3,019			0005	1,000
USU0	2,215		US LONG BOND(CBT) Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	170 0606	08/25/2020 .	179.4375	Sale	3,018,623	3,018,623			0005	1,000
0300	2,213		US LONG BOND(CBT) Sep	GLIID Heage	. LXIIIDIT J	Interest	03/30/2020 .	TONOTOTO4EQ4D00ZF473	00/21/2020 .	170.0030	00/23/2020 .							0003	1,000
USU0	46	46,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.06/01/2020 .	177.5625	.08/25/2020 .	179.4375	Sale	86,015	86,015			0005	1,000
110110	00		US LONG BOND(CBT) Sep	OL WD. LL. J	F 1 11 14 F	Interest	00 (00 (0000	ODT 4114111 OTO 4FO 4FO 0711470	00 (40 (0000	475 0075	00 (05 (0000	470 4075	0.1	070 500	070 500			0005	4 000
USU0	80	80,000	US LONG BOND(CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/10/2020 .	1/5.93/5	08/25/2020 .	179.4375	Sale	279,590	279,590			0005	1,000
USU0	318	318,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473 _	.06/11/2020	178.0000	.08/25/2020	179.4375	Sale	455,491	455,491			0005	1,000
			US LONG BOND(CBT) Sep			Interest													
USU0	210		20US LONG BOND(CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/12/2020 .	177 . 1563	08/25/2020 .	179.4375	Sale	477,984	477,984			0005	1,000
USU0	47		20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/18/2020	177.4063	.08/25/2020	179.4375	Sale	95,228	95,228			0005	1,000
		·	US LONG BOND(CBT) Sep			Interest													1
USU0	65		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/19/2020 .	177.2813	08/25/2020 .	179.4375	Sale	139,823	139,823			0005	1,000
USU0	49		US LONG BOND(CBT) Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	.09/30/2020	CBT 1UAUICT04EQ4D06ZH473	.06/24/2020	177 8125	.08/25/2020	179.4375	Sale	79,374	79,374			0005	1,000
			US LONG BOND(CBT) Sep	ozno noogo	- LAMBIT O	Interest		18/18/18/18/18						, 0,011					1
USU0	92	92,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/25/2020 .	178.3125	.08/25/2020 .	179.4375	Sale	103,028	103,028			0005	1,000
USU0	26		US LONG BOND(CBT) Sep	GLWB Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/26/2020 .	170 0625	.08/25/2020 .	179.4375	Sale	9,617	9,617			0005	1,000
0300	20		US LONG BOND(CBT) Sep	GLIID Heage	. LXIIIDIT J	Interest	03/30/2020 .	TONOTOTO4EQ4D00ZF473	00/20/2020 .	1/9.0023	00/23/2020 .							0003	1,000
USU0	53	53,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/29/2020 .	178.8438	.08/25/2020 .	179.4375	Sale	31,197	31,197			0005	1,000
LICLIO	91		US LONG BOND(CBT) Sep	OLUID Hadaa	Fbibia F	Interest	00/00/0000	CRT 1UAUI CTO4F04D067H473	07/00/0000	470 0000	00 /05 /0000	170 4075	0-1-	47 077	47 077			0005	1 000
USU0	91		US LONG BOND(CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	. 09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/08/2020 .	178.9063	08/25/2020 .	179.4375	Sale	47,877	47,877			0005	1,000
USU0	95	95,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/10/2020 .	179.7813	.08/25/2020 .	179.4375	Sale	(33, 144)	(33, 144)			0005	1,000
110110			US LONG BOND(CBT) Sep	OLUMB III I	F	Interest	00 (00 (0000	0DT 4UUUU 0T0 4F0 4D007U470	07 (44 (0000	100 0010	00 (05 (0000	170 1075	0.1	(50,000)	(50,000)			2005	1
USU0	60	60,000	US LONG BOND(CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/14/2020 .	180.2813	08/25/2020 .	179.4375	Sale	(50,932)	(50,932)			0005	1,000
USU0	8		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/17/2020 .	179.6875	08/25/2020 .	179.4375	Sale	(2,040)	(2,040)			0005	1,000
			US LONG BOND(CBT) Sep			Interest													1
USU0	31		US LONG BOND(CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/23/2020 .	181.1250	08/25/2020 .	179.4375	Sale	(52,471)	(52,471)			0005	1,000
USU0	40		20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/24/2020 .	181.1875	08/25/2020 .	179.4375	Sale	(70,205)	(70,205)			0005	1,000
		,	US LONG BOND(CBT) Sep			Interest													
USU0	40		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/29/2020 .	181 . 1875	08/25/2020 .	179.4375	Sale	(70,205)	(70,205)			0005	1,000
USU0	87	87.000	US LONG BOND(CBT) Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/31/2020 .	182 2188	08/25/2020 .	179.4375	Sale	(242,415)	(242,415)			0005	1,000
3000			US LONG BOND(CBT) Sep	ound flouge	LAMBIT O	Interest	50/ 00/ 2020 .	IONOTOTO-LIQHUUUZIN/O		102.2100	. 30/ 20/ 2020 .			(272,413)	(272,413)				
USU0	37	37,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/05/2020 .	182.0625	08/25/2020 .	179.4375	Sale	(97,314)	(97,314)			0005	1,000
LICHO	20		US LONG BOND(CBT) Sep	O WP Hodge	Evhibit E	Interest	00/20/2020	CPT 11/11/10T0/4E0/4D0674/479	00/07/2020	101 5010	00/05/0000	170 4975	Co.Lo.	(E0 700)	(EQ 760)			0005	1 000
USU0	28	28,000	US LONG BOND(CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUTCT04EQ4D06ZH473	08/07/2020 .	181.3313	08/25/2020 .	179.4375	Sale	(58,768)	(58,768)			0005	1,000
USU0	19	19,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/18/2020 .	178.9063	.08/25/2020 .	179.4375	Sale	9,997	9,997			0005	1,000
LIOLIO	7.0		US LONG BOND(CBT) Sep	OL NID. LL. J	E 1 11 14 E	Interest	00 (00 (000	ODT	00 (40 (0000	470 50	00 /05 /0005	470 40		50 77.	50 7			0005	
USU0	70		US LONG BOND(CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/19/2020 .	178.5938	08/25/2020 .	179.4375	Sale	58,704	58,704			0005	1,000
USU0	40		20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/21/2020 .	179.5625	.08/25/2020 .	179.4375	Sale	(5,205)	(5,205)			0005	1,000
l			US LONG BOND(CBT) Sep			Interest													
USU0	10	10,000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Rate Interest	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/24/2020 .	179.4063	.08/25/2020 .	179.4375	Sale	262	262	}		0005	1,000
TYU0	119	119,000	ου Ιστη Νοτε Fut δερ 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	06/11/2020 .	138.9375	08/25/2020 .	139.0938	Sale	17,995	17,995			0005	1,000
			US 10YR NOTE FUT Sep 20			Interest													
TYU0	84	84,000	LIG 40VD NOTE FUT 0 000	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/12/2020 .	138.7188	08/25/2020 .	139.0938	Sale	31,078	31,078			0005	1,000
TYU0	86	86.000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	.09/30/2020	CBT 1UAUICT04EQ4D06ZH473	.06/12/2020	138.7188	.08/25/2020	139.5156	Sale	68.099	68.099			0005	1.000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	i
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity				_		Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional	5	Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
TYU0	15	15,000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CBT 1UAU1CT04EQ4D06ZH473	06/16/2020 .	138.4531	08/25/2020 .	139.5156	Sale	15,863	15,863			0005	1,000
1100			US 10YR NOTE FUT Sep 20		LAMBIT O	Interest		TOTOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTOTOTE GENERAL TOTOTOTOTOTE GENERAL TOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTO					ouro					0000	1
TYU0	10	10,000		GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/18/2020 .	138.8125	.08/25/2020 .	139.5156	Sale	6,982	6,982			0005	1,000
TYU0	54	54.000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	06/19/2020 .	100 7010	08/25/2020 .	139.5156	Sale	39,385	39,385			0005	1,000
1100			US 10YR NOTE FUT Sep 20	dLiib Hedge	. LXIIIDIT J	Interest	03/30/2020 .	TONOTOTO GALQADOOZI A73	00/ 19/2020 .	130.7013	00/23/2020 .							0000	1,000
TYU0	19	19,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.06/24/2020 .	138.8750	.08/25/2020 .	139.5156	Sale	12,077	12,077			0005	1,000
T)(110	56	F0 000	US 10YR NOTE FUT Sep 20	OL WD. LL. J	F 1 11 14 F	Interest	00 (00 (0000	ODT 41141110T04F04D00711470	00 (05 (0000	400 0040	00 (05 (0000	400 5450	0.1	00.000	00.000			0005	1 000
TYU0	56	56,000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/25/2020 .	138.9219	08/25/2020 .	139.5156	Sale	32,969	32,969			0005	1,000
TYU0	10	10,000		GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT1UAUICT04EQ4D06ZH473	.06/26/2020	139.2188	.08/25/2020	139.5156	Sale	2,919	2,919			0005	1,000
			US 10YR NOTE FUT Sep 20			Interest												l	
TYU0	50	50,000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/29/2020 .	139.2656	08/25/2020 .	139.5156	Sale	12,249	12,249			0005	1,000
TYU0	90	90,000	03 TOTH NOTE FOR 36P 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT1UAUICT04EQ4D06ZH473	07/08/2020	139. 1875	.08/25/2020	139.5156	Sale	29,079	29,079			0005	1,000
			US 10YR NOTE FUT Sep 20			Interest													1
TYU0	85	85,000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/10/2020 .	139.2031	08/25/2020 .	139.5156	Sale	26,135	26,135			0005	1,000
TYU0	69	69,000	US TOTH NOTE FOT SEP 20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT 1UAUICT04EQ4D06ZH473	. 07/14/2020 .	139.4219	.08/25/2020	139.5156	Sale	6,122	6, 122			0005	1,000
			US 10YR NOTE FUT Sep 20			Interest								, .=					
TYU0	9	9,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/17/2020 .	139.3438	.08/25/2020 .	139.5156	Sale	1,503	1,503			0005	1,000
TYU0	36	36,000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	07/21/2020 .	139.5000	.08/25/2020 .	139.5156	Sale	382	382			0005	1,000
1100			US 10YR NOTE FUT Sep 20	outil Heage	LXIIIDIT J	Interest	03/30/2020 .	IONOTOTO4EQ4D00ZFR73	01/21/2020 .	139.3000	00/23/2020 .				002			0003	1,000
TYU0	22	22,000		GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/23/2020 .	139.6406	.08/25/2020 .	139.5156	Sale	(2,860)	(2,860)			0005	1,000
TVIIO	30	20, 000	US 10YR NOTE FUT Sep 20	OL NID III-d	Fbibia F	Interest	00/00/0000	ODT 411A111.0T0.4F0.4D0.071.470	07/04/0000	100 0004	00 /05 /0000	100 5150	0-1-	(0.000)	(0.000)			0005	1,000
TYU0	30	30,000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/24/2020 .	139.6094	08/25/2020 .	139.5156	Sale	(2,963)	(2,963)			0005	1,000
TYU0	65	65,000		GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/29/2020 .	139.7188	.08/25/2020 .	139.5156	Sale	(13,530)	(13,530)			0005	1,000
77/10			US 10YR NOTE FUT Sep 20		F	Interest	00 (00 (0000	411111477477477477	07 (04 (0000	440 0005	00 (05 (0000	100 5150	0.1	(00.444)	(00 444)				1
TYU0	60	60,000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Rate Interest	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/31/2020 .	140.0625	08/25/2020 .	139.5156	Sale	(33, 114)	(33, 114)			0005	1,000
TYU0	62	62,000	00 10111 NOIL 101 00p 20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/05/2020 .	140.0938	.08/25/2020 .	139.5156	Sale	(36, 155)	(36, 155)			0005	1,000
			US 10YR NOTE FUT Sep 20			Interest													1
TYU0	30	30,000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/07/2020 .	139.9531	08/25/2020 .	139.5156	Sale	(13,275)	(13,275)			0005	1,000
TYU0	25	25,000	ου IUIN NUIE FUI δυρ 20	GLWB Hedge	. Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/11/2020 .	139.2969	08/25/2020 .	139.5156	Sale	5,344	5,344			0005	1,000
			US 10YR NOTE FUT Sep 20			Interest													
TYU0	44	44,000	LIC 10VD NOTE FUT 0 00	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/18/2020 .	139.4219	08/25/2020 .	139.5156	Sale	3,904	3,904			0005	1,000
TYU0	62	62.000	US 10YR NOTE FUT Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/19/2020 .	139 4219	08/25/2020 .	139.5156	Sale	5.501	5,501			0005	1,000
		,	US 10YR NOTE FUT Sep 20	az Hougo		Interest								,					
TYU0	27	27,000	LIO 40VD NOTE EVE E	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/21/2020 .	139.5625	.08/25/2020 .	139.5156	Sale	(1,401)	(1,401)			0005	1,000
TYZ0	15	15,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	. Exhibit 5	Interest Rate	12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	08/25/2020 .	130 1975	.08/26/2020 .	139.1563	Sale	(543)	(543)			0005	1,000
1120	13	13,000	US 10YR NOTE FUT Dec 20			Interest	12/01/2020 .	10AUTGT04EQ4000ZF473		108. 10/5	. 30/ 20/ 2020 .	138.1303		(343)	(343)			0000	1,000
TYZ0	50	50,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	139.3828	.08/26/2020 .	139.1563	Sale	(11,579)	(11,579)			0005	1,000
11070	_	E 000	US LONG BOND(CBT) Dec	O WP Hadaa	Evhibi+ E	Interest	10/01/0000	ODT 404000704F04D0070470	00 /05 /0000	170 0750	00/00/0000	170 4000	0-1	(0.000)	(0.000)			0005	4 000
USZ0	5	5,000	US LONG BOND(CBT) Dec	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	176.8750	08/26/2020 .	176.4063	Sale	(2,368)	(2,368)			0000	1,000
USZ0	110	110,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	.08/26/2020 .	176.4063	Sale	(151,814)	(151,814)			0005	1,000
TV70		00.000	US 10YR NOTE FUT Dec 20	OLUB II I	E 1 11 14 E	Interest	40 (04 (0000	ODT 41141110T04F0470071470	00 (05 (0000	400 0000	00 /07 /0000	400 0400		(47.054)	(47.051)			0005	4 000
TYZ0	33	33,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	139.3828	08/27/2020 .	138.8438	Sale	(17,954)	(17,954)			0005	1,000
TYZ0	85	85,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	139.3828	.08/28/2020 .	139.0313	Sale	(30,310)	(30,310)			0005	1,000
			US LONG BOND(CBT) Dec			Interest													1
USZ0	117	117,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177 . 7813	.08/28/2020 .	174.5625	Sale	(377, 194)	(377, 194)			0005	1,000
TYZ0	64	64.000	SO TOTAL NOTE TOT DEC 20	GLWB Hedge	Exhibit 5	Rate	.12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020	139.3828	.09/08/2020	139,4063	Sale	1. 178	1, 178			0005	1,000

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					•		Г	uture Contracts Terminated Dece	mber 3 i	or Current Y	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or			.	Termina-		Expiration,	Variation	` ,	Adjust Basis		and at	Value of
Tielcon		Matianal							Trada			Tarmination			Recognized				
Ticker	of	Notional	5	Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US LONG BOND(CBT) Dec			Interest													1
USZ0	57	57,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	09/08/2020 .	176.3438	Sale	(82,229)	(82,229)			0005	1,000
11070		0.000	US LONG BOND(CBT) Dec	OL HID. LL. I		Interest	10 (04 (0000	ODT 411111 070 450 4D00711470	00 (05 (0000	477 7040	00 (00 (0000	475 0075		(40,000)	(40,000)			0005	
USZ0	9	9,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	09/09/2020 .	175.6875	Sale	(18,889)	(18,889)			0005	1,000
TYZ0	46	46,000	US TOTH NOTE FOI DEC 20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	139.3828	00/14/2020	139.5938	Sale	9,472	9,472			0005	1,000
1120	40	40,000	US LONG BOND(CBT) Dec	OLIID Heage	LAIIIDIT J	Interest	12/31/2020 .	TONOTOTO4EQ4D0021473	.,00/23/2020 .		03/ 14/2020 .							0003	1,000
USZ0	59	59,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	00/1//2020	176.7500	Sale	(61,146)	(61,146)			0005	1,000
0020			US LONG BOND(CBT) Dec	GEND Houge	LAIIIDIC O	Interest		TOTOTOTOTEQ TOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTOTO						(01,140)	(01, 140)			0000	1,000
USZ0	29	29,000	20	GLWB Hedge	Exhibit 5	Rate	.12/31/2020	CBT1UAUICTO4EQ4D06ZH473	.08/25/2020 .	177.7813	09/15/2020 .	176.4688	Sale	(38,211)	(38,211)			0005	1,000
		,	US 10YR NOTE FUT Dec 20			Interest								, ,	,				
TYZ0	23	23,000		GLWB Hedge	Exhibit 5	Rate	.12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020	139.3828	09/16/2020 .	139.4531	Sale	1,502	1,502			0005	1,000
			US LONG BOND(CBT) Dec			Interest													1
USZ0	43	43,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	09/16/2020 .	176.4375	Sale	(58,001)	(58,001)			0005	
			US 10YR NOTE FUT Dec 20			Interest													
TYZ0	21	21,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	139.3828	09/22/2020 .	139.5938	Sale	4,325	4,325			0005	1,000
11070		20.000	US LONG BOND(CBT) Dec	OL HID. LL. I		Interest	10 (04 (0000	ODT 411111 070 450 4D00711470	00 (05 (0000	477 7040	00 (00 (0000	470 0050		(44.000)	(44.000)			0005	4 000
USZ0	36	36,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	09/22/2020 .	176.6250	Sale	(41,809)	(41,809)			0005	
TYZ0	40	40.000	US TOTH NOTE FOI DEC 20	GLWB Hedge	Exhibit 5	Interest Rate	.12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020	139.3828	00/24/2020	139.5469	Sale	6,362	6,362			0005	1,000
1120	40	40,000	US LONG BOND(CBT) Dec	OLIID Heage	LAIIIDIT J	Interest	12/31/2020 .	IONOTOTOHEUHDOOZIH73	00/23/2020 .	103.0020	03/24/2020 .	109.0409		0,302	0,302			0003	1,000
USZ0	40	40.000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	09/24/2020		Sale	(35,205)	(35,205)			0005	1,000
0020			US 5YR NOTE (CBT) Dec	aziib riougo	- Lambert o	Interest	, 0 1, 2020 .	1010101012410021110						(00,200)					
FVZ0	80	80,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.09/22/2020 .	126.0547	09/25/2020	126.0547	Sale	(386)	(386)			0005	1,000
		,	US LONG BOND(CBT) Dec			Interest								,	,				1
USZ0	18	18,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	09/25/2020 .	176.9375	Sale	(15,279)	(15,279)			0005	1,000
			US 5YR NOTE (CBT) Dec			Interest													1
FVZ0	6	6,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/22/2020 .	126.0547	09/28/2020 .	126.0781	Sale	113	113			0005	1,000
			US 10YR NOTE FUT Dec 20			Interest													1
TYZ0	20	20,000	LIO I ONO DOND (ODT) D	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	139.3828	09/28/2020 .	139.6250	Sale	4,744	4,744			0005	1,000
11070	60	60,000	US LONG BOND(CBT) Dec	OLIID III-d	Fubility F	Interest	10/01/0000	CBT 1UAULCT04F04D067H473	00 /05 /0000	177 7010	00 /00 /0000	176.8438	0-1-	(EC EE7)	(EC EE7)			0005	1 000
USZ0	00		US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	09/28/2020 .	1/0.8438	Sale	(56,557)	(56,557)			0005	1,000
TYZ0	15	15.000	US TOTA NOTE FOI DEC 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	139.3828	09/29/2020 .	139.7344	Sale	5. 199	5, 199			0005	1,000
1120	13		US LONG BOND(CBT) Dec	OLIID Heage	LAIIIDIL J	Interest	12/31/2020 .	IDADICIONEQHIDODZIH73	00/23/2020 .		03/23/2020 .							0003	1,000
USZ0	17	17.000	20	GLWB Hedge	Exhibit 5	Rate	.12/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	.08/25/2020 .	177.7813	09/29/2020	177.0625	Sale	(12,305)	(12,305)			0005	1,000
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	US LONG BOND(CBT) Dec			Interest													
USZ0	23	23,000	20	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	09/30/2020 .	176.2745	Sale	(34,773)	(34,773)			0005	1,000
			US 10YR NOTE FUT Dec 20			Interest	1												·
TYZ0	68	68,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	139.3828	10/01/2020 .	139.5469	Sale	10,815	10,815			0005	1,000
			US LONG BOND(CBT) Dec			Interest													1 1
USZ0	67	67,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	10/01/2020 .	176.3125	Sale	(98,750)	(98,750)			0005	1,000
TV70		00.000	US 10YR NOTE FUT Dec 20		F 1 11 14 F	Interest	40 (04 (0000	ODT 4111110T04F0420071470	00 /05 /0000	400 0000	40 (05 (0000	400 0075		(40.050)	(40.050)			0005	1
TYZ0	29	29,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	08/25/2020 .	139.3828	10/05/2020 .	138.9375	Sale	(13,059)	(13,059)			0005	1,000
USZ0	64	64.000	US LONG BOND(CBT) Dec	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	10/05/2020 .	174.3125	Sale	(222,328)	(222,328)			0005	1,000
0020	04	04,000	US 10YR NOTE FUT Dec 20	ишто пеиуе	LAIIIDIT 3	Interest	12/31/2020 .	IUAUTOTU4EQ4DU02H4/3	00/20/2020 .		. 10/00/2020	1/4.3125		(222,328)	(222,328)			0000	
TYZ0	.93	93,000	OO TOTA NOTE FUT DEC 20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	139.3828	10/06/2020 .	138.8125	Sale	(53,507)	(53,507)			0005	1,000
1120			US LONG BOND(CBT) Dec	a 1100go		Interest	01/2020 .	IONOTOTOTEQTDOUZINTO			,, 2020 .			(50,507)					1,000
USZ0	190	190,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	10/06/2020	173.7475	Sale	(767,388)	(767,388)			0005	1,000
			US 10YR NOTE FUT Dec 20			Interest								(, -, , -, , -, ,	,,				
TYZ0	108	108,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	139.3828	10/08/2020 .	138.9063	Sale	(52,012)	(52,012)			0005	1,000
			US LONG BOND(CBT) Dec			Interest													1 1
USZ0	112	112,000	20	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	10/08/2020 .	174.2188	Sale	(399,575)	(399,575)			0005	1,000
			US 10YR NOTE FUT Dec 20			Interest												l	ı l
TYZ0	22	22,000	LID LOUIS BOUR (ORT) -	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	139.3828	10/09/2020 .	138.8281	Sale	(12,313)	(12,313)			0005	1,000
11070	75	75 000	US LONG BOND(CBT) Dec	OLUD II I	F 1 11 14 F	Interest	40 (04 (0000	ODT 4111110T04F0420071470	00 /05 /0000	477 7040	40 (00 (0000	474 0005		(070 001)	(070,004)			0005	1
USZ0	75	75,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	10/09/2020	174.0625	Sale	(279,291)	(279,291)			0005	1,000
TYZ0	39	39.000	US TOTA NOTE FUT DEC 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	139.3828	10/16/2020	139.0781	Sale	(12.078)	(12.078)			0005	1,000
1120		,000		OLIID (IEUGE	. LAIIIDIL J	nate	12/01/2020 .	10NUTUTU4LQ4DU02H473			10/ 10/ 2020 .			(14,0/0)	(12,0/0)			0000	1,000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	₁ 1
				of Item(s)														Effective-	1
				Hedged,		_	Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
T:-1	Number	N1-4:1		Income	Schedule/	of Di-1/-)	or		Total	T	Termina-	Ti 4:	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	Of	Notional	Description	Generation	Exhibit	Risk(s)	Expira-	Evehenge	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	D = f = d	Termination	One (1)
Symbol	Contracts	Amount	Description US LONG BOND(CBT) Dec	or Replicated	Identifier	(a) Interest	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
USZ0	21	21,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	10/16/2020 .	175.0313	Sale	(57,857)	(57,857)			0005	1,000
			US 10YR NOTE FUT Dec 20			Interest													
TYZ0	260	260,000	LIO ANIO NOTE ELE D. AN	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	139.3828	10/20/2020 .	138.8281	Sale	(145,528)	(145,528)			0005	1,000
TYZ0	38	38,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAU1CT04EQ4D06ZH473	09/01/2020 .	139.4375	10/20/2020 .	138.8281	Sale	(23,347)	(23,347)			0005	1,000
1120			US 10YR NOTE FUT Dec 20	OLIID Heage	LAIIIDIT J	Interest	12/01/2020 .	IONOTOTO-LQ-DOOZI-F70	03/01/2020 .	103.4073	10/20/2020 .	100.0201		(20,047)	(20,047)			0000	1,000
TYZ0	29	29,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.09/02/2020 .	139.5469	10/20/2020 .	138.8281	Sale	(20,989)	(20,989)			0005	1,000
TV70	47	47.000	US 10YR NOTE FUT Dec 20	OLUID Hadaa	Fbibia F	Interest	10 /01 /0000	ODT 4114111 OTO 4FO 4FO 6711479	00/00/0000	100 7000	10 /00 /0000	138.8281	0-1-	(AE 707)	(AE 707)			0005	1,000
TYZ0	47	47,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/03/2020 .	139.7969	10/20/2020 .	138.8281	Sale	(45,767)	(45,767)			0005	1,000
TYZ0	60	60,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.09/04/2020	139.0625	.10/20/2020	138.8281	Sale	(14,364)	(14,364)			0005	1,000
			US 10YR NOTE FUT Dec 20			Interest													
TYZ0	72	72,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/09/2020 .	139.2813	10/20/2020 .	138.8281	Sale	(32,987)	(32,987)			0005	1,000
TYZ0	_24	24,000	US TOTA NOTE FOI DEC 20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.09/15/2020	139.5156	.10/20/2020	138.8281	Sale	(16,620)	(16,620)			0005	1,000
			US 10YR NOTE FUT Dec 20			Interest					,,								
TYZ0		7,000	LIO ANYO NOTE EUT D	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/17/2020 .	139.4531	10/20/2020 .	138.8281	Sale	(4,409)	(4,409)			0005	1,000
TYZ0	18	18,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Interest Rate	.12/31/2020 .	CBT 1UAU1CT04EQ4D06ZH473	.09/18/2020	139.4063	.10/20/2020	138.8281	Sale	(10,496)	(10,496)			0005	1,000
1120	10	10,000	US 10YR NOTE FUT Dec 20		LXIIIDIT J	Interest	12/31/2020 .	TONOTOTO GALQADOOZI H73	03/ 10/ 2020 .	139.4003	10/20/2020 .	130.0201		(10,430)	(10,430)			0003	1,000
TYZ0	570	570,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/22/2020 .	139.5625	10/20/2020 .	138.8281	Sale	(421,466)	(421,466)			0005	1,000
71/70	40	40.000	US 10YR NOTE FUT Dec 20	0.110	F	Interest	10 (01 (0000	41111107045045045071470	00 (00 (0000	100 5010	40 (00 (0000	100 0001		(00.740)	(00.740)			2005	1
TYZ0	42	42,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/23/2020 .	139.5313	10/20/2020 .	138.8281	Sale	(29,742)	(29,742)			0005	1,000
TYZ0	8	8.000	05 TOTH NOTE FOT DEC 20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.09/30/2020 .	139.5469	10/20/2020	138.8281	Sale	(5,789)	(5,789)			0005	1,000
		,	US 10YR NOTE FUT Dec 20			Interest													
TYZ0		15,000	LIO ANIO NOTE ELE D	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/02/2020 .	139.4531	10/20/2020 .	138.8281	Sale	(9,450)	(9,450)			0005	1,000
TYZ0	55	55,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/07/2020 .	138.7344	10/20/2020 .	138.8281	Sale	4,880	4,880			0005	1,000
1120			US 10YR NOTE FUT Dec 20		LAIIIDIT J	Interest	12/01/2020 .	IONOTOTO-LQ-DOOZI-F70	10/01/2020 .	100.7044	10/20/2020 .			,,000	,,000			0000	1,000
TYZ0	100	100,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/14/2020 .	139.2500	10/20/2020 .	138.8281	Sale	(42,691)	(42,691)			0005	1,000
TV70		F4 000	US 10YR NOTE FUT Dec 20		F 1 11 14 F	Interest	40 (04 (0000	ODT 41141110T04F04D00711470	40 (40 (0000	400 0000	40 (00 (0000	400 0004	0.1	(4.040)	(4.040)			0005	1 000
TYZ0	51	51,000	US LONG BOND(CBT) Dec	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/19/2020 .	138.9063	10/20/2020 .	138.8281	Sale	(4,243)	(4,243)			0005	1,000
USZ0	152	152,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	.08/25/2020 .	177.7813	10/20/2020 .	173.5000	Sale	(651,530)	(651,530)			0005	1,000
			US LONG BOND(CBT) Dec			Interest													1
USZ0		19,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	10/21/2020 .	173.0625	Sale	(89,753)	(89,753)			0005	1,000
USZO	87	87,000	US LONG BOND(CBT) Dec 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	.08/25/2020 .	177 . 7813	10/22/2020 .	172.3750	Sale	(470,790)	(470,790)			0005	1,000
			US LONG BOND(CBT) Dec	g		Interest		TOTAL TOTAL STREET							, 0,				
USZ0	74	74,000	20	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	10/23/2020 .	172.6250	Sale	(381,942)	(381,942)			0005	1,000
USZ0	56	56.000	US LONG BOND(CBT) Dec	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT 1UAU1CT04EQ4D06ZH473	.08/25/2020 .	177.7813	10/29/2020 .	172.8125	Sale	(278,537)	(278,537)			0005	1,000
0020			US LONG BOND(CBT) Dec	ound Heage	LAIIIDIL J	Interest	12/01/2020 .	10A010104EQ4D00ZF473			10/ 23/ 2020 .			(210,001)	(210,331)			0000	1,000
USZ0	188	188,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	11/02/2020 .	172.7500	Sale	(946,840)	(946,840)			0005	1,000
11070		4 000	US LONG BOND(CBT) Dec	ar with the state of	F	Interest	10 (01 (0000	411111477477477477	00 (05 (0000	177 7010	44 (00 (0000	470 0040		(5.754)	(5.754)			2005	1
USZ0	1	1,000	US LONG BOND(CBT) Dec	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	1//./813	11/03/2020 .	172.0313	Sale	(5,754)	(5,754)			0005	1,000
USZ0	375	375,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	08/25/2020 .	177.7813	11/04/2020 .	174.2500	Sale	(1,326,145)	(1,326,145)			0005	1,000
			US LONG BOND(CBT) Dec			Interest													
USZ0	202	202,000	20	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	11/09/2020 .	170.2188	Sale	(1,528,662)	(1,528,662)			0005	1,000
USZ0	163	163,000	US LONG BOND(CBT) Dec 20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAU1CT04EQ4D06ZH473	08/25/2020 .	177 7813	11/10/2020 .	170.0313	Sale	(1,264,087)	(1,264,087)			0005	1,000
			US LONG BOND(CBT) Dec			Interest		TO/IOTOTOTEQ TOOOLINTO			,,			.,207,007)					
USZ0	90	90,000	20	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	11/12/2020 .	172.2500	Sale	(498,274)	(498,274)			0005	1,000
USZ0	87	87,000	US LONG BOND(CBT) Dec	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177 7010	11/16/2020 .	171.9375	Pala.	(508,852)	(508,852)			0005	1,000
0020	0/	07,000	US LONG BOND(CBT) Dec	OLID Heage		Interest	12/01/2020 .	10AUTGT04EQ4000ZF473		17.7013	1/ 10/2020 .		Sale	(000,002)	(000,002)			0000	1,000
USZ0	81	81,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020	CBT 1UAUICT04EQ4D06ZH473	.08/25/2020	177.7813	.11/17/2020	172.5625	Sale	(423, 134)	(423, 134)	1		0005	1,000

SCHEDULE DB - PART B - SECTION 2

					•		Г	uture Contracts Terminated Dece	mber 3 i	or Current Y	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	` ,	Adjust Basis		and at	Value of
Tieleer		Matianal							Trada	Transaction		Tarmination			Recognized				
Ticker	of	Notional	Б : ::	Generation	Exhibit	Risk(s)	Expira-	E .	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	5.	Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US LONG BOND(CBT) Dec			Interest						.=							
USZ0	14	14,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	11/19/2020	173.3438	Sale	(62, 196)	(62, 196)			0005	
11070	405	405 000	US LONG BOND(CBT) Dec	OLIID III-d	Fubility F	Interest	10/01/0000	ORT 41111110T04F04D06711479	00 /05 /0000	177 7010	11/04/0000	170 0075	0-1-	(0.400.000)	(0.400.000)			0005	1 000
USZ0	495	495,000	US LONG BOND(CBT) Dec	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020 .	177.7813	11/24/2020 .	172.9375	Sale	(2,400,200)	(2,400,200)			0005	1,000
USZ0	626	626,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	177.7813	11/24/2020 .	173.4688	Sale	(2,702,842)	(2,702,842)			0005	1,000
0020			US LONG BOND(CBT) Dec	GEND Houge	LXIIIDI C O	Interest		TOTOTOTOTEQ TOTOTOTO	00/ 20/ 2020 .					(2,702,042)	(2,702,042)			0000	
USZ0	24	24,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/27/2020	174.7500	11/24/2020	173.4688	Sale	(30,872)	(30,872)			0005	1,000
		.,,,,,,,	US LONG BOND(CBT) Dec			Interest			,,						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, , , , , , , , , , , , , , , , , , , ,
USZ0	13	13,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/31/2020 .	175.3125	11/24/2020 .	173.4688	Sale	(24,035)	(24,035)			0005	
			US LONG BOND(CBT) Dec			Interest													
USZ0	20	20,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/01/2020 _	176.3750	11/24/2020	173.4688	Sale	(58,227)	(58,227)			0005	
			US LONG BOND(CBT) Dec			Interest													
USZ0	4	4,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/02/2020 .	177.2188	11/24/2020 .	173.4688	Sale	(15,020)	(15,020)			0005	
11070	000	000 000	US LONG BOND(CBT) Dec	OLUMB III 4	5 1 11 14 5	Interest	40 (04 (0000	ODT 41141110T04F04D00711470	00 (00 (0000	477 0000	44 (04 (0000	470 4000		(040,007)	(040, 007)			0005	4 000
USZ0	202	202,000	LIC LONG DOND (ODT) D	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/03/2020 .	177.9688	11/24/2020	173.4688	Sale	(910,037)	(910,037)			0005	1,000
USZ0	69	69.000	US LONG BOND(CBT) Dec	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/04/2020 .	175.5313	11/24/2020 .	173.4688	Sale	(142,666)	(142,666)			0005	1,000
0020			US LONG BOND(CBT) Dec	OLIID Heage	LAIIIDIL J	Interest	12/31/2020 .	TONOTOTO4EQ4D0021473	.,03/04/2020 .	173.3010	11/24/2020			(142,000)	(142,000)			0003	1,000
USZ0	73	73.000	20	GLWB Hedge	Exhibit 5	Rate	.12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	.09/11/2020 .	176.6250	11/24/2020	173.4688	Sale	(230,780)	(230,780)			0005	1,000
0020			US LONG BOND(CBT) Dec	ozno noogo		Interest		10/10/10/10/10/10/10/10/10/10/10/10/10/1							(200,100)				
USZ0	52	52,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/17/2020 .	176.4063	11/24/2020 .	173.4688	Sale	(153,016)	(153,016)			0005	
		,	US LONG BOND(CBT) Dec			Interest									,				,
USZ0	40	40,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.09/18/2020 .	176.0000	11/24/2020	173.4688	Sale	(101,455)	(101,455)			0005	1,000
			US LONG BOND(CBT) Dec			Interest													
USZ0	26	26,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/21/2020 .	176.5938	11/24/2020 .	173.4688	Sale	(81,383)	(81,383)			0005	
			US LONG BOND(CBT) Dec			Interest				.=		.=							
USZ0	2,295	2,295,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/22/2020 .	176.4339	11/24/2020 .	173.4688	Sale	(6,816,858)	(6,816,858)			0005	
11070	62	00 000	US LONG BOND(CBT) Dec	OLIID III-d	Fubility F	Interest	10/01/0000	ORT 41111110T04F04D06711479	00 /00 /0000	170 F000	11/04/0000	170 4000	0-1-	(400 OFF)	(100.055)			0005	1,000
USZ0	02	62,000	US LONG BOND(CBT) Dec	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/23/2020 .	176.5000	11/24/2020 .	173.4688	Sale	(188,255)	(188,255)			0005	1,000
USZ0	55	.55,000		GLWB Hedge	Exhibit 5	Rate	.12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/02/2020 .	175.9063	11/24/2020	173.4688	Sale	(134,344)	(134,344)			0005	1,000
0020			US LONG BOND(CBT) Dec	OLIID Hougo	LAINDIC O	Interest		10/10/10/10/10/10/10/10/10/10/10/10/10/1						(104,044)	(101,011)			0000	1,000
USZ0	57	57.000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/07/2020 .	173.6875	11/24/2020 .	173.4688	Sale	(12,761)	(12,761)			0005	1,000
		,	US LONG BOND(CBT) Dec			Interest									, ,				,
USZ0	125	125,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/14/2020 .	175.4063	11/24/2020 .	173.4688	Sale	(242,829)	(242,829)			0005	
			US LONG BOND(CBT) Dec			Interest	l					I							1
USZ0	15	15,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/15/2020 .	175. 1875	11/24/2020 .	173.4688	Sale	(25,857)	(25,857)			0005	1,000
11070	0.4		US LONG BOND(CBT) Dec	OLUD II I	F 1 11 14 F	Interest	40 (04 (0000	ODT 4111110T04F0420071470	40 (40 (0000	474 5000	44 /04 /0000	470 4000		(04.040)	(04.040)			0005	4 000
USZ0	91	91,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	10/19/2020 .	174.5000	11/24/2020 .	173.4688	Sale	(94,310)	(94,310)			0005	1,000
USZ0	740	740.000	US LONG BOND(CBT) Dec	CI WR Hodge	Exhibit 5	Interest	10/01/0000	CDT 4HALHOTOAEOADOGZHAZO	10/20/2020 .	173.9930	11/24/2020 .	173.4688	0.1-	(391,771)	(201 774)			0005	1,000
0020			US LONG BOND(CBT) Dec	GLWB Hedge	LAIIIDIT 3	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	1/3.9930	11/24/2020 .	1/3.4088	Sale	(391,7/1)	(391,771)			0000	1,000
USZ0	470	470,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/21/2020 .	173.4063	11/24/2020	173.4688	Sale	26,960	26,960			0005	1,000
3020			US LONG BOND(CBT) Dec	aziis riougo		Interest	01/2020 .	IONOTOTO-EQ-DOUZHATO			/ ٢٠/ ٢٠٢٠ .								
USZ0	117	117,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/26/2020 .	173.6250	11/24/2020 .	173.4688	Sale	(18,882)	(18,882)			0005	1,000
		,	US LONG BOND(CBT) Dec			Interest								, ,,	,,				
USZ0	93	93,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	10/28/2020 .	174.5313	11/24/2020 .	173.4688	Sale	(99,290)	(99,290)			0005	
			US LONG BOND(CBT) Dec			Interest	1					I							1
USZ0	262	262,000	20	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/28/2020 .	174.1563	11/24/2020 .	173.4688	Sale	(181,471)	(181,471)			0005	
11070		20.00	US LONG BOND(CBT) Dec	OLIED III I	F 1 11 14 F	Interest	40 (04 (0000	ODT	40 (00 (0000	470 105-	44 /04 /000-	470 4000		336 361				0005	
USZ0	86	86,000	ZU	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/30/2020 .	172.1250	11/24/2020 .	173.4688	Sale	115, 121	115, 121			0005	
11070	000	000 000	US LONG BOND(CBT) Dec	CLWD II-d	F Likikia F	Interest	10 /01 /0000	ODT 4114111.0TO4F04D00711470	11 /05 /0000	174 4005	11 /04 /0000	170 4000	0.1	(000 045)	(000 045)			0005	1 000
USZ0	230	230,000	US LONG BOND(CBT) Dec	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/05/2020 .	174.4985	11/24/2020	173.4688	Sale	(238,015)	(238,015)			0005	
USZ0	122	122.000	20 LUNG DUND(GDI) DEC	GLWB Hedge	Exhibit 5	Rate	.12/31/2020	CBT 1UAUICT04EQ4D06ZH473	11/13/2020 .	172.2500	11/24/2020	173,4688	Sale	148,061	148,061			0005	1,000
0020	122	122,000	US LONG BOND(CBT) Dec	out in cleage		Interest	12/01/2020 .	10A010104EQ4D00ZH473	11/10/2020 .	112.2300	11/24/2020		oare	140,001	140,001			0000	1,000
USZ0	162	162.000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/18/2020 .	172.5000	11/24/2020	173.4688	Sale	156, 106	156, 106			0005	1,000
			US LONG BOND(CBT) Dec			Interest	, 0., 2020 .	IONOTOTO-LEGIDOULINO			,,	1				[1,000
USZ0	109	109,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	11/20/2020 .	174.1250	11/24/2020		Sale	(72,091)	(72,091)			0005	1,000

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							F	uture Contracts Terminated Dece	mber 31	of Current \	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,		_	Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
T:-!	Number	N1-4:1		Income	Schedule/	of Di-1/-)	or		Tuesda	T	Termina-	Ti 4:	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional	D	Generation	Exhibit	Risk(s)	Expira-	F	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	D ()	Termination	One (1)
Symbol	Contracts	Amount	Description US LONG BOND(CBT) Dec	or Replicated	Identifier	(a) Interest	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
USZ0	23	23,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	11/23/2020 .	173.5000	11/24/2020 .	173.4688	Sale	(836)	(836)			0005	1,000
			US LONG BOND(CBT) Mar			Interest													
USH1	43	43,000		GLWB Hedge	. Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	11/24/2020 .	174.1563	Sale	(26,423)	(26,423)			0005	1,000
USH1	137	137,000	US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Interest Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	11/25/2020 .	174.0313	Sale	(101,313)	(101,313)			0005	1,000
00111			90DAY EURO\$ FUTR Mar 21	aciib rieuge	LAIIIDIT 5	Interest	00/01/2021 .	IONOTOTO-LQ-DOOZI-F70	11/24/2020 .		11/23/2020 .			(101,010)	(101,010)			0000	1,000
EDH1	35	87,500		GLWB Hedge	. Exhibit 5	Rate	.03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	11/24/2020 .	99.7875	11/25/2020 .	99.7850	Sale	(429)	(429)			0005	1,000
FDH1	33		90DAY EURO\$ FUTR Mar 21	OLIID II-d	FLILIA F	Interest	00/04/0004	CHE CAIZOO II EVOLABIO COEGO	11/04/0000	00 7075	11/07/0000	00 7050	0-1-	(405)	(405)			0005	1,000
EDH1	33	82,500	90DAY EURO\$ FUTR Mar 21	GLWB Hedge	. Exhibit 5	Rate Interest	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	11/24/2020 .	99.7875	11/27/2020 .	99.7850	Sale	(405)	(405)			0005	1,000
EDH1	10	25,000		GLWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	11/24/2020	99.7875	11/30/2020 .	99.7850	Sale	(122)	(122)			0005	1,000
			US LONG BOND(CBT) Mar			Interest													1
USH1	207	207,000	21 90DAY EURO\$ FUTR Mar 21	GLWB Hedge	. Exhibit 5	Rate Interest	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	12/02/2020 .	172.1244	Sale	(547,793)	(547,793)			0005	1,000
EDH1	89	222,500	SUDAT EUNUS FUIN MAI 21	GLWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	.11/24/2020 .	99.7875	.12/02/2020 .	99.7900	Sale	20	20			0005	1,000
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	US LONG BOND(CBT) Mar			Interest													
USH1	30	30,000	21	GLWB Hedge	. Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	12/03/2020 .	172.7813	Sale	(59,684)	(59,684)			0005	1,000
FDH1	7	17,500	90DAY EURO\$ FUTR Mar 21	GLWB Hedge	Exhibit 5	Interest Rate	.03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	11/24/2020 .	99.7875	.12/03/2020 .	99.8000	Sale	177	177			0005	1,000
LUIII		17,500	US LONG BOND(CBT) Mar	dLiib Hedge	. LXIIIDIT J	Interest	00/01/2021 .	SNZZOJEI ROMMNOEGOI 39	11/24/2020 .		12/03/2020 .							0003	1,000
USH1	15	15,000	21	GLWB Hedge	. Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	12/04/2020 .	171.6250	Sale	(47, 185)	(47, 185)			0005	1,000
110114	170	170 000	US LONG BOND(CBT) Mar	0.110		Interest	00 (04 (0004	0DT 4UUU 0T0 4F0 4D007U470	44 (04 (0000	174 7050	40 (07 (0000	170 0050		(004 004)	(004 004)			2005	1
USH1	179	179,000	90DAY EURO\$ FUTR Mar 21	GLWB Hedge	Exhibit 5	Rate Interest	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	12/07/2020 .	172.6250	Sale	(384,091)	(384,091)			0005	1,000
EDH1	98	245.000	90DAT EUNUS FUIN MAI 21	GLWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CMESNZ20JLFK8MNNCLQ0F39	11/24/2020 .	99.7875	12/07/2020 .	99.7950	Sale	1.247	1,247			0005	1,000
		,	90DAY EURO\$ FUTR Mar 21			Interest								,					
EDH1	240	600,000	AADAN EIDAA EITD II AA	GLWB Hedge	Exhibit 5	Rate	. 03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	11/24/2020 .	99.7875	12/09/2020 .	99.8050	Sale	9,051	9,051			0005	1,000
FDH1	228	570,000	90DAY EURO\$ FUTR Mar 21	GLWB Hedge	. Exhibit 5	Interest Rate	03/31/2021 .	CMESNZ20JLFK8MNNCLQ0F39	11/24/2020 .	99.7900	12/09/2020 .	99.8050	Sale	7, 174	7, 174			0005	1,000
LDITI			US LONG BOND(CBT) Mar	alib riougo	LAMBIT O	Interest		ONE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CO						, , , , ,	, , , , ,			0000	1
USH1	43	43,000	21	GLWB Hedge	Exhibit 5	Rate	. 03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	12/10/2020 .	173.2188	Sale	(66,736)	(66,736)			0005	1,000
EDUI	37	00 500	90DAY EURO\$ FUTR Mar 21	OLIND Hadaa	FLILIA F	Interest	00/04/0004	CHE CHIZOO II EKOMBIOLOOFOO	11/04/0000	00.7000	10/14/0000	00 0050	0-1-	0.045	0.045			0005	1,000
EUN1	3/	92,500	US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	03/31/2021 .	CMESNZ20JLFK8MNNCLQ0F39	11/24/2020 .	99.7900	12/14/2020 .	99.8250	Sale	3,015	3,015			0005	1,000
USH1	60	60,000	21	GLWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICTO4EQ4D06ZH473	11/24/2020 .	174.7656	12/15/2020 .	172.9063	Sale	(111,870)	(111,870)			0005	1,000
			90DAY EURO\$ FUTR Mar 21			Interest													
EDH1	45	112,500	US LONG BOND(CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	11/24/2020 .	99.7900	12/15/2020 .	99.8200	Sale	3, 104	3, 104			0005	1,000
USH1	41	41,000	21	GLWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	12/16/2020 .	172.6875	Sale	(85,413)	(85,413)			0005	1,000
		,	US LONG BOND(CBT) Mar			Interest													
USH1	37	37,000	21	GLWB Hedge	. Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	12/17/2020 .	172.5000	Sale	(84,017)	(84,017)			0005	1,000
USH1	34	34.000	US LONG BOND(CBT) Mar 21	GLWB Hedge	Exhibit 5	Interest Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174 7656	12/21/2020 .	172,4375	Sale	(79,330)	(79,330)			0005	1,000
JOI 11			90DAY EURO\$ FUTR Mar 21	az Hougo		Interest		TOTOTOTE ATDUCE INTO			/ 1/ 1/ 1020 .		Jaie	(,0,000)					
EDH1	63	157,500		GLWB Hedge	. Exhibit 5	Rate	03/31/2021 .	CME	11/24/2020 .	99.7900	12/21/2020 .	99.8200	Sale	4,345	4,345			0005	1,000
USH1	77		US LONG BOND(CBT) Mar 21	OLIND Hadaa	Exhibit 5	Interest Rate	.03/31/2021	CBT 1UAUICTO4EQ4D06ZH473	11/24/2020 .	474 7050	.12/24/2020	172.5938	Sale	(167,629)	(167,629)			0005	1,000
USH1		1,000	US LONG BOND(CBT) Mar	GLWB Hedge	EXIIIDIT 3	Interest	03/31/2021 .	10A010104EQ4D002H473	11/24/2020 .	174.7000	12/24/2020 .	172.3936		(107,029)	(107,029)			0003	1,000
USH1	8	8,000	21	GLWB Hedge	. Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	12/28/2020 .	172.7500	Sale	(16,165)	(16,165)			0005	1,000
EDI14		205 255	90DAY EURO\$ FUTR Mar 21		5 1 11 14 5	Interest	00 (04 (000:	OUE OF THE PROPERTY CONTRACTOR	44 (04 (000)	00 70	40 (00 (0005	00 0055		7	7 0			0005	
EDH1	94	235,000	US LONG BOND(CBT) Mar	GLWB Hedge	. Exhibit 5	Rate Interest	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	11/24/2020 .	99.7900	12/28/2020 .	99.8250	Sale	7,658	7,658			0005	1,000
USH1	69	69,000	21	GLWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	174.7656	12/30/2020 .	172.8750	Sale	(130,807)	(130,807)	[0005	1,000
			S&P 500 FUTURE Mar20																·
SPH0	2	1,573,025	COD EOO ELITIDE II OO	FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 146.0500	01/02/2020 .	3,257.5000	Sale	55,707	55,707			0006	250
SPH0	1		S&P 500 FUTURE Mar20	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 146.0500	01/08/2020	3,255.0000	Sale	27,229	27,229			0006	250
01110			S&P 500 FUTURE Mar20	nougo		=qui ty/ Illuch.		ONEZOULI NORMATOLIQUI 09											250
SPH0	.L1			FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020	CME SNZ20JLFK8MNNCLQ0F39	.12/12/2019	3.146.0500	.01/16/2020 .	3.318.0000	Sale	42.979	42.979			0006	250

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					1	ı	1	uture Contracts Terminated Dece	1	1		T	ı	T	T			1	
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation N		. 19	20
				Description											16	17	18	Hedge	1
				of Item(s)			D-4f						ll' 4 -			0 : (1)		Effective-	1
				Hedged,		Turno(a)	Date of						Indicate	Cumulativa	Gain	Gain (Loss)		ness at	İ
	Number			Used for Income	Schedule/	Type(s) of	Maturity				Termina-		Exercise, Expiration,	Cumulative Variation	(Loss)	Used to		Inception and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	or Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	Recognized in Current	Adjust Basis of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Cymbol	Contracto	7 timodrit	S&P 500 FUTURE Mar20		idoritation	(α)	tion	Exertainge	Date	1 1100	Date	1 1100	Cuio	Tommaton	Tour	Item	Deletted	(5)	1 01110
SPH0	1			FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME	12/12/2019	3, 146.0500	01/28/2020 .	3,276.5000	Sale	32,604	32,604			0006	250
op. io		700 540	S&P 500 FUTURE Mar20		F		00 (04 (0000	01/200 # 5/01/81/01 00500	10 (10 (00 10	0 440 0500	00 (00 (0000	0.045.0000		04 700	04.700				
SPH0	·	786,513	S&P 500 FUTURE Mar20	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019	3, 146.0500	02/03/2020 .	3,245.0000	Sale	24,729	24,729			0006	250
SPH0	2	1,573,025		FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019	3, 146.0500	.02/04/2020 .	3,297.0000	Sale	75,457				0006	250
			S&P 500 FUTURE Mar20																İ
SPH0	1	786,513	S&P 500 FUTURE Mar20	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019	3, 146.0500	.02/06/2020 .	3,343.5000	Sale	49,354	49,354			0006	250
SPH0	1		Sar Sou Foront Marzo	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019	3,146.0500	.02/12/2020 .	3,379.0000	Sale	58,229	58,229			0006	250
			S&P 500 FUTURE Mar20																1
SPH0	1		COD FOO FMINI FUT MAD	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019	3, 146.0500	02/19/2020 .	3,385.5000	Sale	59,854	59,854			0006	250
ESH0	5		S&P 500 EMINI FUT MAR 20	FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.02/27/2020	2,967.0000	02/28/2020	2,967.0000	Sale	(30)	(30)			0006	50
LOI IO			S&P 500 FUTURE Mar20		LAMBIT O	Equity/ muox.	.,00/01/2020 .	ONE ONE ONE ONE ONE ONE	.,02/21/2020	2,007.0000	02/20/2020 .			(00)	(00)				
SPH0	18	14, 157, 225		FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020	CME	12/12/2019	3, 146.0500	.02/28/2020 .	2,950.0000	Sale	(882,384)	(882,384)			0006	250
SPH0	۰	6,292,100	S&P 500 FUTURE Mar20	FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019	3, 146.0500	03/03/3030	3,090.0000	Sale	(112, 171)	(112, 171)			0006	250
3FNU		0,292,100	S&P 500 FUTURE Mar20		EXIIIDIT 5	Equity/ muex.	.,03/31/2020 .	COME	12/ 12/2019	3, 140.0300	03/02/2020 .	3,090.0000		(112, 171)	(112,1/1)			0006	200
SPH0	6	4,719,075		FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020	CME	12/12/2019	3,146.0500	.03/04/2020 .	3, 129.0000	Sale	(25,628)	(25,628)			0006	250
5010		500 400	S&P 500 EMINI FUT MAR	511.11.1	F		00 (04 (0000	01/200 # 5//01/##/01 00500	00 (07 (0000	0.007.0000	00/44/0000	0.747.0500		(40.074)	(40.074)				
ESH0	4	593,400	S&P 500 EMINI FUT MAR	FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/27/2020	2,967.0000	03/11/2020 .	2,747.2500	Sale	(43,974)	(43,974)			0006	50
ESH0	4	548,744	20	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020	CMESNZ20JLFK8MNNCLQ0F39	.03/09/2020	2,743.7197	.03/11/2020 .	2,747.2500	Sale	682	682			0006	50
			S&P 500 FUTURE Mar20																1
SPH0	2	1,573,025	COD FOO FMINI FUT MAD	FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME	12/12/2019	3, 146.0500	03/11/2020 .	2,733.0000	Sale	(206,543)	(206,543)			0006	250
ESH0	27	3,704,022	S&P 500 EMINI FUT MAR 20	FIA Hedge	Exhibit 5	Equity/Index	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.03/09/2020	2,743.7197	03/12/2020	2,506.5541	Sale	(320,336)	(320, 336)			0006	50
2010			S&P 500 FUTURE Mar20		Exiliar o	Equity/ maox.	.,00,01,2020 .	One control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the co						(020,000)	(020,000)				
SPH0	2	1,586,000		FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME	12/13/2019	3, 172.0000	03/12/2020 .	2,740.3000	Sale	(215,868)	(215,868)			0006	250
SPHO	1		S&P 500 FUTURE Mar20	FIA Hedge	Exhibit 5	Equity/Index	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/30/2019	3 222 0000	03/12/2020 .	2,740.3000	Sale	(120,434)	(120,434)			0006	250
3F110	'		S&P 500 FUTURE Mar20		LXIIIDIT J	Equity/ index.	. 00/01/2020 .	OWL	12/ 50/ 20 15	3,222.0000	00/ 12/2020 .	2,740.3000		(120,404)	(120,404)			0000	230
SPH0	2	1,617,000		FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.01/03/2020	3,234.0000	03/12/2020 .	2,740.3000	Sale	(246,868)	(246,868)			0006	250
ODI IO		000 050	S&P 500 FUTURE Mar20		F 1 11 14 F	F 14 (1 1	00 (04 (0000	ONE ON TOO IL EVOLUNIO COEGO	04 (47 (0000	0.000.0000	00 (40 (0000	0.740.0000	0.1	(447.404)	(447.404)			0000	050
SPH0			S&P 500 FUTURE Mar20	FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	. 01/17/2020	3,329.0000	03/12/2020 .	2,740.3000	Sale	(147, 184)	(147, 184)			0006	250
SPH0	1			FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.01/24/2020	3,293.0000	.03/12/2020 .	2,740.3000	Sale	(138, 184)	(138, 184)			0006	250
			S&P 500 FUTURE Mar20	-										l				[İ
SPH0	2	1,620,250	S&P 500 FUTURE Mar20	FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME	01/27/2020	3,240.5000	03/12/2020 .	2,740.3000	Sale	(250, 118)	(250, 118)			0006	250
SPH0	2	1,611,000	ou Juu i u i une marzu	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.01/31/2020	3,222.0000	03/12/2020 .	2,740.3000	Sale	(240,868)	(240,868)	[0006	250
		, ,	S&P 500 FUTURE Mar20									,			, ,				
SPH0	1		COD EON ELITIDE 11 00	FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/07/2020	3,327.0000	03/12/2020 .	2,740.3000	Sale	(146,684)	(146,684)			0006	250
SPH0	2	1.670.000	S&P 500 FUTURE Mar20	FIA Hedge	Exhibit 5	Eguity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.02/21/2020	3 340 0000	03/12/2020 .	2,740.3000	Sale	(299,868)	(299,868)			0006	250
G/110			S&P 500 FUTURE Mar20		LAMBIT O	Equity/ IIIdex.	. 350/ 0 1/ 2020 .	ONZZODEJ NOMIWOCKOJ 39			. 350/ 12/2020 .	2,740.0000		(200,000)					
SPH0	5	4,032,500		FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME	.02/24/2020	3,226.0000	03/12/2020 .	2,740.3000	Sale	(607, 169)	(607, 169)			0006	250
SPH0	,		S&P 500 FUTURE Mar20	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.02/25/2020	3, 129.0000	02/12/2020	2,740.3000	Sale	(97, 184)	(97, 184)			0006	250
OF110			S&P 500 FUTURE Mar20		EAIIIDI L J	Equity/ Index.	00/ 0 1/ 2020 .	JUZZUJERNONINVOLUUF39			.30/ 12/2020 .	∠, / 40.0000		(97, 184)	(37, 184)			0000	200
SPH0	6	4,693,500		FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME	02/25/2020	3, 129.0000	.03/12/2020 .	2,540.0000	Sale	(883,553)	(883,553)			0006	250
CDLIO	4.0	0.670.000	S&P 500 FUTURE Mar20		Filbibia F	F: 4 /11	00/04/0000	ONE ON TOO IL EVOLUNIO 00500	00/07/0000	0.070.0000	00/10/0000	0.540.0000	0.1	(4.447.445)	(4 447 445)			0000	050
SPH0	13	9,672,000	S&P 500 FUTURE Mar20	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/27/2020	2,976.0000	03/12/2020 .	2,540.0000	Sale	(1,417,115)	(1,417,115)			0006	250
SPH0	4	3,007,000		FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.03/03/2020	3,007.0000	.03/12/2020 .	2,540.0000	Sale	(467,035)	(467,035)			0006	250
			S&P 500 FUTURE Mar20			L												[İ
SPH0	5	3,782,500	S&P 500 FUTURE Mar20	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.03/05/2020	3,026.0000	03/12/2020 .	2,540.0000	Sale	(607,544)	(607,544)	}		0006	250
SPH0	5	3,716,250	ou Juu i u i une marzu	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.03/06/2020	2,973.0000	03/12/2020 .	2,540.0000	Sale	(541,294)	(541,294)			0006	250
- 1.0	ν					1 = 101 t / / 111dox.		ONLEGGE NOMINIOLIGITOR OF	3, 00, 2020		p			(0,204)	(0,201)				,

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							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		. 19	20
				Description											16	17	18	Hedge	
				of Item(s) Hedged,			Date of						Indicate		Gain	Coin (Loss)		Effective- ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Gain (Loss) Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration.	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 FUTURE Mar20																
SPH0	1		S&P 500 FUTURE Jun20	FIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/10/2020 .	2,882.0000	03/12/2020 .	2,540.0000	Sale	(85,509)	(85,509)			0006	250
SPM0	4	2,727,900		FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.03/12/2020 .	2,727.9000	.03/12/2020	2,442.0000	Sale	(285,935)	(285,935)			0006	250
E0110		075 705	S&P 500 EMINI FUT JUN	EIA II J	F 1 11 14 F	F :4 // 4	00 (00 (0000	ONE 01700 II EI/ONNIO 00E00	04/40/0000	0.757.0500	04/45/0000	0.775.0500	0.1	4 700	4 700			0000	
ESM0	2		20 S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/13/2020 .	2,757.2500	04/15/2020 .	2,775.2500	Sale	1,788	1,788			0006	50
ESM0	3	425,475	20	FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.04/14/2020 .	2,836.5000	.04/15/2020 .	2,775.2500	Sale	(9,206)	(9,206)			0006	50
ESM0	40	1,418,250	S&P 500 EMINI FUT JUN 20	EIA II-d	Exhibit 5	F / I - d	00 /00 /0000	CME SNZ20JLFK8MNNCLQ0F39	04/14/2020 .	2,836.5000	04/04/0000	2,729.3462	Sale	(53,637)	(53,637)			0006	F0.
E9M0	10	1,418,200	S&P 500 EMINI FUT JUN	FIA Hedge	EXHIBIT 5	Equity/Index.	06/30/2020 .	SNZ2UJLFR8MNNCLQUF39	04/ 14/2020 .	2,830.5000	.,04/21/2020 .	2,729.3402		(53,637)	(53,637)			0006	50
ESM0	3	429,818	20	FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	04/17/2020 .	2,865.4528	.04/21/2020	2,729.3462	Sale	(20,434)	(20,434)			0006	50
ESM0	,	429.818	S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/17/2020 .	2,865.4528	04/20/2020	2,930.5377	Sale	9.745	9,745			0006	FO
EOMU		429,010	S&P 500 EMINI FUT JUN	FIA neuge	EXIIIDIT 3	Equity/index.	00/30/2020 .	SIVEZUJERKOMINIUGEQUES9	04/1//2020 .	2,000.4020	04/29/2020 .	2,930.3311		9,740	9,740			0000	
ESM0	3	418,275		FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	04/22/2020 _	2,788.5000	04/29/2020 .	2,930.5377	Sale	21,288	21,288			0006	50
ESM0	5		S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/22/2020 .	2,788.5000	04/30/2020	2,905.4279	Sale	29,202	29,202			0006	50
Lowo			S&P 500 EMINI FUT JUN	I IA lieuge	LXIIIDIT 3	Lqui ty/ muex.	00/30/2020 .	SNZ ZOJET KOMINIVOL QOT 39	04/22/2020 .	2,760.3000	. ,04/ 30/ 2020 .	2,303.4273		29,202	29,202			0000	
ESM0	15	2, 118, 072		FIA Hedge	Exhibit 5	Equity/Index	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/01/2020 .	2,824.0955	.05/13/2020 .	2,810.0794	Sale	(10,602)	(10,602)			0006	50
ESMO	22	3, 106, 505	S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/01/2020 .	2,824.0955	05/18/2020	2,947.5000	Sale	135,613	135,613			0006	50
Lomo			S&P 500 EMINI FUT JUN	-	LXIIIDIT 3	Equity/ Index.	.,00/00/2020 .	ONE STREET TO THE STREET OF STREET		2,024.0000	.307 107 2020 .	2,547.5000		100,010				0000	
ESM0	1	141,205		FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/01/2020 .	2,824.0955	.05/20/2020 .	2,967.3989	Sale	7 , 159	7 , 159			0006	50
ESMO	10	1,434,875	S&P 500 EMINI FUT JUN 20	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	05/12/2020 .	2.869.7500	05/20/2020	2,967.3989	Sale	48.764	48,764			0006	50
Lomo			S&P 500 EMINI FUT JUN			Equity/ maox.				,				,					
ESM0	5	709,750	20	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	05/14/2020 .	2,839.0000	05/20/2020 .	2,967.3989	Sale	32,070	32,070			0006	50
ESM0	16	2,285,255	S&P 500 EMINI FUT JUN 20	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	05/15/2020 .	2,856.5684	05/26/2020	2,985.7857	Sale	103,278	103,278			0006	50
			S&P 500 EMINI FUT JUN	-															
ESM0	2	291,725	S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/19/2020 .	2,917.2500	. 05/26/2020 .	2,985.7857	Sale	6,842	6,842			0006	50
ESM0	8	1, 166, 900	20	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	05/19/2020 .	2,917.2500	05/27/2020 .	3,030.3026	Sale	45, 173	45, 173			0006	50
			S&P 500 EMINI FUT JUN	-															
ESM0	2	294,425	S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	2,944.2500	05/2//2020 .	3,030.3026	Sale	8,593	8,593			0006	50
ESM0	3	441,638	20	FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	2,944.2500	.06/01/2020 .	3,051.2500	Sale	16,032	16,032			0006	50
ESM0		588.850	S&P 500 EMINI FUT JUN 20	EIA Hadaa	Exhibit 5	Emui +u / I m	06 /20 /2000	CME SNZ20,JLFK8MNNCLQ0F39	05/01/0000	2 044 2500	06 (00 (0000	3,076.7500	0-1-	06 476	06 476			0006	F0
EOMO	4		S&P 500 EMINI FUT JUN	FIA Hedge	LXIIIDIL 3	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	2,944.2500	00/02/2020 .	0001.010, د	Sale	26,476	26,476			0000	
ESM0	2	295, 114	20	FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/22/2020 .	2,951.1447	.06/02/2020 .	3,076.7500	Sale	12,549	12,549			0006	50
ESM0	17	2,508,473	S&P 500 EMINI FUT JUN 20	FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/22/2020 .	2,951.1447	06/03/2020	3, 117.9755	Sale	141,704	141,704			0006	50
LOWO		2,500,475	S&P 500 EMINI FUT JUN	I In Houge	LAMBIL J	Equity/ muex.		SINE SINE SINE SOUL NORMANGE QUE SO		2,331.144/	00/ 00/ 2020 .			141,704				0000	0لا
ESM0	14	2, 127, 300	20	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	05/29/2020 .	3,039.0000	.06/05/2020 .	3, 186.7841	Sale	103,365	103,365			0006	50
ESM0	6	932.017	S&P 500 EMINI FUT JUN 20	FIA Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/04/2020 .	3 106 7999	.06/05/2020	3, 186.7841	Sale	23.983	23,983			0006	50
LOMO			S&P 500 EMINI FUT JUN	i in nougo	LAMBIT 5	Equity/ mucx.		ONEZOOLI NOIIIWOLGOI 35	50/ 07/ 2020 .	0, 100.7222	00/ 00/ 2020 .	9, 100.7041		20,900	20,900				00
ESM0	1	155,336	20	FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/04/2020 .	3, 106.7222	.06/08/2020 .	3,227.2500	Sale	6,020	6,020			0006	50
ESM0	250	40,343,750	S&P 500 EMINI FUT JUN 20	FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,227.5000	06/09/2020	3,227.5000	Sale	(655)	(655)			0006	50
			S&P 500 FUTURE Jun20			90.17/11004.													
SPM0	16	10,911,600	COD FOO FUTURE 1 00	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,727.9000	.06/09/2020 .	3,227.5000	Sale	1,998,329	1,998,329			0006	250
SPM0	34	22,992,500	S&P 500 FUTURE Jun20	FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/13/2020 .	2,705.0000	06/09/2020 .	3,227.5000	Sale	4,441,100	4,441,100			0006	250
			S&P 500 EMINI FUT SEP			' '													
ESU0	5	804, 100	S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3,216.4000	06/09/2020 .	3,216.3500	Sale	(39)	(39)			0006	50
ESU0	68	10,935,760	20	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3,216,4000	.06/12/2020	3.027.9328	Sale	(641, 171)	(641, 171)			0006	50

SCHEDULE DB - PART B - SECTION 2

				1				uture Contracts Terminated Dece		or Current									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation M		. 19	20
				Description											16	17	18	Hedge	
				of Item(s)			D								0 :			Effective-	
				Hedged,		Tupo(a)	Date of						Indicate	Cumulativa	Gain	Gain (Loss)		ness at	
	Number			Used for Income	Schedule/	Type(s)	Maturity				Termina-		Exercise, Expiration,	Cumulative Variation	(Loss)	Used to		Inception and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	or Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	Recognized in Current	Adjust Basis of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Cymbol	Contracto	7 tillount	S&P 500 EMINI FUT SEP	or replicated	idoritino	(4)	tion	Exchange	Date	1 1100	Date	1 1100	Odio	TOTTIMICATION	rear	Item	Deletted	(5)	1 0
ESU0	4	643,280	20	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME	.06/09/2020 .	3,216.4000	06/15/2020 .	3,055.2500	Sale	(32,252)	(32,252)			0006	50
50110		4 700 000	S&P 500 EMINI FUT SEP	F14.11.1	F		00 (00 (0000	01/200 # 5/01/81/01 00500	00 (00 (0000	0.040.4000	00/40/0000	0 400 0700		(50.040)	(50.040)				
ESU0	11	1,769,020	S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	.06/16/2020 .	3, 108.0708	Sale	(59,643)	(59,643)			0006	50
ESU0	5		20	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3,216.4000	06/22/2020 .	3,106.0000	Sale	(27,628)	(27,628)			0006	50
			S&P 500 EMINI FUT SEP																
ESU0	9	1,447,380	20 S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	.06/23/2020 .	3, 121.5000	Sale	(42,756)	(42,756)	·····		0006	50
ESU0	8	1,286,560	20 EMINI FUI SEP	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.,06/09/2020 .	3,216.4000	06/25/2020	3,074.2500	Sale	(56,905)	(56,905)			0006	50
			S&P 500 EMINI FUT SEP																
ESU0	13	2,090,660	20	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020	3,216.4000	.06/29/2020 .	3,044.6984	Sale	(111,679)	(111,679)			0006	50
ESU0	20	3,216,400	S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	06/30/3030	3,082.9193	Sale	(133,593)	(133,593)			0006	50
L300	20		S&P 500 EMINI FUT SEP	I IA lieuge	LXIIIDIT J	Equity/ index.	03/ 30/ 2020 .	SNZZOJEI KONINVOLGOI 39	00/03/2020 .		00/30/2020 .	5,002.9193		(100,090)	(100,000)			0000	
ESU0	2	321,640	20	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020	3,216.4000	.07/02/2020	3, 121.5000	Sale	(9,501)	(9,501)			0006	50
50110	40	0 004 700	S&P 500 EMINI FUT SEP	F14.11.1	F		00 (00 (0000	01/200 # 5/01/81/01 00500	00 (00 (0000	0.040.4000	27 (22 (2222	0 400 5000		/40.044	(40.044)				
ESU0	18	2,894,760	20 S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	.,06/09/2020 .	3,216.4000	.07/06/2020 .	3, 168.5000	Sale	(43,211)	(43,211)			0006	50
ESU0	6	.964,920	20	FIA Hedge	Exhibit 5	Equity/Index	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020	3,216.4000	.07/08/2020	3,161.0000	Sale	(16,654)	(16,654)	l		0006	50
		·	S&P 500 EMINI FUT SEP																
ESU0	15	2,412,300	20 S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/09/2020 .	3,216.4000	.,07/10/2020 .	3, 177.2500	Sale	(29,447)	(29,447)			0006	50
ESU0	12	1,929,840	20 EMINI FUI SEP	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020	3 216 4000	.07/14/2020 .	3, 188.3526	Sale	(16,896)	(16,896)			0006	50
2000		,020,010	S&P 500 EMINI FUT SEP	· · · · · · · · · · · · · · · · · · ·	Exiliar o	Equity/ maox.	.,00,00,2020 .	One control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the co						(10,000)	(10,000)				
ESU0	12	1,929,840	20	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/09/2020 .	3,216.4000	07/15/2020 .	3,218.0000	Sale	893	893			0006	50
ESU0	٥	1,447,380	S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Index	.09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.06/09/2020	3,216.4000	07/20/2020	3,245.7500	Sale	13, 157	13, 157			0006	50
L300		1,447,300	S&P 500 EMINI FUT SEP	I IA lieuge	LXIIIDIT J	Lqui ty/ illuex.	03/ 30/ 2020 .	OWL SINZZOJEI KOIIINNOEQOI 39	00/03/2020 .	5,210.4000	01/20/2020 .	3,243.7300						0000	
ESU0	12	1,929,840	20	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3,216.4000	07/27/2020 .	3,230.2500	Sale	8,243	8,243			0006	50
FOLIO	_	004 400	S&P 500 EMINI FUT SEP	EIA III A	F 1 11 14 F	F 14 // 1	00 (00 (0000	ONE ONIZOO II EKOMBIOLOOFOO	00 (00 (0000	0.040.4000	07/00/0000	0.040.7070	0.1	7 574	7 574			0000	
ESU0		804, 100	S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/09/2020 .	3,216.4000	.07/29/2020 .	3,246.7976	Sale	7,571	7,571			0006	50
ESU0	7	1, 125, 740	20	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3,216.4000	08/03/2020 .	3,284.5526	Sale	23,814	23,814			0006	50
	_		S&P 500 EMINI FUT SEP																
ESU0	5		20 S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	08/05/2020 .	3,320.0000	Sale	25,872	25,872			0006	50
ESU0	4	643.280	20	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216,4000	.08/06/2020	3.342.7500	Sale	25,248	25,248			0006	50
			S&P 500 EMINI FUT SEP	-		,,.				,		,		,					
ESU0	4	639,374	20	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	. 06/09/2020 .	3, 196.8686	.08/10/2020 .	3,354.7500	Sale	31,552	31,552			0006	50
ESU0	1	149.965	S&P 500 EMINI FUT SEP 20	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020	CMESNZ20JLFK8MNNCLQ0F39	.06/11/2020	2 999 2007	.08/12/2020	3.373.5000	Sale	18.704	18,704			0006	50
2000	······		S&P 500 EMINI FUT SEP	I In Houge	LAMBIT J	Equity/ Index.	. 350/ 00/ 2020 .	ONZZODEJ NOMIWOCKOJ 39	. 30/11/2020 .	2,000.2001	.30/ 12/2020 .								
ESU0	8	1, 199,720	20	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	.06/11/2020 .	2,999.2997	.08/12/2020 .	3,373.5000	Sale	149,632	149,632			0006	50
EGIN	_	740 005	S&P 500 EMINI FUT SEP	EIA Hadaa	Evhibi+ E	Earli to / 1 = 4	00/20/0000	ONE 04/700 II EVOLUBIO 00/700	06/11/0000	0 000 0007	00/10/0000	2 200 0500	0-1	05.050	05 050			0006	
ESU0	5	749,825	S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.06/11/2020 .	2,999.2997	.08/18/2020 .	3,383.2500	Sale	95,958	95,958	ļ ļ-		UUUb	50
ESU0	5	749,825	20	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	.06/11/2020 .	2,999.2997	.08/24/2020 .	3,424.5000	Sale	106,270	106,270			0006	50
50110			S&P 500 EMINI FUT SEP	511.11.1			00 (00 :	0.00	00/44/		00 (00 :								
ESU0	6		20 S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/11/2020 .	2,999.2997	.08/26/2020 .	3,474.7500	Sale	142,599	142,599	}		0006	50
ESU0	6		20	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/11/2020	2,999.2997	.09/01/2020 .	3,526.0000	Sale	157,974				0006	50
		,	S&P 500 EMINI FUT SEP			. ,						,			·				
ESU0	6		20	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/11/2020 .	2,999.2997	09/02/2020 .	3,576.7123	Sale	173, 188	173, 188	<u> </u>		0006	50
ESU0	q	1,349,685	S&P 500 EMINI FUT SEP 20	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/11/2020 .	2,999.2997	09/09/2020 .	3,412.0883	Sale	185,701	185,701			0006	50
	υ		S&P 500 EMINI FUT SEP	nougo	EAIIIDI C V	=qui ty/ Illuda.		ONZZOULI NOIMWOLUUI 39				5, 712.0000							
ESU0	32	4,798,880	20	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME	.06/11/2020 .	2,999.2997	.09/09/2020 .	3,335.5000	Sale	537,741	537,741			0006	50
ESIN	00	4 040 000	S&P 500 EMINI FUT SEP	EIA Hadaa	Evhibit E	Earli to / 1 = 4	00/20/0000	ONE 04/700 II EVOLUBIO 00/700	06 /10 /0000	2 004 5000	00/00/0000	2 205 5000	0-1	054 040	054 040			0006	
ESU0	28	4,318,300	ZU	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/19/2020 .	3,084.5000	09/09/2020 .	3,335.5000	Sale	351,243	351,243			UUUb	50

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							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
1				Description											16	17	18	Hedge	ı l
				of Item(s)														Effective-	i
				Hedged,		T ()	Date of						Indicate	0 1 "	Gain	Gain (Loss)		ness at	ı l
	l			Used for		Type(s)	Maturity				- .		Exercise,	Cumulative	(Loss)	Used to		Inception	
Tieker	Number	Notional		Income	Schedule/ Exhibit	of Biok(a)	or Evniro		Trada	Transaction	Termina-	Termination	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	Ontrooto	Amount	Description	Generation or Replicated	Identifier	Risk(s)	Expira-	Exchange	Trade Date	Transaction Price	tion Date	Termination Price	Maturity or Sale	Margin at	in Current	of Hedged	Deferred	Termination	One (1) Point
Symbol	Contracts	Amount	S&P 500 EMINI FUT SEP	or Replicated	identillei	(a)	tion	Exchange	Date	FIICE	Date	FIICE	Sale	Termination	Year	Item	Deferred	(b)	Polit
ESU0	30	4,560,062	20	FIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/24/2020 .	3,040.0415	09/09/2020 .	3,335.5000	Sale	443,019	443,019			0006	50
			S&P 500 EMINI FUT SEP			1 ' '													1
ESU0		2,848,381	20 S&P 500 EMINI FUT SEP	FIA Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/26/2020 .	2,998.2961	09/09/2020 .	3,335.5000	Sale	320,237	320,237			0006	50
ESU0	7	1,086,750	S&P 500 EMINI FUI SEP 20	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.07/01/2020 .	3, 105.0000	09/09/2020	3,335.5000	Sale	80,636	80,636			0006	50
2000			S&P 500 EMINI FUT SEP	. I In Hougo	LAMBIT O	Equity/ mack		ONE CONTROL OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF					ouro						
ESU0	12	1,882,200	20	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.07/07/2020 .	3, 137.0000	.09/09/2020 .	3,335.5000	Sale	119,033	119,033			0006	50
ESU0		1,257,200	S&P 500 EMINI FUT SEP 20	FIA Hedge	Exhibit 5	Emity/Index	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/09/2020 .	3, 143.0000	00/00/2020	3,335.5000	Sale		76,955			0006	50
E300			S&P 500 EMINI FUT SEP	. FIR neuge	EXIIIDIT 3	Equity/Index.	09/30/2020 .	OWE	01/09/2020 .	3, 143.0000	09/09/2020 .	3,333.3000						0000	ນປ
ESU0	7	1,100,925	20	FIA Hedge	Exhibit 5	Equity/Index	.09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.07/13/2020 .	3, 145.5000	.09/09/2020 .	3,335.5000	Sale	66,461	66,461			0006	50
5010			S&P 500 EMINI FUT SEP	511 11 1			00 (00 (0000	01/200 # 5/(01/4/10) 00500	07/47/0000	0.040.7500	00 (00 (0000	0.005.5000		50.007	50.007				
ESU0		1,447,538	S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.07/17/2020 .	3,216.7500	09/09/2020 .	3,335.5000	Sale	53,387	53,387			0006	50
ESU0			20	FIA Hedge	Exhibit 5	Equity/Index	.09/30/2020	CMESNZ20JLFK8MNNCLQ0F39	.07/23/2020	3,229.0792	.09/09/2020	3,335.5000	Sale	15,946	15,946			0006	50
			S&P 500 EMINI FUT SEP																i
ESU0		2,244,593	20 FULL CED	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	07/24/2020 .	3,206.5614	09/09/2020 .	3,335.5000	Sale	90, 178	90 , 178			0006	50
ESU0	8	1,337,400	S&P 500 EMINI FUT SEP 20	FIA Hedge	Exhibit 5	Equity/Index	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.08/07/2020 .	3,343.5000	.09/09/2020	3,335.5000	Sale	(3,245)	(3,245)			0006	50
2000			S&P 500 EMINI FUT SEP			Equ. cy/ maox		One Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Co						(0,210)	(0,210)				
ESU0	5		20	FIA Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME	08/11/2020 .	3,325.1750	09/09/2020 .	3,335.5000	Sale	2,553	2,553			0006	50
ESU0	4		S&P 500 EMINI FUT SEP	FIA Hedge	Exhibit 5	Equity/Indox	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/14/2020 .	3,367.0000	00/00/2020	3,335.5000	Sale	(6,322)	(6,322)			0006	50
E300			S&P 500 EMINI FUT SEP	. FIM neuge	EXIIIDIT 3	Equity/Index	09/30/2020 .	I OWE SINZZUJERKOMININGEQUES9	00/ 14/ 2020 .	3,367.0000	09/09/2020 .	3,333.3000		(0,322)	(0,322)			0000	
ESU0	12	2,077,723	20	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/03/2020 .	3,462.8711	09/09/2020 .	3,335.5000	Sale	(76,490)	(76,490)			0006	50
5010		4 000 540	S&P 500 EMINI FUT SEP	5			00 (00 (0000	01/200 # 5/(01/4/10) 00500	00 (00 (0000	0 000 7000	00 (00 (0000	0.005.5000	0.1	0.40					
ESU0	8	1,333,512	S&P 500 EMINI FUT DEC	FIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/08/2020 .	3,333.7809	09/09/2020 .	3,335.5000	Sale	643	643			0006	50
ESZ0		1,662,550		FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.09/09/2020 .	3,325.1000	09/14/2020 .	3,375.5000	Sale	25, 144	25, 144			0006	50
			S&P 500 EMINI FUT DEC	-															
ESZ0		2,493,825		FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	09/22/2020 .	3,303.8750	Sale	(16,003)	(16,003)			0006	50
FS70	23	3,823,865	S&P 500 EMINI FUT DEC 20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	09/25/2020	3,288.5652	Sale	(42,144)	(42, 144)			0006	50
2020			S&P 500 EMINI FUT DEC		- Lambert o	Equity/ maox.		0.E200E110		, 0201 1000									
ESZ0		1,995,060	20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	. 09/28/2020 .	3,342.7076	Sale	10,497	10,497			0006	50
ESZ0	12	1,995,060	S&P 500 EMINI FUT DEC 20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	10/05/2020 .	3,397.5000	Sale	43,373	43,373			0006	50
2020		1,000,000	S&P 500 EMINI FUT DEC		LAMORE V	Equity/ much.		ONZZODE NORMVOLGO 35				·							
ESZ0			20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	10/07/2020 .	3,410.0000	Sale	33,915	33,915			0006	50
E070			S&P 500 EMINI FUT DEC	EIA Hadaa	Evhibit E	Em. i + . : / 1 = 4	10/01/0000	CHE 04700 II EVOLUBIO COEGO	00/00/0000	9 905 4000	10 /00 /0000	0 467 0470	0-1	00 504	00 504			0006	E0.
ESZ0	· 4		20 S&P 500 EMINI FUT DEC	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	10/09/2020 .	3,467.8173	Sale	28,521	28,521			0006	
ESZ0	8	1,330,040	20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	10/12/2020 .	3,525.6425	Sale	80, 172				0006	50
5070			S&P 500 EMINI FUT DEC				10 (04 :	015	00 (00 :		40 (00 :			±					ı <u>.</u>
ESZ0	4		20 S&P 500 EMINI FUT DEC	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	10/22/2020 .	3,446.0000	Sale	24, 158	24, 158			0006	50
ESZ0	18	2.992.590		FIA Hedge	Exhibit 5	Equity/Index	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.09/09/2020 .	3.325.1000	10/29/2020	3.305.0486	Sale	(18,147)	(18,147)			0006	50
		, , , , ,	S&P 500 EMINI FUT DEC			1													
ESZ0	17		20 FULL DEC	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/02/2020 .	3,297.7590	Sale	(23,335)	(23,335)			0006	50
ESZ0	15		S&P 500 EMINI FUT DEC 20	FIA Hedge	Exhibit 5	Equity/Index	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/03/2020	3,359.0941	Sale	25,411	25,411			0006	50
2020		2,400,020	S&P 500 EMINI FUT DEC	ugo		Lagur ty/ muon.		OREEOGE NORMANDERON OF			, 00, 2020 .		Jare		20,411				
ESZ0	6		20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/04/2020 .	3,437.1261	Sale	33,574	33,574			0006	50
ESZ0	14	2,327,570	S&P 500 EMINI FUT DEC	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/09/2020 .	3,547.4385	Sale	155,558	155,558			0006	£0
L020	14	2,021,310	S&P 500 EMINI FUT DEC	. I In Houge	LAMBIL J	Equity/ muex.	12/01/2020 .	OWL STREET TOWNSELECT STREET		0,020.1000		0,047.4300		135,336				0000	
ESZ0	12	,,000,000	20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.09/09/2020 .	3,325.1000	.11/16/2020 .	3,620.5000	Sale	177 , 173	177 , 173			0006	50
ESZ0			S&P 500 EMINI FUT DEC 20	FIA Hedge	Exhibit 5	F 4 / I = 1	.12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	.09/09/2020	3.325.1000	11/24/2020	3,632,1282	Sale		138,112			0006	
LOZU	. . 9	1,490,290	4V	. II IA NEUUE	. I LAHIDI L 3	Equity/Index.	1.14/31/4040 .	1 U//ILUVLLUUF39	1.03/03/2020	0.0Z0.1UUU	1 11/24/2020	1	ale I		1 100.112			1 0000	

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	Year_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	ı
				of Item(s)														Effective-	i
				Hedged,		T ()	Date of						Indicate	0 1 "	Gain	Gain (Loss)		ness at	ı l
	l			Used for		Type(s)	Maturity				- .		Exercise,	Cumulative	(Loss)	Used to		Inception	
Tielcer	Number of	Notional		Income	Schedule/ Exhibit	of Disk(s)	or		Trada	Transaction	Termina-	Tarmination	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker		Amount	Description	Generation or Replicated	Identifier	Risk(s)	Expira-	Exchange	Trade Date	Transaction Price	tion Date	Termination Price	Maturity or Sale	Margin at	in Current	of Hedged	Deferred	Termination	One (1) Point
Symbol	Contracts	Amount	S&P 500 EMINI FUT DEC	or Replicated	identillei	(a)	tion	Exchange	Date	FIICE	Date	FIICE	Sale	Termination	Year	Item	Deferred	(b)	Polit
ESZ0	7	1,163,785	20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.09/09/2020 .	3,325.1000	12/01/2020 .	3,661.7500	Sale	117,788	117,788			0006	50
			S&P 500 EMINI FUT DEC																i
ESZ0	4		S&P 500 EMINI FUT DEC	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	12/09/2020 .	3,692.0000	Sale	73,358	73,358			0006	50
ESZO	8	1,330,040	20 EMINI FUI DEC	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	12/09/2020 .	3,702.0000	Sale	150,718	150,718			0006	50
2020			S&P 500 EMINI FUT DEC	T IN Houge	LXIIIDIT O	Equity/ macx.		ONE TOTAL OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF T			12/00/2020 .							0000	
ESZ0	8	1,329,973	20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/10/2020 .	3,324.9329	12/09/2020 .	3,702.0000	Sale	150,782	150,782			0006	50
ESZ0			S&P 500 EMINI FUT DEC 20	FIA Hedge	Exhibit 5	Eastitu/Index	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/11/2020 .	3,332.0637	12/09/2020 .	3,702.0000	Sale	110.947	110,947			0006	50
E020			S&P 500 EMINI FUT DEC	FIX neuge	Exilibit 5	Equity/Index.	12/31/2020 .	OWE	09/11/2020 .	3,332.0031	12/09/2020 .	3,702.0000		110,947	110,947			0006	ນປ
ESZ0	7	1,170,037		FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.09/17/2020	3,342.9618	12/09/2020 .	3,702.0000	Sale	125,624	125,624			0006	50
5070			S&P 500 EMINI FUT DEC	·			40 (04 (0000	01/200 # 5/01/#/01 005-00	00/40/0000	0 007 4504	10 (00 (0000	. 700 0000	0.1	100 155	100 155				
ESZ0	/	1, 157, 505	S&P 500 EMINI FUT DEC	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME	09/18/2020 .	3,307.1581	12/09/2020 .	3,702.0000	Sale	138 , 155	138 , 155			0006	50
ESZ0	14	2,286,200	20	FIA Hedge	Exhibit 5	Equity/Index_	.12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.09/21/2020	3,266.0000	.12/09/2020 .	3,702.0000	Sale	305, 121	305, 121			0006	50
			S&P 500 EMINI FUT DEC																i
ESZ0	18	2,902,820	20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	09/23/2020 .	3,225.3561	12/09/2020 .	3,702.0000	Sale	428,878	428,878			0006	50
ESZ0	5	834.250	S&P 500 EMINI FUT DEC 20	FIA Hedge	Exhibit 5	Equity/Index	.12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/02/2020 .	3,337.0000	.12/09/2020 .	3,702.0000	Sale	91,222	91,222			0006	50
L020	ν	004,230	S&P 500 EMINI FUT DEC	I In Houge	LAIIIDIT 5	Equity/ Index.	12/01/2020 .	ONE ONE ONE ONE ONE OF THE ONE OF THE ONE OF THE ONE OF THE OTHER OF THE OTHER OF THE OTHER OF THE OTHER OF THE OTHER OF THE OTHER OF THE OTHER OF THE OTHER OF THE OTHER OF THE OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTHER OTH	10/02/2020 .	0,007.0000	12/03/2020 .	5,702.0000						0000	
ESZ0	6	,000,000	20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	10/06/2020 .	3,353.5000	12/09/2020 .	3,702.0000	Sale	104,516	104,516			0006	50
F070			S&P 500 EMINI FUT DEC	EIA II A	E 1 11 14 E	F 14 // 1	40 (04 (0000	ONE ON TOO IT EXAMINATE COPEON	40 (40 (0000	0 474 0040	40 (00 (0000	0.700.0000	0.1	400 457	400 457			0000	
ESZ0	9		S&P 500 EMINI FUT DEC	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/16/2020 .	3,471.9842	12/09/2020 .	3,702.0000	Sale	103,457	103,457			0006	50
ESZ0	6		20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	10/19/2020 .	3,418.2457	12/09/2020 .	3,702.0000	Sale	85,093				0006	50
			S&P 500 EMINI FUT DEC			L													i
ESZ0	7	1, 187,813		FIA Hedge	Exhibit 5	Equity/Index_	12/31/2020 .	CME	10/26/2020 .	3,393.7500	12/09/2020 .	3,702.0000	Sale	107,848	107,848			0006	50
ESZ0	33	5,387,484	S&P 500 EMINI FUT DEC 20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME	10/28/2020 .	3 265 1418	12/09/2020 .	3,702.0000	Sale	720,631	720,631			0006	50
2020			S&P 500 EMINI FUT DEC		LAMORT O	Equity/ maox.		Sizzazi idiliki dega da .		,200.1110									
ESZ0	8	1,401,001	20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/06/2020 .	3,502.5016	12/09/2020 .	3,702.0000	Sale	79,754	79,754			0006	50
ESZ0	6	1,066,341	S&P 500 EMINI FUT DEC 20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME	11/09/2020 .	3,554.4708	12/09/2020 .	3,702.0000	Sale		44,225			0006	50
E320		1,000,341	S&P 500 EMINI FUT DEC	FIA neuge	EXIIIDIT 3	Equity/index.	12/31/2020 .	OWE SINZZUJERKOMINIVCEQUES9	11/09/2020 .	3,334.4706	12/09/2020 .	3,702.0000		44,220	44,220			0006	
ESZ0	5		20	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	11/18/2020 .	3,567.2500	12/09/2020 .	3,702.0000	Sale	33,659	33,659			0006	50
F070	_	000 017	S&P 500 EMINI FUT DEC		F 1 11 14 5	F : 4 // :	40 (04 (0000	ONE OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PRO	44 (00 (0000	0 550 0070	40 (00 (0000	0.700.0000		07.455	07 455			0000	
ESZ0	5		S&P 500 EMINI FUT MAR	FIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/20/2020 .	3,552.0678	12/09/2020 .	3,702.0000	Sale	37,455	37,455			0006	50
ESH1	6	1, 108, 185	21	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39 .	12/09/2020 .	3,693.9500	12/15/2020 .	3,685.0000	Sale	(2,719)	(2,719)			0006	50
			S&P 500 EMINI FUT MAR																,
ESH1	6	1, 108, 185	21 S&P 500 EMINI FUT MAR	FIA Hedge	Exhibit 5	Equity/Index.	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39 .	12/09/2020 .	3,693.9500	12/28/2020 .	3,728.2500	Sale	10,256	10,256			0006	50
ESH1	4		21	FIA Hedge	Exhibit 5	Equity/Index.	.03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	12/09/2020 .	3,693.9500	12/31/2020 .	3,745.0000	Sale	10.188	10 , 188			0006	50
			90DAY EURO\$ FUTR Dec 20			Interest		ORELOGE NORMANDEGOLOGO	55/ 2025 .			3,.40.0000						- , , , , , , , , , , , , , , , , , , ,	
EDZ0	5	5,000,000		FIA Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	99.7000	10/02/2020 .	99.7550	Sale	657	657			0006	2,500
SPH0	12	9,438,150	S&P 500 FUTURE Mar20	FIUL Hedge	Exhibit 5	F 4 / I = d =	00/04/0000	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	0 140 0500	.01/02/2020	3.257.5000	Sale	334.244	224 244			0007	250
3FNU	12		S&P 500 FUTURE Mar20		LXIIIDIL 3	Equity/Index.	03/31/2020 .	JUNE SIVEZUJEROMINIVELUETS9.	12/12/2019 .	3, 140.0000	01/02/2020 .	3,237.3000	5ale	334,244	334,244			0007	200
SPH0	9	7,078,613		FIUL Hedge	. Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 146.0500	.01/08/2020 .	3,255.0000	Sale	245,058	245,058	ļ		0007	250
ODLIO		0 000 455	S&P 500 FUTURE Mar20		F 1 11 14 5	F	00 (04 (0005	ONE	40 (40 (00 40	0.410.05	04 (40 (0000	0.040.005		010 5	212 222			0007	0.5-
SPHU	8	6,292,100	S&P 500 FUTURE Mar20	FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME	12/12/2019 .	3, 146.0500	.01/16/2020 .	3,318.0000	Sale	343,829	343,829			0007	250
SPH0	13	10,224,663	ou. Jour orone marzo	FIUL Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 146.0500	.01/28/2020	3,276.5000	Sale	423,848	423,848	[0007	250
			S&P 500 FUTURE Mar20																
SPH0	14	11,011,175	OOD COO CUTURE W OO	FIUL Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	12/12/2019 .	3, 146.0500	02/03/2020 .	3,245.0000	Sale	346,201	346,201			0007	250
SPH0	17	13,370,713	S&P 500 FUTURE Mar20	FIUL Hedge	. Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 146.0500	02/04/2020	3,297.0000	Sale	641,387	641,387			0007	250
01110			S&P 500 FUTURE Mar20	JL Houge		_quity/ much.		ONZZOOLI NORMATOLIQUI 35											200
SPH0	11	8,651,638		FIUL Hedge	Exhibit 5	Equity/Index.	.03/31/2020	CME SNZ20JLFK8MNNCLQ0F39	.12/12/2019	3.146.0500	.02/05/2020	3.334.5000	Sale	518 . 140	518.140			0007	250

SCHEDULE DB - PART B - SECTION 2

								Contracts Terminated Dece		or Current					,				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation N		19	20
				Description											16	17	18	Hedge	1
				of Item(s) Hedged,			Date of						Indicate		Gain	Gain (Loss)		Effective- ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
j			S&P 500 FUTURE Mar20															` ′	
SPH0	10	7,865,125	00D 500 FUTURE N 00	FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	12/12/2019 .	3, 146.0500	02/12/2020 .	3,379.0000	Sale	582,287	582,287			0007	250
SPH0		17,303,275	S&P 500 FUTURE Mar20	FIUL Hedge	Exhibit 5	Equity/Index.	.03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39	12/12/2019	3, 146.0500	02/26/2020	3,117.0000	Sale	(159,969)	(159,969)			0007	250
GITIO			S&P 500 FUTURE Mar20	T TOL Trouge	LAIIIDIT 5	Equity/ Illuex.	I SO/ 01/ 2020 OML	ONZZODEI NOIMMOEGOI GO		, 140.0000	.32/20/2020 .			(155,565)	(100,000)			0007	1
SPH0	9	7,078,613	OOD FOO FUTURE III OO	FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	12/12/2019 .	3, 146.0500	02/28/2020 .	2,922.0000	Sale	(504, 192)	(504, 192)			0007	250
SPH0	0	6,468,000	S&P 500 FUTURE Mar20	FIUL Hedge	Exhibit 5	Equity/Index.	.03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39	01/03/2020	3,234.0000	.02/28/2020 .	2,922.0000	Sale	(624,071)	(624,071)			0007	250
3F10			S&P 500 FUTURE Mar20	TOL Heage	LXIIIDIT 3	Lqui ty/ illuex.		SNZZOJEI ROMINIOLIQUI 39			. 32/20/2020 .	2,322.0000		(024,071)	(024,071)			0007	
SPH0	10	8,322,500		FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	01/17/2020 .	3,329.0000	.02/28/2020 .	2,922.0000	Sale	(1,017,588)	(1,017,588)			0007	250
SPH0		832.250	S&P 500 FUTURE Mar20	FIUL Hedge	Exhibit 5	Equity/Index_	_03/31/2020 _ CME	SNZ20JLFK8MNNCLQ0F39	01/17/2020	3,329.0000	00/00/0000	2,950.0000	Sale	(94,759)	(94,759)			0007	250
3FHU			S&P 500 FUTURE Mar20	FIUL neage	. EXIIIDIT 3	Equity/index.	US/31/2020 UME			3,329.0000	02/20/2020 .	2,930.0000		(94,739)	(94,739)			0007	250
SPH0	11	9,055,750		FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 . CME		01/24/2020 .	3,293.0000	.02/28/2020 .	2,950.0000	Sale	(943,347)	(943,347)			0007	250
00110	40	44 500 050	S&P 500 FUTURE Mar20		F		00 (04 (0000	01/700 # 5/01/84/01 00500	04 (07 (0000	0 040 5000	00 (00 (0000			/4 007 400)	// 007 /00				
SPH0	18	14,582,250	S&P 500 FUTURE Mar 20	FIUL Hedge	Exhibit 5	Equity/Index.	O3/31/2020 CME	SNZ20JLFK8MNNCLQ0F39 .	01/27/2020 .	3,240.5000	.02/28/2020 .	2,950.0000	Sale	(1,307,409)	(1,307,409)			0007	250
SPH0	21	16,915,500	our 300 FOTOTIL IIIAT 20	FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	01/31/2020 .	3,222.0000	.02/28/2020 .	2,950.0000	Sale	(1,428,186)	(1,428,186)			0007	250
			S&P 500 FUTURE Mar20																
SPH0	23	19,205,000	S&P 500 FUTURE Mar20	FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	02/21/2020 .	3,340.0000	.02/28/2020 .	2,950.0000	Sale	(2,242,703)	(2,242,703)			0007	250
SPH0	1	806,500	SAP SOU FUTURE MATZO	FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	02/24/2020 .	3.226.0000	.02/28/2020 .	2,950.0000	Sale	(69,009)	(69,009)			0007	250
		•	S&P 500 FUTURE Mar20																
SPH0	39	31,453,500	00D 500 FUTURE N 00	FIUL Hedge	Exhibit 5	Equity/Index.	CME	SNZ20JLFK8MNNCLQ0F39 .	02/24/2020 .	3,226.0000	03/02/2020 .	3,090.0000	Sale	(1,326,345)	(1,326,345)			0007	250
SPH0	31	24,249,750	S&P 500 FUTURE Mar20	FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	02/25/2020 .	3, 129.0000	03/02/2020	3,090.0000	Sale	(302,524)	(302,524)			0007	250
GI TIO		24,240,750	S&P 500 FUTURE Mar20	T TOL Trouge	LXIIIDIT 5	Equity/ muex.	OME	ONZZODEI NOIMMOEGOI GO	02/ 23/ 2020 .		.30/02/2020 .			(002,324)	(002,324)			0007	
SPH0	19	14,862,750		FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	02/25/2020 .	3, 129.0000	.03/04/2020 .	3, 129.0000	Sale	(168)	(168)			0007	250
SPH0	35	26,040,000	S&P 500 FUTURE Mar20	FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	02/27/2020 .	2,976.0000	03/04/2020 .	3, 129.0000	Sale	1,338,441	1,338,441			0007	250
3FHU		20,040,000	S&P 500 FUTURE Mar20	FIUL neage	. EXIIIDIT 3	Equity/index.	US/31/2020 UME		02/21/2020 .	2,976.0000	03/04/2020 .	3, 129.0000						0007	250
SPH0	11	8, 184, 000		FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	02/27/2020 .	2,976.0000	.03/10/2020 .	2,882.0000	Sale	(258,597)	(258,597)			0007	250
FOLIO	407	44 070 000	S&P 500 EMINI FUT MAR	FUL U.4	F 1 11 14 F	F 14 /1 1	00 (04 (0000	01/700 II EI/01/11/01 00/200	00 (00 (0000	0.740.7407	00 (40 (0000	0 500 5544	0.1	(4 000 470)	(4.000.470)			0007	50
ESH0	107	14,678,900	S&P 500 FUTURE Mar20	FIUL Hedge	Exhibit 5	Equity/Index.	CME	SNZ20JLFK8MNNCLQ0F39 .	03/09/2020 .	2,743.7197	03/12/2020 .	2,506.5541	Sale	(1,269,478)	(1,269,478)			0007	50
SPH0	3	2,232,000	our ood rorone mareo	FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	02/27/2020 .	2,976.0000	.03/12/2020 .	2,540.0000	Sale	(327,027)	(327,027)			0007	250
			S&P 500 FUTURE Mar20							<u>.</u>	/ /								1
SPH0	36	27,063,000	S&P 500 FUTURE Mar20	FIUL Hedge	Exhibit 5	Equity/Index.	3/31/2020 CME	SNZ20JLFK8MNNCLQ0F39 .	03/03/2020 .	3,007.0000	03/12/2020 .	2,540.0000	Sale	(4,203,318)	(4,203,318)			0007	250
SPH0	4	3,007,000		FIUL Hedge	Exhibit 5	Equity/Index	03/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/03/2020 .	3,007.0000	.03/12/2020 .	2,740.3000	Sale	(266,735)	(266,735)			0007	250
			S&P 500 FUTURE Mar20															l	
SPH0	44	33,286,000	S&P 500 FUTURE Mar20	FIUL Hedge	Exhibit 5	Equity/Index.	3/31/2020 CME	SNZ20JLFK8MNNCLQ0F39 .	03/05/2020 .	3,026.0000	03/12/2020 .	2,740.3000	Sale	(3, 143, 089)	(3, 143, 089)			0007	250
SPH0	29	21,554,250	our JUU FUIUNE Marzu	FIUL Hedge	Exhibit 5	Equity/Index	.03/31/2020 CME	SNZ20JLFK8MNNCLQ0F39	03/06/2020	2,973.0000	.03/12/2020	2,740.3000	Sale	(1,687,331)	(1,687,331)			0007	250
			S&P 500 FUTURE Jun20																
SPM0	10	6,819,750	COD FOO FMINI FUT #81	FIUL Hedge	. Exhibit 5	Equity/Index.	6/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/12/2020 .	2,727.9000	03/12/2020 .	2,442.0000	Sale	(714,838)	(714,838)			0007	250
ESM0	14	1.667.594	S&P 500 EMINI FUT JUN 20	FIUL Hedge	Exhibit 5	Equity/Index	.06/30/2020 CME	SNZ20JLFK8MNNCLQ0F39	03/16/2020	2.382.2767	03/18/2020	2.376.6035	Sale	(4,055)	(4,055)			0007	50
20		,007,004	S&P 500 EMINI FUT JUN			qu. 1,7 11100%		SALEGOLI ROMENDEGOL OD		,					(¬,000)				
ESM0	29	3,322,566	20	FIUL Hedge	. Exhibit 5	Equity/Index.	6/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/20/2020 .	2,291.4250	.03/23/2020 .	2,211.9433	Sale	(115,422)	(115,422)			0007	50
ESMO	93	11,270,471	S&P 500 EMINI FUT JUN	FIUL Hedge	Exhibit 5	Equity/Index	.06/30/2020 CME	SNZ20JLFK8MNNCLQ0F39	03/24/2020	2,423.7573	03/26/2020	2,606.1025	Sale	847,347	847,347			0007	50
LOMO		11,270,471	S&P 500 EMINI FUT JUN	I TOL Houge		Equity/ mudx.	OWL	GIAZZOOLI KOIIINNOLUUF39 .		2,720.1313	00/ 20/ 2020 .	2,000.1020	oale		947, 347			0007	
ESM0	62	7,848,547	20	FIUL Hedge	. Exhibit 5	Equity/Index.	6/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/27/2020 .	2,531.7893	.04/09/2020 .	2,779.7419	Sale	768,281	768,281			0007	50
ESM0		126,589	S&P 500 EMINI FUT JUN	EIII Hadaa	Exhibit 5	Equity/Index	.06/30/2020 CME	SNZ20JLFK8MNNCLQ0F39	03/27/2020	2,531.7893	04/14/2020	2,835.3456	Sale		15, 172			0007	FO
EOMO		120,089	S&P 500 EMINI FUT JUN	FIUL Hedge	LAIIIDIL 3	Lquity/index.	UU/ 3U/ 2U2U UNE			2,551.7893	.,04/ 14/2020 .	∠,030.3406	oale	15, 1/2	15, 1/2			0007	DU
ESM0	67	9,235,014	20	FIUL Hedge	Exhibit 5	Equity/Index.	.06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	04/13/2020 .	2,756.7207	.04/14/2020 .	2,835.3456	Sale	262,991	262,991	ļ		0007	50
FOMO	70	40 754 044	S&P 500 EMINI FUT JUN	FUL Usday	FLikia F	Familia (I. d.	00 (00 (0000	04/700 # E//04/8/01 00500	04/40/0000	0 750 7007	04/47/0000	0.000.0500		444 000	444.000			0007	
ESMU	78	10,751,211	20	FIUL Hedge	Exhibit 5	Equity/Index.	b/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	04/13/2020 .	2,756.7207	04/1//2020 .	2,863.2500	Sale	414,996	414,996			000/	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		. 19	20
				Description											16	17	18	Hedge	
				of Item(s)			Date of						Indicate		Gain	Cain (Lass)		Effective-	i l
				Hedged, Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Gain (Loss) Used to		ness at Inception	i
	Number			Income	Schedule/	of	or				Termina-		Expiration.	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a) '	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
-			S&P 500 EMINI FUT JUN					-											1
ESM0	7	970,725	S&P 500 EMINI FUT JUN	FIUL Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/15/2020 .	2,773.5000	04/17/2020 .	2,863.2500	Sale	31,371	31,371			0007	50
ESM0	43	5,963,025		FIUL Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	04/15/2020 .	2.773.5000	04/22/2020	2,788.7500	Sale	32,530	32,530			0007	50
			S&P 500 EMINI FUT JUN			L													
ESM0	9	1,267,875	S&P 500 EMINI FUT JUN	FIUL Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/20/2020 .	2,817.5000	04/22/2020 .	2,788.7500	Sale	(12,992)	(12,992)			0007	50
ESM0	50		20	FIUL Hedge	. Exhibit 5	Equity/Index.	.06/30/2020	CMESNZ20JLFK8MNNCLQ0F39	.04/20/2020 .	2,817.5000	04/24/2020	2,824.7500	Sale	17,825	17,825			0007	50
50110	40	4 000 500	S&P 500 EMINI FUT JUN				00 (00 (0000	01/50 # 5/01/##/01 00500	0.4./00./0000	0 047 5000	04/07/0000	0.070.0500		00 770	00 770				
ESM0	12	1,690,500	S&P 500 EMINI FUT JUN	FIUL Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/20/2020 .	2,817.5000	04/27/2020 .	2,872.2500	Sale	32,778	32,778			0007	50
ESM0	58	7,912,864		FIUL Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/21/2020	2,728.5737	04/27/2020	2,872.2500	Sale	416,313	416,313			0007	50
50110		0 700 574	S&P 500 EMINI FUT JUN	F			00 (00 (0000	01/5 # 5/01/11/01 00500	04/04/0000	0 700 5707	0.4.100.100.00	0 000 5077		201 011					
ESM0	20	2,728,574	S&P 500 EMINI FUT JUN	FIUL Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/21/2020 .	2,728.5737	04/29/2020 .	2,930.5377	Sale	201,844	201,844			0007	50
ESM0	30	4,236,143	20	FIUL Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.05/01/2020 .	2,824.0955	.05/05/2020	2,859.5000	Sale	52,927	52,927			0007	50
F0110	0.5	0.470.040	S&P 500 EMINI FUT JUN	EUR 11 4	F 1 11 14 F	F 14 /1 1	00 (00 (0000	ONE 01700 II EI/ONNIO 00E00	05 (04 (0000	0.004.0055	05 (00 (0000	0.005.5000	0.1	000 475	000 475			0007	
ESM0	65	9, 178, 310	20 S&P 500 EMINI FUT JUN	FIUL Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/01/2020 .	2,824.0955	05/08/2020 .	2,925.5000	Sale	329, 175	329, 175			0007	50
ESM0	145	20,474,692	20	FIUL Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.05/01/2020 .	2,824.0955	.05/18/2020	2,947.5000	Sale	893,813	893,813			0007	50
50110	10	0 005 000	S&P 500 EMINI FUT JUN	F			00 (00 (0000	01/5 # 5/01/11/01 00500	05 (40 (0000	0 000 7500	05 (40 (0000	0.047.5000		00.404	00.404				
ESM0	16	2,295,800	20 S&P 500 EMINI FUT JUN	FIUL Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/12/2020 .	2,869.7500	05/18/2020 .	2,947.5000	Sale	62, 104	62, 104			0007	50
ESM0	44	6,313,450	20	FIUL Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.05/12/2020 .	2,869.7500	.05/20/2020	2,967.3989	Sale	214,564	214,564			0007	50
F0110	29	4 440 004	S&P 500 EMINI FUT JUN	EUR 11 4	F 1 11 14 F	F 14 /1 1	00 (00 (0000	ONE 01700 II EI/ONNIO 00E00	05 (45 (0000	0.050.5004	05 (00 (0000	0.007.0000	0.1	400 500	400 500			0007	
ESM0	29	4, 142,024	S&P 500 EMINI FUT JUN	FIUL Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/15/2020 .	2,856.5684	05/20/2020 .	2,967.3989	Sale	160,530	160,530			0007	50
ESM0	56		20	FIUL Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.05/15/2020 .	2,856.5684	.05/26/2020	2,985.7857	Sale	361,472	361,472			0007	50
E0110	40		S&P 500 EMINI FUT JUN	EUL U. A	F 1 11 14 F	F 14 /1 1	00 (00 (0000	ONE 01700 II E/ONNIO 00E00	05 (40 (0000	0.047.0500	05 (00 (0000	0.005.7057	0.1	04.000	04.000			0007	
ESM0	10	1,458,625	S&P 500 EMINI FUT JUN	FIUL Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/19/2020 .	2,917.2500	05/26/2020 .	2,985.7857	Sale	34,208	34,208			0007	50
ESM0	49	7, 147, 263	20	FIUL Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	05/19/2020 .	2,917.2500	05/27/2020 .	3,030.3026	Sale	276,685	276,685			0007	50
ESM0	17	2,502,613	S&P 500 EMINI FUT JUN 20	EIII II-de-	. Exhibit 5	F 4 / I = 4	00 /00 /0000	CHE CHIZOO II EI/OUNBIOLOGEOO	05/04/0000	0.044.0500	05/07/0000	2 020 2000	0-1-	70.040	70.040			0007	F0
ESMU	1/	2,502,613	S&P 500 EMINI FUT JUN	FIUL Hedge	EXHIBIT 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	2,944.2500	05/27/2020 .	3,030.3026	Sale	73,043	73,043			0007	
ESM0	28	4, 121, 950	20	FIUL Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	2,944.2500	06/03/2020 .	3, 117.9755	Sale	243,048	243,048			0007	50
ESMO	76	11 214 250	S&P 500 EMINI FUT JUN 20	EIII Hadaa	. Exhibit 5	Emity/Index	06 /20 /2020	CNE CNIZZO II EKOMMICI ODEZO	05/22/2020	0.051.1447	06/02/2020	3, 117.9755	Co.Lo.	622 501	633,501			0007	F0
E3MU	/0	11,214,350	S&P 500 EMINI FUT JUN	FIUL Hedge	LAIIIDIL 3	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/22/2020 .	2,301.144/	06/03/2020 .		Sale	633,501	, ეს ე			0007	
ESM0	33	5, 126, 092	20	FIUL Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/04/2020 .	3, 106.7222	.06/05/2020	3, 186.7841	Sale	131,904	131,904			0007	50
ESMO	440	71,005,000	S&P 500 EMINI FUT JUN 20	FIUL Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNVCLQ0F39	06/09/2020 .	3 227 5000	06/09/2020 .	3,227.5000	Sale	(1, 153)	(1, 153)			0007	50
LOWU			S&P 500 FUTURE Jun20	I TOL Houge	LAIIIDIL J	Equity/ muex.	.30/30/2020 .	SINZZOULI NOMINIVOLUUTS9			50/03/2020				(1,100)			0007	0لا
SPM0	67	45,692,325		FIUL Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,727.9000	06/09/2020 .	3,227.5000	Sale	8,368,004	8,368,004			0007	250
SPMO	21	14,201,250	S&P 500 FUTURE Jun20	FIUL Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	03/13/2020 .	2 705 0000	06/09/2020 .	3,227.5000	Sale	2,743,032	2,743,032			0007	250
OI IIIO			S&P 500 EMINI FUT SEP	. I TOL Houge	- LAIIIVIL V	Equity/ Illuex.	.30/00/2020 .	SINEZOULI NOIMINIVOLUUTS9			.30/03/2020							0001	200
ESU0	230	36,988,600	20	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	06/09/2020 .	3,216.3500	Sale	(1,780)	(1,780)			0007	50
ESU0	210	33,772,200	S&P 500 EMINI FUT SEP 20	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3 216 /000	.06/12/2020	3,027.9328	Sale	(1,980,086)	(1,980,086)			0007	50
L000			S&P 500 EMINI FUT SEP	. I TOL Houge	- LAIIIVIL V	Equity/ Illuex.	. 307 007 2020 .	SINEZOULI NOIMINIVOLUUTS9		0,210.4000	.30/ 12/2020 .			(1,300,000)	(1,300,000)			0001	∪لا
ESU0	55	8,791,389	20	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/09/2020 .	3, 196.8686	06/12/2020 .	3,027.9328	Sale	(464,903)	(464,903)			0007	50
ESU0	60	8,997,899	S&P 500 EMINI FUT SEP	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/11/2020 .	2,999.2997	.06/12/2020	3,027.9328	Sale	85,539	85,539			0007	50
			S&P 500 EMINI FUT SEP	o. L Hougo		Lyur cy/ much.		ONEZOULI NOIMENOLUOI 35		,000.2031				,00,009				5507	
ESU0	22	3,299,230	20	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/11/2020 .	2,999.2997	06/15/2020 .	3,055.2500	Sale	61,413	61,413			0007	50
ESU0	93	13,946,744	S&P 500 EMINI FUT SEP 20	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.06/11/2020 .	2,999.2997	.06/16/2020	3, 108.0708	Sale	505,228	505,228			0007	50
			S&P 500 EMINI FUT SEP	-		Equity/ much.				·				•				0007	
ESU0	2	299,930	20	FIUL Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/11/2020 .	2.999.2997	.06/16/2020	3.108.0708	Sale	10.865	10.865	L		0007	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
1				Description											16	17	18	Hedge	,
				of Item(s)														Effective-	1
				Hedged,		_ ()	Date of						Indicate		Gain	Gain (Loss)		ness at	ı
	l			Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	ا ا
T:-!	Number	NI-4:I		Income	Schedule/	of Distr(s)	or		T	T	Termina-	Ti4:	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	Of	Notional	Description	Generation	Exhibit	Risk(s)	Expira-	Evehenge	Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged	D = f = d	Termination	One (1)
Symbol	Contracts	Amount	Description S&P 500 EMINI FUT SEP	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
ESU0	56	8,398,039	20	FIUL Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/11/2020 .	2,999.2997	.06/23/2020	3,121.5000	Sale	341,825	341,825			0007	50
			S&P 500 EMINI FUT SEP							·				,					1
ESU0	50	7,498,249		FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/11/2020 .	2,999.2997	06/29/2020 .	3,044.6984	Sale	113, 197	113, 197			0007	50
ESU0	138	20,695,168	S&P 500 EMINI FUT SEP	FIUL Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/11/2020 .	2.999.2997	.06/30/2020	3,082.9193	Sale	576, 147	576, 147			0007	50
L000			S&P 500 EMINI FUT SEP	. I TOL Houge	LAIIIDIT 5	Equity/ muex.	03/00/2020 .	ONE STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO ST	00/11/2020 .	2,000.2001	00/00/2020 .	0,002.3130	dare					0007	
ESU0	69	10,347,584	20	FIUL Hedge	. Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/11/2020 .	2,999.2997	.07/06/2020	3, 168.5000	Sale	583,327	583,327			0007	50
ECHO		004 405	S&P 500 EMINI FUT SEP	FIII II.d.	Fubible F	F: 4 /1d	00/00/0000	CHE CHIZOO II EKOMANIO OOEGO	00/47/0000	0 404 7500	07/00/0000	0 100 5000	Sale	19.089	19,089			0007	50
ESU0	ь		S&P 500 EMINI FUT SEP	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	06/17/2020 .	3, 104.7500	.07/06/2020 .	3, 168.5000	Sale	19,089	19,089			0007	50
ESU0	9	1,397,138		FIUL Hedge	Exhibit 5	Equity/Index	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.06/17/2020	3, 104.7500	07/08/2020	3, 161.0000	Sale	25,259	25,259			0007	50
			S&P 500 EMINI FUT SEP																
ESU0	40	6,209,500	S&P 500 EMINI FUT SEP	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	06/18/2020 .	3, 104.7500	.,07/08/2020 .	3,161.0000	Sale	112,260	112,260			0007	50
ESU0	2	308,450	20	FIUL Hedge	Exhibit 5	Equity/Index	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/19/2020	3.084.5000	07/08/2020	3,161.0000	Sale	7,638	7,638			0007	50
		·	S&P 500 EMINI FUT SEP																
ESU0	90	13,880,250	20	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/19/2020 .	3,084.5000	07/10/2020 .	3, 177.2500	Sale	416,835	416,835			0007	50
ESU0	83	12,800,675	S&P 500 EMINI FUT SEP	FIUL Hedge	Exhibit 5	Equity/Index	_09/30/2020 _	CME SNZ20JLFK8MNNCLQ0F39	.06/19/2020 .	3 084 5000	.07/14/2020	3,188.3526	Sale	430,490	430,490			0007	50
L300	00	12,000,073	S&P 500 EMINI FUT SEP	. I TOL Heage	. LXIIIDIT 3	Equity/ muex.	03/ 00/ 2020 .	OWL SINZZOSEI KONINNOEQOI SS	00/ 13/ 2020 .	3,004.3000	017 1472020 .	5, 100.3320		430,430				0007	
ESU0	25	3,855,625	20	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/19/2020 .	3,084.5000	07/15/2020 .	3,218.0000	Sale	166,725	166,725			0007	50
5010	70		S&P 500 EMINI FUT SEP	F		l	00 (00 (0000	01/200 5/(01/11/01 00500	00 (04 (0000	0.040.0445	07 (45 (0000	0.040.0000		040.040	040.040				
ESU0	72	10,944,149	S&P 500 EMINI FUT SEP	FIUL Hedge	Exhibit 5	Equity/Index	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	06/24/2020 .	3,040.0415	07/15/2020 .	3,218.0000	Sale	640,219	640,219			0007	50
ESU0	50		20	FIUL Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME	06/24/2020 .	3.040.0415	.07/21/2020	3,247.2500	Sale	517.721	517,721			0007	50
		, ,	S&P 500 EMINI FUT SEP	,						,				,					1
ESU0	55		20	FIUL Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/24/2020 .	3,040.0415	07/27/2020 .	3,230.2500	Sale	522,743	522,743			0007	50
ESU0	1	608,008	S&P 500 EMINI FUT SEP	FIUL Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	06/24/2020 .	3 040 0415	07/29/2020 .	3,246.7976	Sale	41,327	41,327			0007	50
2000			S&P 500 EMINI FUT SEP	T TOL TIOUGO	LAMIDIC O	Equity/ mack.		ONE ONE ONE ONE OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OW		,0,040.0410								0007	1
ESU0	95	14,241,906	20	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	06/26/2020 .	2,998.2961	07/29/2020 .	3,246.7976	Sale	1, 179,812	1, 179,812			0007	50
ESU0		156,850	S&P 500 EMINI FUT SEP 20	FIII II.d.	Fubible F	F: 4 /1d	00/00/0000	CHE CHIZOO II EKOMANIO OOEGO	07/07/0000	2 127 0000	07/00/0000	3,246.7976	0-1-	E 404	5,484			0007	50
E800		130,830	S&P 500 EMINI FUT SEP	FIUL Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/07/2020 .	3, 137.0000	.,0772972020 .	3,240.7970	Sale	5,484				0007	
ESU0	60	9,411,000	20	FIUL Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.07/07/2020 .	3, 137.0000	.07/31/2020	3,264.4167	Sale	381,890	381,890			0007	50
			S&P 500 EMINI FUT SEP																
ESU0	19	2,980,150	S&P 500 EMINI FUT SEP	FIUL Hedge	. Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/07/2020 .	3, 137.0000	08/03/2020 .	3,284.5526	Sale	140,061	140,061			0007	50
ESU0	31	4,871,650	20	FIUL Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/09/2020 .	3, 143.0000	.08/03/2020	3,284.5526	Sale	219,221	219,221			0007	50
			S&P 500 EMINI FUT SEP																
ESU0	19		20 ENINI FUT CED	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	07/09/2020 .	3, 143.0000	08/05/2020 .	3,320.0000	Sale	168,036	168,036			0007	50
ESU0	46		S&P 500 EMINI FUT SEP 20	FIUL Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/13/2020 .	3,146.5549	.08/05/2020	3,320.0000	Sale	398.648	398,648			0007	50
2000			S&P 500 EMINI FUT SEP			90.17/11004.		ORELOGE NORMANDEGOLOGO					ou le		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
ESU0	36	5,663,799		FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME	07/13/2020 .	3, 146.5549	.08/06/2020	3,342.7500	Sale	352,935	352,935			0007	50
ESU0	10	1.608.375	S&P 500 EMINI FUT SEP	FIUL Hedge	Exhibit 5	F: 4 /1d	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/17/2020 .	0.040.7500	.08/06/2020	3,342.7500	Sale	62.940	62,940			0007	50
E300	10	1,000,373	S&P 500 EMINI FUT SEP	. FIUL neage	Exilibit 5	Equity/Index.	09/30/2020 .	OWE	01/11/2020 .	3,210.7500	.,00/00/2020 .	3,342.7500		02,940	02,940			0007	
ESU0	110		20	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	07/17/2020 .	3,216.7500	08/12/2020 .	3,373.5000	Sale	861,465	861,465	ļ		0007	50
F0110			S&P 500 EMINI FUT SEP		F 1 11 14 5	E	00 (00 (000)	OHE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF CONTROL OF THE CHIEF	07/47/0000	0.040.75	00 /04 /000	0 404 5055		100 5	100 0			0007	
ESU0	42	6,755,175	20 S&P 500 EMINI FUT SEP	FIUL Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	07/17/2020 .	3,216.7500	08/24/2020 .	3,424.5000	Sale	436,023	436,023			0007	50
ESU0	20	3,229,079		FIUL Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.07/23/2020 .	3,229.0792	.08/24/2020	3,424.5000	Sale	195,301	195,301	[0007	50
			S&P 500 EMINI FUT SEP			1 ' '													
ESU0	37	5,973,797	20 ENINI EUT CED	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	07/23/2020 .	3,229.0792	08/26/2020 .		Sale	454,269	454,269			0007	50
ESU0	58	9,299,028	S&P 500 EMINI FUT SEP 20	FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	07/24/2020 .	3 206 5614	.08/26/2020	3,474.7500	Sale	777,399	777,399			0007	50
2000			S&P 500 EMINI FUT SEP	or Houge		_quity/ illucx.		ONEZOOLI NORMATOLIQUI 35											
ESU0	42	6,733,779		FIUL Hedge	Exhibit 5	Equity/Index.	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.07/24/2020	3.206.5614	.08/28/2020	3.505.5000	Sale	627.519	627.519			0007	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	,
				of Item(s)														Effective-	1
				Hedged,		T ()	Date of						Indicate	0 1 "	Gain	Gain (Loss)		ness at	ı
	l			Used for		Type(s)	Maturity				- .		Exercise,	Cumulative	(Loss)	Used to		Inception	
Ticker	Number of	Notional		Income	Schedule/ Exhibit	of Biok(a)	or Evniro		Trodo	Transaction	Termina-	Tormination	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
		Amount	Description	Generation or Replicated	Identifier	Risk(s)	Expira-	Exchange	Trade Date	Transaction Price	tion Date	Termination Price	Maturity or Sale	Margin at	in Current	of Hedged	Deferred	Termination	One (1) Point
Symbol	Contracts	Amount	S&P 500 EMINI FUT SEP	or Replicated	identillei	(a)	tion	Exchange	Date	FIICE	Date	FIICE	Sale	Termination	Year	Item	Deferred	(b)	Politi
ESU0	8	1,284,400	20	FIUL Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/28/2020 .	3,211.0000	.08/28/2020 .	3,505.5000	Sale	117,752	117,752			0007	50
			S&P 500 EMINI FUT SEP																ı
ESU0	37		S&P 500 EMINI FUT SEP	FIUL Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/28/2020 .	3,211.0000	.09/02/2020 .	3,576.7123	Sale	676,346	676,346			0007	50
ESU0	50		20	FIUL Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/30/2020 .	3,239.0000	.09/02/2020	3,576.7123	Sale	843,981	843,981			0007	50
			S&P 500 EMINI FUT SEP			1													1
ESU0	13	2, 161, 364		FIUL Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	08/11/2020 .	3,325.1750	09/02/2020 .	3,576.7123	Sale	163,421	163,421			0007	50
ESU0			S&P 500 EMINI FUT SEP 20	FIUL Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/11/2020 .	3,325.1750	09/09/2020	3,412.0883	Sale	225,663	225,663			0007	50
2000			S&P 500 EMINI FUT SEP		. Lambert o	Equity/ maox.		One control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the control of the co		, 020. 1700									1
ESU0	25	4,208,750		FIUL Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/14/2020 .	3,367.0000	.09/09/2020 .	3,412.0883	Sale	56,210	56,210			0007	50
ESU0	47		S&P 500 EMINI FUT SEP	FIUL Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/03/2020 .	3,462.8711	00/00/2020	3,412.0883	Sale	(119,622)	(119,622)			0007	50
L000			S&P 500 EMINI FUT SEP	. I TOL Houge	LAIIIDIT 3	Equity/ Index.	03/00/2020 .	ONE ONE ONE ONE OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER O		0,402.0711	00/03/2020 .	5,412.0000	dare	(113,022)	(113,022)			0007	50
ESU0	133	23,028,093	20	FIUL Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME	09/03/2020 .	3,462.8711	.09/09/2020 .	3,335.5000	Sale	(847,765)	(847,765)			0007	50
ESU0	170	28,337,138	S&P 500 EMINI FUT SEP 20	EIII Hadaa	Exhibit 5	Emity/Index	00/20/2020	CMESNZ20JLFK8MNNCLQ0F39	00/09/2020	3,333.7809	00/00/2020	3,335.5000	Sale	13,657	13,657			0007	E0.
E800	170		S&P 500 EMINI FUT DEC	FIUL Hedge	EXHIBIT 5	Equity/Index.	09/30/2020 .	SINZZUJERKOMININGLIJUF39	09/08/2020 .	3,333.7809	09/09/2020 .	3,333.3000	Sare					0007	
ESZ0	72	11,970,360	20	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	.09/14/2020 .	3,375.5000	Sale	181,035	181,035			0007	50
5070	75	10 100 105	S&P 500 EMINI FUT DEC	F			10 (01 (0000	01/50 # 5/01##JG 00500	00 (00 (0000	0 005 4000	00 (00 (0000	0 000 0750		(00.045)	(00.045)				
ESZ0	75	12,469,125	S&P 500 EMINI FUT DEC	FIUL Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	09/22/2020 .	3,303.8750	Sale	(80,015)	(80,015)			0007	50
ESZ0	156	25,935,780		FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39		3,325.1000	.09/25/2020 .	3,288.5652	Sale	(285,848)	(285,848)			0007	50
			S&P 500 EMINI FUT DEC																
ESZ0	51	8,478,579	S&P 500 EMINI FUT DEC	FIUL Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/10/2020 .	3,324.9329	09/25/2020 .	3,288.5652	Sale	(93,044)	(93,044)			0007	50
ESZ0	54	8,977,319		FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/10/2020 .	3,324.9329	09/28/2020	3,342.7076	Sale	47.668	47,668			0007	50
			S&P 500 EMINI FUT DEC			1								,					1
ESZ0	30	4,998,096		FIUL Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME	09/11/2020 .	3,332.0637	09/28/2020 .	3,342.7076	Sale	15,786	15,786			0007	50
FS70	16	2,674,369	S&P 500 EMINI FUT DEC 20	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/17/2020 .	3,342.9618	09/28/2020	3,342.7076	Sale	(299)	(299)			0007	50
2020			S&P 500 EMINI FUT DEC			Equity/ muon.		0.E2002 (10						(200)	(200)				
ESZ0	62	10,363,182	20	FIUL Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME	09/17/2020 .	3,342.9618	.09/30/2020 .	3,347.8333	Sale	14,730	14,730			0007	50
FS70	1	165.358	S&P 500 EMINI FUT DEC	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/18/2020 .	3,307.1581	.09/30/2020 .	3,347.8333	Sale	2,028	2,028			0007	50
	'		S&P 500 EMINI FUT DEC			Equity/ much.		ONELOGE NORMATORION					Jaie						
ESZ0	97	16,039,717	20	FIUL Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME	09/18/2020 .	3,307.1581	10/05/2020 .	3,397.5000	Sale	437,576	437,576			0007	50
ESZ0	50	8,267,895	S&P 500 EMINI FUT DEC	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/18/2020 .	3,307.1581	10/07/2020 .	3,410.0000	Sale	256,805	256,805			0007	FO.
LOZU		0,207,093	S&P 500 EMINI FUT DEC	. I TOL House	. LAIIIDIL J	Equity/ muex.	12/01/2020 .	SNZZOGLI NOMINIVOLIQOF S9	03/ 10/ 2020 .	0,007.1001	10/01/2020 .	, 4 ان .0000		200,000				0007	∪ن
ESZ0	28		20	FIUL Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/21/2020 .	3,272.0000	10/07/2020 .	3,410.0000	Sale	193,032	193,032			0007	50
ESZ0	48		S&P 500 EMINI FUT DEC 20	FIUL Hedge	Exhibit 5	Fauity/Inde	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/21/2020 .	3,272.0000	10/09/2020 .	3,467.8173	Sale	469,674	460 674			0007	En
E970	48		S&P 500 EMINI FUT DEC	. FIUL neage	. EXIIIDIL 3	Equity/Index.	12/31/2020 .	OWE		3,212.0000	10/09/2020 .	3,407.81/3	sale	409,674	469,674			0007	50
ESZ0	24	3,926,400	20	FIUL Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/21/2020 .	3,272.0000	10/12/2020 .	3,525.6425	Sale	304,227	304,227			0007	50
	l		S&P 500 EMINI FUT DEC																
ESZ0	61	9,837,336	S&P 500 EMINI FUT DEC	FIUL Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/23/2020 .	3,225.3561	10/12/2020 .	3,525.6425	Sale	915,508	915,508			0007	50
ESZ0	73	11,772,550	20	FIUL Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/23/2020 .	3,225.3561	10/20/2020 .	3,430.9315	Sale	749,912	749,912			0007	50
			S&P 500 EMINI FUT DEC																
ESZ0	44	7,095,783	S&P 500 EMINI FUT DEC	FIUL Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/23/2020 .	3,225.3561	10/23/2020 .	3,455.7500	Sale	506,603	506,603			0007	50
ESZ0	2	322,536	20	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/23/2020 .	3,225.3561	10/29/2020 .	3,305.0486	Sale	7,957	7,957			0007	50
			S&P 500 EMINI FUT DEC																
ESZ0	60	10,011,000		FIUL Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/02/2020 .	3,337.0000	10/29/2020 .	3,305.0486	Sale	(96,214)	(96,214)			0007	50
ESZ0	28	4,697,414	S&P 500 EMINI FUT DEC 20	FIUL Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	10/06/2020 .	3,355.2955	10/29/2020 .	3,305.0486	Sale	(70,514)	(70,514)			0007	50
			S&P 500 EMINI FUT DEC	-		Equity/ much.						·	Jare					0007	1
ESZ0	27	4,529,649	20	FIUL Hedge	Exhibit 5	Equity/Index.	.12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/06/2020 .	3.355.2955	11/02/2020 .	3.297.7590	Sale	(77.836)	(77.836)	l		0007	50

SCHEDULE DB - PART B - SECTION 2

4	2	3	1	5	6	7	8	g 9	10	11	12	13	14	15	Chana	e in Variation I	Marain	19	20
'		3	4	Description	0	/	0	9	10	11	12	13	14	15	16	e in variation i	viargin 18	Hedge	
				of Item(s)											10	17	10	Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or			Te	ermina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade		tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date		Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 EMINI FUT DEC	'				3											1
ESZ0		9,569,313		FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME	10/14/2020 .	3,479.750011	1/02/2020 .	3,297.7590	Sale	(500,805)	(500,805)			0007	50
5070	40	0.040.000	S&P 500 EMINI FUT DEC				10 (01 (0000	01/200 # 5/(01/8/10) 00500	40 /40 /0000	0 171 0010 11		0 007 7500	0.1	(040,000)	(040,000)				
ESZ0	40	6,943,968	S&P 500 EMINI FUT DEC	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/16/2020 .	3,471.984211/	1/02/2020 .	3,297.7590	Sale	(348,690)	(348,690)			0007	50
ESZ0	163	28,296,671	20	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/16/2020 .	3,471.984211/	1/03/2020 .	3,359.0941	Sale	(921,032)	(921,032)			0007	50
			S&P 500 EMINI FUT DEC																ı
ESZ0	57	9,895,155	20 S&P 500 EMINI FUT DEC	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/16/2020 .	3,471.984211/	1/04/2020 .	3,437.1261	Sale	(99,688)	(99,688)			0007	50
ESZ0	56	9,571,088	20 EMINI FUI DEC	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/19/2020 .	3.418.245711/	1/04/2020 .	3,437.1261	Sale	52.529				0007	50
L020			S&P 500 EMINI FUT DEC	TOE Houge	LAMBIT O	Equity/ mack.		ONE STREET, ONE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREET, ON THE STREE		0, 410.2407	1,04,2020 .			DE, 020				0007	1
ESZ0	54	9,229,263		FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CMESNZ20JLFK8MNNCLQ0F39	10/19/2020 .	3,418.245711/	1/05/2020 .	3,507.2500	Sale	239,988	239,988			0007	50
ESZ0	10	1,696,875	S&P 500 EMINI FUT DEC	FIII II-d	Exhibit 5	F: 4/1da	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/26/2020 .	0 000 7500 11	1/05/2020 .	3,507.2500	Sale	56,690				0007	50
E520	10	1,090,870	S&P 500 EMINI FUT DEC	FIUL Hedge	EXHIBIT 5	Equity/Index.	12/31/2020	CWE SIVZZUJLFR8MINIOLQUF39	10/20/2020 .	3,393.750011/	1/05/2020 .	3,507.2500	5a1e					0007	
ESZ0	108	18,326,250	20	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/26/2020 .	3,393.750011	1/09/2020 .	3,547.4385	Sale	829,270	829,270			0007	50
			S&P 500 EMINI FUT DEC																ı
ESZ0	25	4,242,188	20	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/26/2020 .	3,393.750011	1/13/2020 .	3,581.5000	Sale	234,538	234,538			0007	50
ESZ0	27	4,407,941	S&P 500 EMINI FUT DEC 20	FIUL Hedge	Exhibit 5	Equity/Index	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/28/2020 .	3,265.1418 .11/	1/13/2020	3,581.5000	Sale	426,922	426,922			0007	50
LO20		, , , , , , , , , , , , , , , , ,	S&P 500 EMINI FUT DEC	TOE Houge	LAMBIT O	Equity/ macx.		ONE ONE ONE ONE ON THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OWNER OF THE OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER	10/20/2020 .	0,200.1410	17 107 2020 .							0007	1
ESZ0	40	6,530,284	20	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME	10/28/2020 .	3,265.141811/	1/16/2020 .	3,620.5000	Sale	710,476	710,476			0007	50
F070	440		S&P 500 EMINI FUT DEC	EU U 4	E 1 11 14 E	F 14 /1 1	40 /04 /0000	ONE ON 200 IL EVOLUNDO OCEOO	40 (00 (0000	0.005.4440.44	4 /04 /0000	0.000.4000	0.1	0.047.705	0.047.705			0007	50
ESZ0	110	17,958,280	S&P 500 EMINI FUT DEC	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/28/2020 .	3,265.141811/	1/24/2020	3,632.1282	Sale	2,017,765	2,017,765			0007	50
ESZ0		7,020,055	20	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CMESNZ20JLFK8MNNCLQ0F39	10/28/2020 .	3, 265. 141812/	2/01/2020 .	3,661.7500	Sale	852,450				0007	50
		, , ,	S&P 500 EMINI FUT DEC			1													
ESZ0	15	2,448,856	20	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/28/2020 .	3, 265. 1418 12/	2/08/2020 .	3,702.0000	Sale	327,554	327,554			0007	50
ESZ0	26	4,251,548	S&P 500 EMINI FUT DEC	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CMESNZ20JLFK8MNNCLQ0F39	10/30/2020 .	3,270.421912/	2/08/2020 .	3,702.0000	Sale		560,896			0007	50
L320	20	4,231,340	S&P 500 EMINI FUT DEC	T TOL Tieuge	LXIIIDIT 3	Equity/ muex.	12/31/2020	SNZZOJEI KONNINIOEQOI 39	10/30/2020 .	3,270.421312/	2/00/2020 .	3,702.0000						0007	
ESZ0	6	981, 127	20	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/30/2020 .	3,270.421912/	2/09/2020 .	3,692.0000	Sale	126,437	126,437			0007	50
F070	400	17 540 500	S&P 500 EMINI FUT DEC				10 (01 (0000	01/200 # 5/(01/81/01 00500	44 (00 (0000	0 500 5040 40		0 700 0000		202 202	000 000				
ESZ0		17,512,508	S&P 500 EMINI FUT DEC	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	11/06/2020 .	3,502.501612/	2/09/2020 .	3,702.0000	Sale	996,930	996,930			0007	50
ESZ0	54	9,597,071		FIUL Hedge	Exhibit 5	Equity/Index	.12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	11/09/2020 .	3.554.4708 12/	2/09/2020 .	3,702.0000	Sale	398.025	398,025			0007	50
			S&P 500 EMINI FUT DEC			,.						·		,					
ESZ0	64	11,415,200	20	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME	11/18/2020 .	3,567.250012/	2/09/2020 .	3,702.0000	Sale	430,840	430,840			0007	50
ESZ0	54	9,590,583	S&P 500 EMINI FUT DEC	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	11/20/2020 .	3,552.067812/	2/09/2020	3,702.0000	Sale	404,513	404,513			0007	50
LOLO			S&P 500 EMINI FUT DEC	oc nougo		=quity/illuox.	01/2020	ONEZODEI NORMANDERO 39		0,002.0070	_, 00, 2020 .	5,732.0000		, 707, 510	, , , , , , , , , , , , , , , , ,				
ESZ0	222	39,613,938	20	FIUL Hedge	Exhibit 5	Equity/Index.	12/31/2020	CME	11/20/2020 .	3,568.823212/	2/09/2020 .	3,702.0000	Sale	1,477,015	1,477,015			0007	50
FOLIS	00	E 540 005	S&P 500 EMINI FUT MAR	FIII Under	F.L.L.L.	F(47) - 1	00/04/0004	OHE OFFICE AND A ENGINEERY COSTO	10 /00 /0000	0.000.0000 40	0/40/0000	0.000.0000	0.1	0.000	0.000			0007	
ESH1	30	5,540,925	S&P 500 EMINI FUT MAR	FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2021	CME SNZ20JLFK8MNNCLQ0F39	12/09/2020 .	3,693.950012/	2/16/2020 .	3,696.0000	Sale	2,906	2,906			0007	50
ESH1	54	9,973,665		FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2021	CMESNZ20JLFK8MNNCLQ0F39	12/09/2020 .	3,693.950012/	2/31/2020 .	3,745.0000	Sale	137,532	137,532			0007	50
1539999	999. Subtota	I - Long Future	s - Hedging Other				•							89,807,168	89,807,168			XXX	XXX
		Il - Long Future												89,807,168	89,807,168			XXX	XXX
			US ULTRA BOND (CBT) JUN																
WNMO	18	1,800,000		Bond Portfolio Hedge	D 1	Duration	06/19/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	201.265605/	5/28/2020 .	219.0000	Sale	(319,315)	(319,315)			0001	1,000
UXYMO	1	100,000	US 10YR ULTRA FUT JUN 20	Bond Portfolio Hedge	D 1	Duration	.06/19/2020	CBT1UAUICT04EQ4D06ZH473	.02/25/2020 .	147 . 195305/	5/28/2020	156.5625	Sale	(9,372)	(9,372)			0001	1,000
JA 11110	·		US 10YR ULTRA FUT JUN	Some 7 of thorne houge		Da. 01 1011		TOTOTOTOTE ADDOLLATO		177 . 1000 1,007	J, 20, 2020 .		Jare		(0,0/2)	***************************************			
UXYMO	26	2,600,000	20	Bond Portfolio Hedge	D 1	Duration	06/19/2020	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	147 . 195305/	5/28/2020 .	156.7188	Sale	(247,744)	(247,744)			0001	1,000
E1/110		400.000	US 5YR NOTE (CBT) Mar	D 4D 40 11 11 4			00 (04 (0000	ODT 41111110T04F6420071470	44 (00 (00 10	440 0400 00	0.405.40000	404 4050		(0.000)	(0.000)			0004	4 000
FVH0	1	100,000	US 5YR NOTE (CBT) Mar	Bond Portfolio Hedge	۱ سا	Duration	03/31/2020	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	119.046902	2/25/2020	121 . 1250	Sale	(2,083)	(2,083)			0001	1,000
FVH0	17	1,700,000		Bond Portfolio Hedge	D 1	Duration	03/31/2020	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	119.046902	2/25/2020 .	120.7813	Sale	(29,567)	(29,567)			0001	1,000

SCHEDULE DB - PART B - SECTION 2

		_		T			1	uture Contracts Terminated Dece	1			1							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		. 19	20
				Description											16	17	18	Hedge	i l
				of Item(s)			Б. (0 :			Effective-	i I
				Hedged,		T ()	Date of						Indicate	0 1 "	Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
T:-!	Number	N1-4:1		Income	Schedule/	of Di-I/(-)	or		T		Termina-	T	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional	December	Generation	Exhibit	Risk(s)	Expira-	Freehamme	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	D ()	Termination	One (1)
Symbol	Contracts	Amount	Description US ULTRA BOND (CBT) MAR	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
WNHO	18	1,800,000		Bond Portfolio Hedge	D 1	Duration	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	187.70310	02/25/2020 .	200.3750	Sale	(228, 188)	(228, 188)			0001	1,000
III IO	10		US 10YR ULTRA FUT MAR	bond for thorro heage		Dui at i on	00/01/2020 .	IONOTOTOTEQ4D0021470			02/23/2020 .	200.0730		(220, 100)	(220, 100)			0001	1,000
UXYH1	1	100,000	21	Bond Portfolio Hedge	D 1	Duration	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	142.44530	02/25/2020 .	148 . 1875	Sale	(5,747)	(5,747)			0001	1,000
			US 10YR ULTRA FUT MAR		L .	L													i l
UXYH1	27	2,700,000	US 5YR NOTE (CBT) Jun	Bond Portfolio Hedge	ו ע	Duration	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	142.44530	02/25/2020 .	147 . 4531	Sale	(135,350)	(135,350)			0001	1,000
FVM0	1	100,000	20	Bond Portfolio Hedge	D 1	Duration	.06/30/2020	CBT1UAUICT04EQ4D06ZH473	02/25/2020	121.24220	05/28/2020	125.6406	Sale	(4,403)	(4,403)			0001	1,000
		, , , , , , , , , , , , , , , , , , , ,	US 5YR NOTE (CBT) Jun											,,,,,,,	,,,,,,				
FVM0	16	1,600,000	20	Bond Portfolio Hedge	D 1	Duration	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	121.24220	05/28/2020 .	125.6250	Sale	(70,202)	(70,202)			0001	1,000
UXYU0	2	200,000	US 10YR ULTRA FUT SEP	Bond Portfolio Hedge	n 1	Duration	09/30/2020	CBT 1UAU1CT04EQ4D06ZH473	.05/28/2020	156.8359	08/26/2020	157.0625	Sale	(463)	(463)			0001	1,000
0.100		200,000	US 10YR ULTRA FUT SEP	Dona For troffo fleage		Dui at i oii	03/30/2020 .	10A010104EQ4D00Z1473	03/20/2020 .		00/20/2020			(403)	(403)			0001	1,000
UXYU0	24	2,400,000	20	Bond Portfolio Hedge	D 1	Duration	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/28/2020 .	156.83590	08/26/2020 .	157.5000	Sale	(16,061)	(16,061)			0001	1,000
			US 5YR NOTE (CBT) Sep																i
FVU0	16	1,600,000	20	Bond Portfolio Hedge	. D 1	Duration	09/30/2020 .	CBT 1UAUICT04EQ4D06ZH473	05/28/2020 .	125.4219	08/26/2020	125.7437	Sale	(5,226)	(5,226)			0001	1,000
WNU0	1	100.000	US ULTRA BOND (CBT) SEP	Bond Portfolio Hedge	D 1	Duration	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/28/2020 .	217.34380	08/26/2020	218.1875	Sale	(849)	(849)			0001	1,000
			US ULTRA BOND (CBT) SEP			Dui at i on		TOTOTOTE GENERAL TOTOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TOTOTE GENERAL TO			00/20/2020 .	210.1070		(010)	(040)			0001	1,000
WNU0	17		20	Bond Portfolio Hedge	D 1	Duration	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	. 05/28/2020 .	217.34380	08/26/2020	220.0313	Sale	(45,777)	(45,777)			0001	1,000
51/70	45	4 500 000	US 5YR NOTE (CBT) Dec				10 (01 (0000		00 (00 (0000	405 0070	44 (00 (0000	405 5000		0.054	0.054			0004	1 000
FVZ0	15	1,500,000	US ULTRA BOND (CBT) DEC	Bond Portfolio Hedge	. ו ען	Duration	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/26/2020 .	125.86721	11/23/2020 .	125.5990	Sale	3,951	3,951			0001	1,000
WNZ0	17	1,700,000	20	Bond Portfolio Hedge	D 1	Duration	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/26/2020	223.3828 _ 1	11/23/2020	219.3750	Sale	68,044	68,044			0001	1,000
		, ,	US 10YR ULTRA FUT DEC											,					
UXYZ0	24	2,400,000	20	Bond Portfolio Hedge	D 1	Duration	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/26/2020 .	159.59381	11/23/2020 .	157.8810	Sale	40,983	40,983			0001	1,000
WNMO	100	10,000,000	US ULTRA BOND (CBT) JUN	Bond Portfolio Hedge	n 1	Duration	.06/19/2020	CBT1UAUICT04EQ4D06ZH473	.02/25/2020 .	201.2656	05/28/2020	219.0000	Sale	(1,773,962)	(1,773,962)			0001	1,000
			US 10YR ULTRA FUT JUN	Dona For troffo fleage		Dui at i oii	00/ 10/ 2020 .	IONOTOTOTEQ4D0021470		201.2000	00/20/2020	13.0000		(1,770,302)	(1,770,302)			0001	1,000
UXYMO	9	900,000	20	Bond Portfolio Hedge	D 1	Duration	06/19/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	147 . 19530	05/28/2020 .	156.5625	Sale	(84,351)	(84,351)			0001	1,000
10000	007	00 700 000	US 10YR ULTRA FUT JUN				00/40/0000	411111 070 470 470 071470	00 (05 (0000	447 4050	05 (00 (0000	450 7400	0.1	(0.400.000)	(0.400.000)			0004	
UXYMO	227	22,700,000	US ULTRA BOND (CBT) MAR	Bond Portfolio Hedge	. D 1	Duration	06/19/2020 .	CBT1UAUICT04EQ4D06ZH473	02/25/2020 .	147 . 1953 0	05/28/2020 .	156.7188	Sale	(2, 162, 992)	(2, 162, 992)			0001	1,000
WNH0	2	200.000		Bond Portfolio Hedge	D 1	Duration	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	187.70310	02/25/2020 .	201.4375	Sale	(27,479)	(27,479)			0001	1,000
			US ULTRA BOND (CBT) MAR	Dona i oi ciorro nougo		Dai at i on.		10.101010124100021110						(2, ,)					1,000
WNH0	100	10,000,000	20	Bond Portfolio Hedge	D 1	Duration	. 03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	187.70310	02/25/2020 .	200.3750	Sale	(1,267,712)	(1,267,712)			0001	1,000
UXYH1	-	500.000	US 10YR ULTRA FUT MAR	Danid Danid Calledon	D 4	D	03/31/2020 .	CBT 1UAU1CT04EQ4D06ZH473	11/26/2019 .	142.44530	00/05/0000	148 . 1875	0-1-	(28,737)	(28,737)			0001	1,000
UX1H1			US 10YR ULTRA FUT MAR	Bond Portfolio Hedge	. D I	Duration	03/31/2020 .	. CBT TUAUTCTU4EQ4DU02F473	11/20/2019 .	142.4403	02/25/2020 .	148. 1873	Sale	(28,737)	(28,737)			0001	1,000
UXYH1	236	23,600,000		Bond Portfolio Hedge	D 1	Duration	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	142.44530	02/25/2020 .	147 . 4531	Sale	(1,183,062)	(1,183,062)			0001	1,000
[US 10YR ULTRA FUT SEP																i
UXYU0	16	1,600,000		Bond Portfolio Hedge	D 1	Duration	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/28/2020 .	156.83590	08/26/2020 .	157.0625	Sale	(3,708)	(3,708)			0001	1,000
UXYU0	211	21,100,000	US 10YR ULTRA FUT SEP 20	Bond Portfolio Hedge	D 1	Duration	.09/30/2020	CBT1UAUICT04EQ4D06ZH473	05/28/2020 .	156.83590	08/26/2020	157.5000	Sale	(141,206)	(141,206)			0001	1,000
5			US ULTRA BOND (CBT) SEP	1 01 110 110 110 110 110 110 110 1	- '			TOTOTOTOTE GEOGRAPHO			,,,,		oure						1,000
WNU0	6	600,000	20	Bond Portfolio Hedge	D 1	Duration	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/28/2020 .	217.34380	08/26/2020 .	218 . 1875	Sale	(5,094)	(5,094)			0001	1,000
WALLO	94	0.400.000	US ULTRA BOND (CBT) SEP	Danid Danid Called	D 4	D	00/00/0000	ODT 411A111.0T04F0.4D0071.470	05 /00 /0000	017 0400 0	00 /00 /0000	200 0040		(050 440)	(050 440)			0001	1 000
WNU0	94	9,400,000	US ULTRA BOND (CBT) DEC	Bond Portfolio Hedge		Duration	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/28/2020 .	217.34380	00/20/2020 .	220.0313	Sale	(253, 118)	(253, 118)			0001	1,000
WNZ0	94	9,400,000	20	Bond Portfolio Hedge	D 1	Duration	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/26/2020	223.38281	11/23/2020 .	219.3750	Sale	376,242	376,242			0001	1,000
			US 10YR ULTRA FUT DEC																
UXYZ0	211	21,100,000		Bond Portfolio Hedge	D 1	Duration	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/26/2020 .	159.59381	11/23/2020 .	157.8810	Sale	360,306	360,306			0001	1,000
WNMO	58	5,800,000	US ULTRA BOND (CBT) JUN 20	Bond Portfolio Hedge	D 1	Duration	06/19/2020 .	CBT 1UAU1CT04EQ4D06ZH473	02/25/2020 .	201.2656	05/28/2020 .	219.0000	Sale	(1,028,898)	(1,028,898)			0001	1,000
mamo		,000,000	US ULTRA BOND (CBT) MAR	Bond for trotto flouge		Dui at i vii		TONOTOTOTE QUEDOZINTO		201.2030 1.3		213.0000		(1,020,030)	(1,020,030)			0001	1,000
WNH0	1	100,000	20	Bond Portfolio Hedge	D 1	Duration	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	187.70310	02/25/2020 .	201.4375	Sale	(13,740)	(13,740)			0001	1,000
		5 000	US ULTRA BOND (CBT) MAR			L	00/04/0055	411111 070 450 150 150 150	44 (00 (00 :-	407 705	00 105 1005			(705	(705				
WNH0	58	5,800,000	US ULTRA BOND (CBT) SEP	Bond Portfolio Hedge	۱ س	Duration	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	187.70310	02/25/2020 .	200.3750	Sale	(735,273)	(735,273)			0001	1,000
WNU0	3	300.000		Bond Portfolio Hedge	D 1	Duration	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/28/2020	217.34380	08/26/2020	218, 1875	Sale	(2.547)	(2.547)			0001	1,000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	
				of Item(s)			D											Effective-	
				Hedged,		Turno(a)	Date of						Indicate	Cumulativa	Gain	Gain (Loss)		ness at	
	Number			Used for Income	Schedule/	Type(s)	Maturity or				Termina-		Exercise, Expiration,	Cumulative Variation	(Loss)	Used to Adjust Basis		Inception and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	Recognized in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US ULTRA BOND (CBT) SEP	 														` '	
WNU0	55	5,500,000	20	Bond Portfolio Hedge	. D 1	Duration	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/28/2020 .	217 . 3438	08/26/2020 .	220.0313	Sale	(148, 101)	(148, 101)			0001	1,000
WNZ0	55	5,500,000	US ULTRA BOND (CBT) DEC 20	Bond Portfolio Hedge	D 1	Duration	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/26/2020	223 3828	11/23/2020 .	219.3750	Sale	220, 142	220, 142			0001	1,000
			S&P 500 EMINI FUT MAR	Sond For trotto Houge		Dai at ron													·
ESH0	1		20 S&P 500 EMINI FUT MAR	Equity Portfolio Hedge	D 2-2	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	02/27/2020 .	3,040.5000	03/12/2020 .	2,740.3000	Sale	15,004	15,004			0002	50
ESH0	4			Equity Portfolio Hedge	D 2-2	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.02/28/2020	2,907.2168	.03/12/2020	2,740.3000	Sale	33,361	33,361			0002	50
			S&P 500 EMINI FUT MAR																
ESH0	2		20 S&P 500 EMINI FUT MAR	. Equity Portfolio Hedge	D 2-2	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	03/02/2020 .	3,021.8511	03/12/2020 .	2,740.3000	Sale	28, 144	28,144			0002	50
ESH0	4	603,340		Equity Portfolio Hedge	D 2-2	Equity/Index.	.03/31/2020	CME SNZ20JLFK8MNNCLQ0F39	.03/03/2020	3,016.6997	.03/12/2020	2,740.3000	Sale	55,257	55,257			0002	50
			S&P 500 EMINI FUT MAR								/								
ESH0	2	305,650	S&P 500 EMINI FUT MAR	Equity Portfolio Hedge	D 2-2	Equity/Index.	03/31/2020 .	CME	03/04/2020 .	3,056.5000	03/12/2020 .	2,740.3000	Sale	31,609	31,609			0002	50
ESH0	2	301,679		Equity Portfolio Hedge	D 2-2	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/05/2020	3,016.7886	.03/12/2020 .	2,740.3000	Sale	27,638	27,638			0002	50
FOLIO	0	440.000	S&P 500 EMINI FUT MAR	5 14 D 46 11 11 4		F 14 /1 1	00 (04 (0000	ONE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE OF STATE	00 (00 (0000	0 000 5000	00 (40 (0000	0.740.0000	0.1	00.077	00 077			0000	50
ESHU	3	440,939	S&P 500 EMINI FUT MAR	. Equity Portfolio Hedge	D 2-2	Equity/Index.	03/31/2020 .	CME	03/06/2020 .	2,939.5933	.,03/12/2020 .	2,740.3000	Sale	29,877	29,877			0002	50
ESH0	2	282,755	20	Equity Portfolio Hedge	D 2-2	Equity/Index.	03/31/2020	CME	.03/10/2020	2,827.5485	.03/12/2020 .	2,740.3000	Sale	8,714	8,714			0002	50
FOLIO	0	074 000	S&P 500 EMINI FUT MAR	Constant Dental Section Headers	D 0 0	F 4 / I = 4	00/04/0000	CHE CAIZOO II EKOMBIGI OOFOO	00/11/0000	0.740.0470	00/10/0000	0.740.0000	0-1-	000	200			0000	F0.
ESH0	2	274,262	S&P 500 EMINI FUT JUN	Equity Portfolio Hedge	D 2-2	Equity/Index.	03/31/2020 .	CME	03/11/2020 .	2,742.6170	.,03/12/2020 .	2,740.3000	Sale	220	220			0002	50
ESM0	2	272,820	20	Equity Portfolio Hedge	D 2-2	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	.03/12/2020	2,728.2000	.04/27/2020 .	2,877.0591	Sale	(14,897)	(14,897)			0002	50
ESMO			S&P 500 EMINI FUT JUN 20	Equity Partfalia Hadaa	D 2-2	Emity/Index	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	03/12/2020 .	2.728.2000	04/20/2020	2,871.0123	Sale	(7, 146)	(7, 146)			0002	E0.
EOMO			S&P 500 EMINI FUT JUN	Equity Portfolio Hedge	. 0 2-2	Equity/Index.	.,00/30/2020 .	SNZZUJEFROMNINGLIGOF59	03/ 12/2020 .	2,720.2000		2,0/1.0123		(1,140)	(7,140)			0002	
ESM0	5	682,050	20	Equity Portfolio Hedge	D 2-2	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020 _	2,728.2000	.05/11/2020 .	2,929.5394	Sale	(50,363)	(50,363)			0002	50
ESM0	2	272,820	S&P 500 EMINI FUT JUN	. Equity Portfolio Hedge	D 2-2	Equity/Index.	06/30/2020 .	CME	03/12/2020 .	2,728.2000	05/12/2020	2,878.6556	Sale	(15,057)	(15,057)			0002	50
Lowo	4		S&P 500 EMINI FUT JUN	Lquity Fortionio neuge	. 0 2-2	Lqui ty/ illuex.	00/30/2020 .	SNZZOJE ROMNINGLIGO 39	00/ 12/2020 .	2,720.2000	.303/ 12/ 2020 .	2,070.0330		(15,057)	(15,05/)			0002	00
ESM0	3	409,230		Equity Portfolio Hedge	D 2-2	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,728.2000	.05/15/2020 .	2,854.3294	Sale	(18,936)	(18,936)			0002	50
ESMO	3	409,230	S&P 500 EMINI FUT JUN	. Equity Portfolio Hedge	D 2-2	Equity/Index.	06/30/2020 .	CME	03/12/2020 .	2 728 2000	06/02/2020 .	3,069.7083	Sale	(51,243)	(51,243)			0002	50
Lowo	u		S&P 500 EMINI FUT JUN	. Equity fortions neage	0 2 2	Equity/ much.	. 307 007 2020 .	ONE STREET ON STREET OF STREET		2,720.2000	.30/02/2020 .	3,000.7000		(51,240)	(01,240)			0002	
ESM0	3		20	Equity Portfolio Hedge	D 2-2	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	03/12/2020 .	2,728.2000	06/04/2020 .	3, 102.6370	Sale	(56, 182)	(56, 182)			0002	50
ESM0	3		S&P 500 EMINI FUT JUN 20	. Equity Portfolio Hedge	D 2-2	Equity/Index.	.06/30/2020 .	CME	03/12/2020 .	2,728.2000	06/10/2020	3,205.4000	Sale	(71,596)	(71,596)			0002	50
20110		·	S&P 500 EMINI FUT JUN																
ESM0	3	357,713	20 S&P 500 EMINI FUT JUN	Equity Portfolio Hedge	D 2-2	Equity/Index.	06/30/2020 .	CME	03/16/2020 .	2,384.7531	.06/10/2020 .	3,205.4000	Sale	(123, 114)	(123,114)			0002	50
ESMO	1	138,775		. Equity Portfolio Hedge	D 2-2	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/09/2020 .	2,775.5000	.06/10/2020	3,205.4000	Sale	(21,501)	(21,501)			0002	50
			S&P 500 EMINI FUT SEP																_
ESU0	4		20 S&P 500 EMINI FUT SEP	. Equity Portfolio Hedge	D 2-2	Equity/Index.	09/30/2020 .	CME	06/10/2020 .	3, 194.5529	.06/10/2020 .	3, 182.7089	Sale	2,346	2,346			0002	50
ESU0	3	479, 183		. Equity Portfolio Hedge	D 2-2	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/10/2020 .	3, 194.5529	.07/15/2020	3,217.5000	Sale	(3,459)	(3,459)			0002	50
			S&P 500 EMINI FUT SEP																
ESU0	3	450,437	S&P 500 EMINI FUT SEP	. Equity Portfolio Hedge	D 2-2	Equity/Index.	09/30/2020 .	CME	06/11/2020 .	3,002.9105	07/16/2020 .	3, 195.2598	Sale	(28,870)	(28,870)			0002	50
ESU0	3		20	. Equity Portfolio Hedge	D 2-2	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/12/2020	3,039.0642	.07/23/2020 .	3,245.2500	Sale	(30,946)	(30,946)			0002	50
F0110			S&P 500 EMINI FUT SEP																
ESU0	11	151,953	S&P 500 EMINI FUT SEP	Equity Portfolio Hedge	D 2-2	Equity/Index.	09/30/2020 .	CME	06/12/2020 .	3,039.0642	07/24/2020 .	3,207.2500	Sale	(8,415)	(8,415)			0002	50
ESU0	2	299,900	20	. Equity Portfolio Hedge	D 2-2	Equity/Index.	.09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/15/2020	2,999.0016	.07/24/2020	3,207.2500	Sale	(20,837)	(20,837)			0002	50
FOLIO	,		S&P 500 EMINI FUT SEP		D 0 0	Food & Cl. 4	00 /00 /0000	ONE ON TOO BE EVOLUTION OF THE	00 /45 /0000	0 000 0010	07/07/0000	0 000 0500		/44 500				0000	
ESU0	11	149,950	S&P 500 EMINI FUT SEP	Equity Portfolio Hedge	D 2-2	Equity/Index.	09/30/2020 .	CME	06/15/2020 .	2,999.0016	.01/21/2020 .	3,230.2500	Sale	(11,568)	(11,568)			0002	50
ESU0	3		20	Equity Portfolio Hedge	D 2-2	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/26/2020	2,997.4902	.07/27/2020 .	3,230.2500	Sale	(34,932)	(34,932)			0002	50
ESZ0			S&P 500 EMINI FUT DEC	. Equity Portfolio Hedge	D 2-2	Emitu/Ind	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	09/11/2020 .	3.330.5000	10/26/2020	3.389.0000	Sale	(11,724)	(11,724)			0002	F0
LOZU	L		4U	. ILGUILV FOILIOIIO MEDDE	. I V 4-4	Equity/Index.	1.12/31/2020 .	OWL SINZZUJERNOMINIVELUUF39	1.03/11/2020 .		1. 10/20/2020 .		aie	L	L	L		10002	

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	
				of Item(s) Hedged,			Date of						Indicate		Gain	Gain (Loss)		Effective- ness at	l
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	i l
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
ESZ0	3	506,884	S&P 500 EMINI FUT DEC	Equity Portfolio Hedge	D 2-2	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/14/2020 .	3,379.2276	10/27/2020 .	3,385.0000	Sale	(884)	(884)			0002	50
			S&P 500 EMINI FUT DEC																
ESZ0	1	161, 175	S&P 500 EMINI FUT DEC	Equity Portfolio Hedge	D 2-2	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/23/2020 .	3,223.5000	10/27/2020 .	3,385.0000	Sale	(8,081)	(8,081)			0002	50
ESZ0	2		20	Equity Portfolio Hedge	D 2-2	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	09/23/2020 .	3,223.5000	11/30/2020 .	3,606.5000	Sale	(38,312)	(38,312)			0002	50
ESZ0	2		S&P 500 EMINI FUT DEC 20	Equity Portfolio Hedge	D 2-2	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/29/2020	3,292.0680	11/30/2020	3,606.5000	Sale	(31,455)	(31,455)			0002	50
		,	S&P 500 EMINI FUT DEC	. ,						·				, , , , , ,					
ESZ0	1		20 S&P 500 EMINI FUT DEC	Equity Portfolio Hedge	D 2-2	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/29/2020 .	3,292.0680	12/01/2020 .	3,661.3125	Sale	(18,468)	(18,468)			0002	50
ESZ0	1	164,603	20	Equity Portfolio Hedge	D 2-2	Equity/Index_	.12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/29/2020	3,292.0680	12/10/2020 .	3,672.4000	Sale	(19,020)	(19,020)			0002	50
ESZ0	1		S&P 500 EMINI FUT DEC 20	Equity Portfolio Hedge	D 2-2	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/04/2020 .	3,467.7500	12/10/2020	3,672.4000	Sale	(10,236)	(10,236)			0002	50
2020			S&P 500 FUTURE Mar20																
SPH0	1	786,496	S&P 500 EMINI FUT MAR	AIA Hedge	Exhibit 5	Equity/Index_	.03/31/2020 .	CME	12/12/2019 .	3, 145.9851	01/02/2020 .	3,257.5000	Sale	(27,888)	(27,888)			0003	250
ESH0	5	685,611	20	AIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME	03/09/2020 .	2,742.4441	03/12/2020	2,508.7713	Sale	58,388	58,388			0003	50
SPH0	4	3,145,985	S&P 500 FUTURE Mar20	AIA Hedge	Exhibit 5	Equity/Index	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019	3, 145.9851	.03/12/2020	2,740.3000	Sale	405,650	405,650			0003	250
0.110			S&P 500 FUTURE Mar20																
SPH0	1	782,250	S&P 500 FUTURE Mar20	AIA Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME	02/25/2020 .	3, 129.0000	03/12/2020	2,740.3000	Sale	97, 166				0003	250
SPH0	1	737,500		AIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/28/2020 .	2,950.0000	.03/12/2020	2,740.3000	Sale	52,416	52,416			0003	250
SPH0	1	683,250	S&P 500 FUTURE Mar20	AIA Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	03/11/2020 .	2,733.0000	02/12/2020	2,740.3000	Sale	(1,834)	(1,834)			0003	250
GF10	!		S&P 500 FUTURE Jun20			Lqui ty/ muex.								, , ,				0003	
SPM0	1	630,000	S&P 500 EMINI FUT JUN	AIA Hedge	Exhibit 5	Equity/Index_	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	03/12/2020 .	2,520.0000	03/13/2020	2,705.0000	Sale	(46,259)	(46,259)			0003	250
ESMO	7		20	AIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/16/2020 .	2,396.0847	03/24/2020	2,423.7573	Sale	(9,727)	(9,727)			0003	50
ESM0	1	110,597	S&P 500 EMINI FUT JUN 20	AIA Hedge	Exhibit 5	Equity/Index_	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/23/2020 .	2,211.9433	03/34/3030	2,423.7573	Sale	(10,597)	(10,597)			0003	50
LOWO	'		S&P 500 EMINI FUT JUN	ATA Hedge	LXIIIDIT 3	Lqui ty/ muex.	00/30/2020 .	SNZZODEL KOMINIVOLQUI 35	03/23/2020 .	2,211.5400	03/24/2020			(10,397)				0003	
ESM0	2	221, 194	20 S&P 500 EMINI FUT JUN	AIA Hedge	Exhibit 5	Equity/Index.	.,06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	03/23/2020 .	2,211.9433	03/25/2020	2,466.7571	Sale	(25,493)	(25,493)			0003	50
ESMO	5	552,986	20	AIA Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/23/2020 .	2,211.9433	.03/26/2020 .	2,604.2628	Sale	(98, 110)	(98,110)			0003	50
ESM0	5	614.450	S&P 500 EMINI FUT JUN 20	AIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/01/2020 .	2,457.8012	04/06/2020	2,643.4500	Sale	(46,442)	(46,442)			0003	50
LOWO	لا		S&P 500 EMINI FUT JUN	ATA Heage		Lqui ty/ muex.	00/30/2020 .	SINE SINE SINE SINE SINE SINE SINE SINE		2,457.0012	04/00/2020 .	·		(40,442)				0003	
ESM0	1	122,890	20	AIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	04/01/2020 .	2,457.8012	04/08/2020 .	2,737.6328	Sale	(13,998)	(13,998)			0003	50
SPM0	7	4,773,825		AIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,727.9000	06/09/2020 .	3,227.5000	Sale	(874, 331)	(874,331)			0003	250
SPMO	2	1,221,000	S&P 500 FUTURE Jun20	AIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,442.0000	06/00/2020	3,227.5000	Sale	(392,759)	(392,759)			0003	250
	4		S&P 500 EMINI FUT SEP			Lqui ty/ mdex.													230
ESU0	5	804, 100	20 S&P 500 EMINI FUT SEP	AIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	06/09/2020 .	3,216.4000	07/15/2020 .	3,218.9813	Sale	(673)	(673)			0003	50
ESU0	4	643,280	20	AIA Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	08/24/2020	3,424.7500	Sale	(41,692)	(41,692)			0003	50
ESU0	18	2,894,760	S&P 500 EMINI FUT SEP 20	ATA Hodge	Exhibit 5	Equity/Inde	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	00/00/2020	3,335.5000	Sale	(107,284)	(107,284)			0003	EA
E000	18		S&P 500 EMINI FUT SEP	AIA Hedge	LXIIIDIT 3	Equity/Index.	03/30/2020 .	OML SINZZUJERKOMININGEQUESS .	0/08/2020 .	3, 2 10 . 4000	02/03/2020			(107 , 284)				0000	ນ0
ESU0	5	756,983	20 S&P 500 EMINI FUT DEC	AIA Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/12/2020 .	3,027.9328	09/09/2020	3,335.5000	Sale	(76,920)	(76,920)			0003	50
ESZ0	5			AIA Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.09/09/2020	3,325.1000	12/01/2020 .	3,661.5000	Sale	(84, 128)	(84, 128)			0003	50
	18		S&P 500 EMINI FUT DEC															0003	50
ESZ0	18	2,992,590	US 5YR NOTE (CBT) Mar	AIA Hedge	Exhibit 5	Equity/Index. Interest	12/31/2020 .	. CME SNZ20JLFK8MNNCLQ0F39 .	09/09/2020 .	3,325.1000	12/09/2020	3,702.0000	Sale	(339,304)	(339,304)			0003	50
FVH0	9	900,000	20	AIA Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	12/19/2019 .	118.4141	02/24/2020 .	120.2969	Sale	(16,989)	(16,989)			0003	1,000
EDH0	3	3.000.000	90DAY EURO\$ FUTR Mar 20	AIA Hedge	Exhibit 5	Interest Rate	.03/31/2020	CME SNZ20JLFK8MNNCLQ0F39	.11/26/2019	98 2900	.02/24/2020	98.3950	Sale	(806)	(806)			0003	2,500

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
1				Description											16	17	18	Hedge	₁ 1
				of Item(s)														Effective-	1
				Hedged,		- ()	Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
T:-1	Number	NI -4: I		Income	Schedule/	of Di-1/-)	or		T	T	Termina-	Ti 4:	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	Of	Notional	Description	Generation	Exhibit	Risk(s)	Expira-	Evehense	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	D = f = d	Termination	One (1)
Symbol	Contracts	Amount	Description 90DAY EUROS FUTR Jun	or Replicated	Identifier	(a) Interest	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
EDMO	3	3,000,000	20	AIA Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.02/24/2020	98.6150	.03/18/2020 .	99.5100	Sale	(6,731)	(6,731)			0003	2,500
			90DAY EURO\$ FUTR Dec 20			Interest								, , ,					
EDZ0	1	1,000,000	LIO 40VD NOTE EVE N	AIA Hedge	Exhibit 5	Rate	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/28/2020 .	99.7400	10/21/2020 .	99.7650	Sale	(69)	(69)			0003	2,500
TYH0	29	2,900,000	US 10YR NOTE FUT Mar 20	AIA Hedge	Exhibit 5	Interest Rate	03/31/2020 .	CBT1UAU1CT04EQ4D06ZH473	11/26/2019 .	120 5703	02/24/2020 .	131.8594	Sale	(66,529)	(66,529)			0003	1,000
11110	20	2,300,000	US 10YR NOTE FUT Jun 20		LAIIIDIT J	Interest	.,00/01/2020 .	IONOTOTO-LQ-DOOZI-F70	11/20/2013 .	123.3700	02/24/2020 .			(00,323)				0000	1,000
TYM0	4	400,000		AIA Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131.7500	.02/25/2020 .	132.9844	Sale	(4,958)	(4,958)			0003	1,000
TVHO		300.000	US 10YR NOTE FUT Jun 20	ATA II-das	Fbibia F	Interest	00 /00 /0000	ODT 411A111.0T0.4F0.4D0.071.470	00/04/0000	101 7500	00 /00 /0000	100 0005	0-1-	(40.050)	(40.050)			0000	1,000
TYMO	3	300,000	US 5YR NOTE (CBT) Jun	AIA Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131.7500	03/06/2020 .	138.0625	Sale	(18,953)	(18,953)			0003	1,000
FVM0	3	300,000	20	AIA Hedge	Exhibit 5	Rate	.06/30/2020	CBT1UAUICT04EQ4D06ZH473	.02/24/2020	120.7500	.03/06/2020	124.5000	Sale	(11,265)	(11,265)			0003	1,000
			US 10YR NOTE FUT Jun 20			Interest								.=					
TYM0	1	100,000	US 10YR NOTE FUT Jun 20	AIA Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131.7500	03/09/2020 .	139.3594	Sale	(7,614)	(7,614)			0003	1,000
TYMO	3	300,000	US TOTH NOTE FOI JUIT 20	AIA Hedge	Exhibit 5	Rate	.06/30/2020	CBT1UAUICT04EQ4D06ZH473	02/24/2020	131.7500	.03/12/2020	137.2969	Sale	(16,656)	(16,656)			0003	1,000
			US 5YR NOTE (CBT) Jun			Interest													
FVM0	5	500,000	20	AIA Hedge	Exhibit 5	Rate	.,06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	120.7500	03/12/2020 .	124.4375	Sale	(18,462)	(18,462)			0003	1,000
FVM0	1	100,000	US 5YR NOTE (CBT) Jun	AIA Hedge	Exhibit 5	Interest Rate	.06/30/2020	CBT 1UAU1CT04EQ4D06ZH473	.02/24/2020	120.7500	.03/16/2020	124.8125	Sale	(4,067)	(4,067)			0003	1,000
1 VIIIO	'		US 10YR NOTE FUT Jun 20		LXIIIDIT J	Interest	00/30/2020 .	TONOTOTO PLANTON	02/24/2020 .	120.7300	00/ 10/ 2020 .	124.0123		(4,007)	(4,007)			0003	1,000
TYM0	1	100,000		AIA Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131.7500	03/18/2020 .	134 . 4688	Sale	(2,724)	(2,724)			0003	1,000
77/4/0	47	4 700 000	US 10YR NOTE FUT Jun 20		F	Interest	00 (00 (0000	411111070450400711470	00/04/0000	101 7500	05 (04 (0000	100 0701	0.1	(404.004)	(404.004)				1
TYM0	17	1,700,000	US 10YR NOTE FUT Jun 20	AIA Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131./500	.05/21/2020 .	139.0781	Sale	(124,664)	(124,664)			0003	1,000
TYMO	3	300.000	US TOTH NOTE FOI JUIT 20	AIA Hedge	Exhibit 5	Rate	.06/30/2020	CBT1UAUICT04EQ4D06ZH473	.04/07/2020	137.9531	.05/21/2020 .	139.0781	Sale	(3,390)	(3,390)			0003	1,000
		,	US 5YR NOTE (CBT) Jun			Interest								,					
FVM0	2	200,000	20	AIA Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/09/2020 .	125.2500	05/21/2020 .	125.6406	Sale	(791)	(791)			0003	1,000
FVU0	2	200,000	US 5YR NOTE (CBT) Sep	AIA Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	05/21/2020 .	125 4600	08/25/2020 .	125.7891	Sale	(666)	(666)			0003	1,000
1 100		200,000	US 5YR NOTE (CBT) Sep	ATA Houge	LAIIIDIT J	Interest	03/ 00/ 2020 .	IONOTOTO-LQ-DOOZI-F70		120.4003	00/23/2020 .	120.7031		(000)				0000	1,000
FVU0	8		20	AIA Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/26/2020 .	125.3594	.08/25/2020 .	125.7891	Sale	(3,476)	(3,476)			0003	1,000
T)(110	00	0.000.000	US 10YR NOTE FUT Sep 20		F 1 11 14 F	Interest	00 (00 (0000	ODT 41141110T04F04D00711470	05 (04 (0000	400 7004	00 (05 (0000	400 5450	0.1	(44,000)	(44.000)			0000	1 000
TYU0	20	2,000,000	US 10YR NOTE FUT Sep 20	AIA Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7891	08/25/2020 .	139.5156	Sale	(14,632)	(14,632)			0003	1,000
TYU0	4	400,000		AIA Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	06/05/2020 .	136.9688	.08/25/2020 .	139.5156	Sale	(10,208)	(10,208)			0003	1,000
			US 10YR NOTE FUT Sep 20			Interest												l	
TYU0	5	500,000	US 10YR NOTE FUT Dec 20	AIA Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/24/2020 .	139.5000	08/25/2020 .	139.5156	Sale	(103)	(103)			0003	1,000
TYZ0	3	300,000	OS TOTA NOTE FOI DEC 20	AIA Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.08/25/2020	139,3750	.09/02/2020 .	139.5469	Sale	(531)	(531)			0003	1,000
			US 5YR NOTE (CBT) Dec	g-		Interest		TOTAL TOTAL STREET						(301)					
FVZ0	5	500,000	20	AIA Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	125.9063	09/28/2020 .	126.0781	Sale	(884)	(884)			0003	1,000
TYZ0	17	1,700,000	US 10YR NOTE FUT Dec 20	AIA Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT 1UAU1CT04EQ4D06ZH473	08/25/2020 .	139.3750	10/21/2020 .	138,6250	Sale	12.664	12,664			0003	1,000
1120	17		US 5YR NOTE (CBT) Dec	nin ileuye	LAIIIDIL J	Interest	12/01/2020 .	10A010104EQ4D00ZF473	00/ 23/ 2020 .	05.0/30	10/21/2020 .	130.0230		12,004				0000	1,000
FVZ0	5	500,000	20	AIA Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	125.9063	11/24/2020 .	125.5547	Sale	1,734	1,734			0003	1,000
51/70	_	700 000	US 5YR NOTE (CBT) Dec		F	Interest	10 (01 (0000	411111477477477477	00 (00 (0000	100 0100	44 (04 (0000	105 5517	0.1						1
FVZ0	/	700,000	US 5YR NOTE (CBT) Dec	AIA Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/02/2020 .	126.0469	11/24/2020 .	125.5547	Sale	3,411	3,411			0003	1,000
FVZ0	5	500,000	20	AIA Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/21/2020	125.6719	11/24/2020 .	125.5547	Sale	562	562			0003	1,000
			US 10YR NOTE FUT Dec 20			Interest													
TYZ0	9	900,000	S&P 500 FUTURE Mar20	AIA Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	139.3750	11/24/2020 .	138.3125	Sale	9,517	9,517			0003	1,000
SPH0	1	786,496	oar our future Mar20	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	.01/02/2020 .	3,257.5000	Sale	(27,888)	(27,888)			0004	250
1	[S&P 500 FUTURE Mar20			qu. cy/ 111001.		ONELOGE NORMAGEROL	,, 2010	,0.0001	, 52, 2525			(27,000)					
SPH0	2	1,572,993	00D 500 FUTUTE	GWB Hedge	Exhibit 5	Equity/Index.	.,03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	.01/08/2020 .	3,255.0000	Sale	(54,525)	(54,525)			0004	250
SPH0	2	1,572,993	S&P 500 FUTURE Mar20	GWB Hedge	Exhibit 5	Equity/Index	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	01/12/2020	3,289.5000	Solo.	(71,775)	(71,775)			0004	250
3FNU			S&P 500 FUTURE Mar20	Tuno neuge	LAIIIDIL J	Equity/Index.	03/ 3 1/ 2020 .	OWL	12/ 12/2019 .	১, 140.8801	0 1/ 13/ 2020 .	3,209.0000	Sale	(11,770)	(/1,//5)			0004	200
SPH0	2	1,572,993		GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	CME SNZ20JLFK8MNNCLQ0F39	.12/12/2019	3.145.9851	.01/16/2020	3.318.0000	Sale	(86,025)	(86,025)			0004	250

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 FUTURE Mar20			(/										1.0111	20.004	()	
SPH0	3	2,359,489		GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	01/28/2020 .	3,276.5000	Sale	(97,913)	(97,913)			0004	250
			S&P 500 FUTURE Mar20																
SPH0	2	1,572,993		GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	.02/03/2020 .	3,245.0000	Sale	(49,525)	(49,525)			0004	250
CDLIO		3, 145, 985	S&P 500 FUTURE Mar20	OWD II-d	Exhibit 5	F: 4 / I d	00/04/0000	CME SNZ20JLFK8MNNCLQ0F39	10/10/0010	0 145 0051	00/04/0000	2 207 2000	0-1-	(454.050)	(454.050)			0004	250
SPRU	4	3, 143,983	S&P 500 FUTURE Mar20	GWB Hedge	EXHIBIT 5	Equity/Index.	03/31/2020 .	CINESINZZUJLFK8MINNULQUF39	12/12/2019 .	3, 145.9851	02/04/2020 .	3,297.0000	Sale	(151,050)	(151,050)			0004	200
SPH0	2	1,572,993		GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019	3, 145.9851	.02/05/2020 .	3,334.5000	Sale	(94,275)	(94,275)			0004	250
01110		,0,2,000	S&P 500 FUTURE Mar20	and rivage	LAMOUT O	Equity/ maox.		O'REBOOK NOW HOLD OF						(01,210)					
SPH0	1	786,496		GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	02/10/2020 .	3,351.5000	Sale	(51,388)	(51,388)			0004	250
			S&P 500 FUTURE Mar20																
SPH0	2	1,572,993		GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME	12/12/2019 .	3, 145.9851	02/12/2020 .	3,379.0000	Sale	(116,525)	(116,525)			0004	250
SPH0	1/	11,010,948	S&P 500 FUTURE Mar20	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	03/02/2020 .	3,090.0000	Sale	195,824	195,824			0004	250
di ilo		11,010,340	S&P 500 FUTURE Mar20	und rieuge	LAIIIDIT 3	Equity/ Index,	. 307 0 17 2020 .	ONE STAZEGET NOTING VOLGOT GO		0, 140.0001	.300/02/2020 .			130,024				0004	230
SPH0	2	1,572,993		GWB Hedge	Exhibit 5	Equity/Index	.03/31/2020	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	.03/04/2020 .	3,129.0000	Sale	8,475	8,475			0004	250
			S&P 500 FUTURE Mar20	-															
SPH0	1	793,000		GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/13/2019 .	3, 172.0000	03/04/2020 .	3, 129.0000	Sale	10,741	10,741			0004	250
ODLIO		4 044 000	S&P 500 FUTURE Mar20	OWD II I	E 1 11 14 E	F 14 /1 1	00 (04 (0000	ONE ONESO IL EVOLUNIO COEGO	40 (00 (0040	0.000.0000	00 (04 (0000	0.400.0000	0.1	40, 400	40, 400			0004	050
SPH0	2	1,611,000	S&P 500 FUTURE Mar20	GWB Hedge	Exhibit 5	Equity/Index_	03/31/2020 _	CME SNZ20JLFK8MNNCLQ0F39	12/30/2019 .	3,222.0000	03/04/2020 .	3, 129.0000	Sale	46,482	46,482			0004	250
SPH0	1			GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	01/03/2020 .	3 234 0000	03/04/2020 .	3, 129.0000	Sale	26,241	26,241			0004	250
GITIO			S&P 500 FUTURE Mar20	und riouge	LAIIIDIT O	Equity/ index.	. 300/ 01/ 2020 .	ONE		0,204.0000	.307 047 2020 .				20,241			0004	
SPH0	1			GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.01/08/2020	3,257.0000	.03/04/2020 .	3,129.0000	Sale	31,991	31,991			0004	250
			S&P 500 FUTURE Mar20																
SPH0	2	1,646,500		GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	01/24/2020 .	3,293.0000	03/04/2020 .	3, 129.0000	Sale	81,982				0004	250
CDLIO		0.040.500	S&P 500 FUTURE Mar20	OWD II-d	FLILIA F	F: 4 / I d	00/04/0000	CHE CHIZOO II EKOMBIOLOOFOO	04/07/0000	0.040 5000	00/04/0000	2 400 0000	0-1-	111 405	111 405			0004	250
SPHU	4	3,240,500	S&P 500 EMINI FUT MAR	GWB Hedge	Exhibit 5	Equity/Index_	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	01/27/2020 .	3,240.5000	03/04/2020 .	3,129.0000	Sale	111,465	111,465			0004	250
ESH0	9	1,234,100		GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	03/09/2020 .	2,742.4441	03/10/2020 .	2,868.5000	Sale	(56,779)	(56,779)			0004	50
2010			S&P 500 FUTURE Mar20	and riougo	LAMIDIC O	Equity/ maox.		One Transfer of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the C				2,000.0000							
SPH0	1			GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME	. 01/29/2020 .	3,271.0000	. 03/10/2020 .	2,882.0000	Sale	97,241	97,241			0004	250
	_		S&P 500 FUTURE Mar20																
SPH0	5	4,027,500	00D F00 FUTURE N 00	GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME	01/31/2020 .	3,222.0000	03/10/2020 .	2,882.0000	Sale	424,956	424,956			0004	250
SPH0	1		S&P 500 FUTURE Mar20	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/07/2020 .	2 227 0000	.03/10/2020 .	2,882.0000	Sale	111,241	111,241			0004	250
GI 110	[······		S&P 500 FUTURE Mar20	UID Hougo	LAIIIDI C J	Equity/ IIIudx.		ONAL STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO S		0,021.0000				111,241					200
SPH0	3	2,505,000		GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/21/2020 .	3,340.0000	03/10/2020 .	2,882.0000	Sale	343,473	343,473			0004	250
		, ,	S&P 500 EMINI FUT MAR	-								,		,					
ESH0	86	11,792,510		GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/09/2020 .	2,742.4441	03/12/2020 .	2,508.7713	Sale	1,004,277	1,004,277			0004	50
SPH0		6.452.000	S&P 500 FUTURE Mar20	CWD Hadaa	Evhibit E	Earli to /1 - 4.	09/91/0000	ONE ONIZOO II EKOMBIKO OOEGO	00/04/0000	9 900 0000	02/12/0000	0 740 0000	0-1	074 000	074 000			0004	250
9PHU	8		S&P 500 FUTURE Mar20	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/24/2020 .	3,226.0000	03/12/2020 .	2,740.3000	Sale	971,329	971,329			0004	250
SPH0	9	7,040,250		GWB Hedge	Exhibit 5	Equity/Index	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/25/2020 .	3,129.0000	.03/12/2020 .	2,740.3000	Sale	874.495	874,495			0004	250
3	[S&P 500 FUTURE Mar20					O BEROOM TO THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TO											
SPH0	12	8,928,000		GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/27/2020 .	2,976.0000	.03/12/2020 .	2,740.3000	Sale	706,994	706,994			0004	250
			S&P 500 FUTURE Mar20		L								_					l	
SPH0	2	1,475,000		GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME	02/28/2020 .	2,950.0000	03/12/2020 .	2,740.3000	Sale	104,832	104,832			0004	250
SPH0	11	8,269,250	S&P 500 FUTURE Mar20	GWB Hedge	Exhibit 5	Equity/Inde	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	03/03/2020	2 007 0000	.03/12/2020 .	2,740.3000	Sale	733,328	733,328			0004	250
ornu	ļ	0,209,200	S&P 500 FUTURE Mar20	инь пеиде	LAIIIDIT 3	Equity/Index.	00/01/2020 .	OWIL	03/03/2020 .	3,007.0000		∠, / 40 . 3000		133,328				0004	200
SPH0	11	8,321,500		GWB Hedge	Exhibit 5	Equity/Index	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.03/05/2020	3,026.0000	.03/12/2020 .	2,740.3000	Sale	785,578	785,578			0004	250
			S&P 500 FUTURE Mar20	-		,,													
SPH0	3	2,229,750		GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	03/06/2020 .	2,973.0000	.03/12/2020 .	2,740.3000	Sale	174,498	174,498			0004	250
00110		40	S&P 500 FUTURE Mar20	OWD II I			00 (04 :	015	00 (44 :====		00 (46 (222)								
SPH0	18	12,298,500	COD EOO EMINI FUT HA	GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/11/2020 .	2,733.0000	03/12/2020 .	2,740.3000	Sale	(33,009)	(33,009)			0004	250
EGNU	10	2,338,732	S&P 500 EMINI FUT JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.03/12/2020	2 461 9222	.03/13/2020 .	2,686.0517	Sale	(213, 131)	(213, 131)			0004	50
EOMU		2,000,732	S&P 500 FUTURE Jun20	uiib riduyd	LAIIIDIL 3	Lqui ty/ mdex.	00/ 30/ 2020 .	OWL		2,401.0232	03/ 13/2020 .	2,000.001/	sare	(210, 101)	(210, 131)			0004	
SPM0	18	10,989,000		GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,442.0000	03/13/2020 .	2,705.0000	Sale	(1,183,659)	(1,183,659)			0004	250
		/ / / /		y										, ., -,,	/ . / . / . / . / . / . / . / .				

SCHEDULE DB - PART B - SECTION 2

							i uture	Contracts Terminated Dece	ilinei 2 i	or Current	i cai								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		in Variation N		19	20
				Description											16	17	18	Hedge	
				of Item(s)			D-4f						ll' 4 -		0 .	0 : (1)		Effective-	
				Hedged, Used for		Type(a)	Date of						Indicate	Cumulative		Gain (Loss)		ness at	
	Number				Schedule/	Type(s)	Maturity or				Termina-		Exercise, Expiration,	Variation	(Loss)	Used to		Inception and at	Value of
Ticker	of	Notional		Income Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	Recognized in Current	Adjust Basis of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Cymbol	Contracto	7 tillouit	S&P 500 FUTURE Jun20	or replicated	Idontino	(4)	tion	Exchange	Date	1 1100	Date	1 1100	Calo	Torriniation	rear	item	Deletted	(5)	1 0
SPM0	16	10,911,600		GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME		03/12/2020 .	2,727.9000	03/13/2020 .	2,705.0000	Sale	91,459	91,459			0004	250
ESM0	14	1 700 070	S&P 500 EMINI FUT JUN	CWD II-d	Fbibia F	F: 4 / I d	00/00/0000	CNIZOO II EI/OUNNIOI OOE OO	00/10/0000	0 404 0000	00/47/0000	0 510 1040	0-1-	(AE 000)	(05.000)			0004	
ESMU	14	1,723,276	S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/12/2020 .	2,461.8232	03/1//2020 .	2,512.1643	Sale	(35,323)	(35,323)			0004	50
ESMO	31	3,713,931	20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/16/2020 .	2,396.0847	03/17/2020 .	2,512.1643	Sale	(180,109)	(180, 109)			0004	50
50110		470.047	S&P 500 EMINI FUT JUN	OWD II I			00 (00 (0000	01/200 # EVOLUBIO 00/20	00 (40 (0000		00/40/0000	0 000 7500		(557)	(557)				
ESM0	4	479,217	S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/16/2020 .	2,396.0847	03/18/2020 .	2,398.7500	Sale	(557)	(557)			0004	50
ESM0	61	7,308,058	20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/16/2020 .	2,396.0847	03/24/2020 .	2,423.7573	Sale	(84,767)	(84,767)			0004	50
			S&P 500 EMINI FUT JUN																
ESM0	5	599,021	S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index_	06/30/2020 CME	SNZ20JLFK8MNNCLQ0F39 .	03/16/2020 .	2,396.0847	03/25/2020	2,466.7571	Sale	(17,698)	(17,698)			0004	50
ESMO	9	1,078,238	20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/16/2020 .	2,396.0847	.03/26/2020 .	2,604.2628	Sale	(93,734)	(93,734)			0004	50
			S&P 500 EMINI FUT JUN																
ESM0	13	1,553,338	20 S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/16/2020 .	2,389.7500	03/26/2020 .	2,604.2628	Sale	(139,511)	(139,511)			0004	50
ESMO	28	3,327,245	S&P 500 EMINI FUI JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/18/2020 .	2,376.6035	03/26/2020	2,604.2628	Sale	(318,891)	(318,891)			0004	50
			S&P 500 EMINI FUT JUN	and rivage		Equity/ mook.													
ESM0	30	3,564,905	20	GWB Hedge	Exhibit 5	Equity/Index_	06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/18/2020 .	2,376.6035	.03/30/2020 .	2,612.1060	Sale	(353,434)	(353,434)			0004	50
ESMO	,	237,660	S&P 500 EMINI FUT JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39	03/18/2020 .	2,376.6035	04/02/2020	2,517.6852	Sale	(14, 120)	(14, 120)			0004	50
LSWO		207,000	S&P 500 EMINI FUT JUN	dib rieuge	LXIIIDIT 3	Equity/ Index.	00/30/2020 . CML	SINZZOOLI KOMININOLQOI 39 .	00/ 10/2020 .	2,370.0003	04/02/2020 .	2,317.0032		(14, 120)	(14, 120)			0004	
ESM0	14	1,603,422	20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/20/2020 .	2,290.6026	.04/02/2020 .	2,517.6852	Sale	(159,042)	(159,042)			0004	
FOMO		004 404	S&P 500 EMINI FUT JUN	CWD II-d	Fbibia F	F: 4 / I d	00/00/0000	CNIZOO II EI/OUNNIOI OOE OO	00/00/0000	0.011.0400	04/00/0000	0 547 6050	0-1-	(00 F0C)	(20 F0C)			0004	50
ESM0	2	221, 194	S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 CME	SNZ20JLFK8MNNCLQ0F39 .	03/23/2020 .	2,211.9433	.,04/02/2020 .	2,517.6852	Sale	(30,586)	(30,586).			0004	
ESMO	18	1,990,749	20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/23/2020 .	2,211.9433	.04/06/2020 .	2,643.4500	Sale	(388,464)	(388,464)			0004	50
50110	47	5 040 500	S&P 500 EMINI FUT JUN	OWD II I			00 (00 (0000	01/200 # EVOLUBIO 00/20	00 (07 (0000	0 500 4050	0.4./00./0000	0 040 4500		(005,007)	(005, 007)				
ESM0	47	5,946,522	S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/27/2020 .	2,530.4350	04/06/2020 .	2,643.4500	Sale	(265,867)	(265,867)			0004	50
ESMO	3	379,565	20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39	03/27/2020 .	2,530.4350	.04/07/2020 .	2,655.0205	Sale	(18,706)	(18,706)			0004	50
			S&P 500 EMINI FUT JUN	-															
ESM0	24	3,036,522	20 S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	03/27/2020 .	2,530.4350	04/08/2020 .	2,737.6328	Sale	(248,781)	(248,781)			0004	50
ESMO	15	1,933,538	20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 . CME		03/31/2020 .	2.578.0500	04/08/2020	2.737.6328	Sale	(119,777)	(119,777)			0004	50
		, , , , , ,	S&P 500 EMINI FUT JUN																
ESM0	7		20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME		04/01/2020 .	2,457.8012	04/08/2020 .	2,737.6328	Sale	(97,983)	(97,983)			0004	50
ESM0	5	614,450	S&P 500 EMINI FUT JUN 20	GWB Hedge	Exhibit 5	Equity/Index	.06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39	04/01/2020 .	2,457.8012	04/09/2020	2,779.6827	Sale	(80,500)	(80,500)			0004	50
		, .	S&P 500 EMINI FUT JUN																
ESM0	28	3,440,922	20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	04/01/2020 .	2,457.8012	.04/14/2020 .	2,837.9157	Sale	(532,328)	(532,328)			0004	50
ESM0	5	619.688	S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39	04/03/2020 .	2 478 7500	04/14/2020 .	2,837.9157	Sale	(89,821)	(89,821)			0004	50
LOMO	رد		S&P 500 EMINI FUT JUN	and rieuge	LAIIIDIT V	Equity/ Illuex.		GNZZOOLI NOIIINNOLUUF39				2,007.3137		(03,021)				UUUT	٥١٠
ESM0	3	371,813	20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	04/03/2020 .	2,478.7500	.04/16/2020 .	2,789.2500	Sale	(46,593)	(46,593)			0004	50
ESM0	0	395,658	S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39	04/07/2020 .	2.637.7188	04/16/2020	2.789.2500	Sale	(22,748)	(22,748)			0004	EU
E3MU	د		S&P 500 EMINI FUT JUN	diib neuge	EXIIIDIT 5	Equity/Index.	00/30/2020 . UNE		04/07/2020 .	2,037.7100	.,04/ 10/2020 .	2,769.2300		(22,740)	(22,740).			0004	
ESM0	5	659,430	20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	04/07/2020 .	2,637.7188	.04/17/2020 .	2,865.4528	Sale	(56,964)	(56,964).			0004	50
FONO	20	0.750.400	S&P 500 EMINI FUT JUN	CWD III-d	F.L.L.	Fi A / I =-1	00 (00 (0000 000	CNIZOO II EKONDARO COEGO	04/40/0000	0.750.4004	04/47/0000	0.005.4500	6.1	(400, 444)	(100, 444)			0004	
ESM0	20	2,756,132	S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 CME	SNZ20JLFK8MNNCLQ0F39 .	04/13/2020 .	2,756.1321	04/17/2020 .	2,865.4528	Sale	(109,441)	(109,441).			0004	50
ESM0	1	138,763	20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 . CME		04/15/2020 .	2,775.2500	.04/17/2020	2,865.4528	Sale	(4,516)	(4,516)			0004	50
50110			S&P 500 EMINI FUT JUN				00 (00 (005		04/45/		04/00/:								
ESM0	31	4,301,638	S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 CME	SNZ20JLFK8MNNCLQ0F39 .	04/15/2020 .	2,775.2500	04/22/2020 .	2,788.5000	Sale	(20,724)	(20,724)			0004	50
ESM0	3	422,513	20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	04/20/2020 .	2,816.7500	04/22/2020	2,788.5000	Sale	4,220	4,220			0004	50
		,	S&P 500 EMINI FUT JUN									,							
ESM0	9	1,267,538	20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 . CME	SNZ20JLFK8MNNCLQ0F39 .	04/20/2020 .	2,816.7500	04/24/2020 .	2,825.2500	Sale	(3,879)	(3,879)			0004	50

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							F	uture Contracts Terminated Dece	mber 31	of Current \	Year_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	
				of Item(s)			D											Effective-	
				Hedged,		Turno(a)	Date of						Indicate	Cumulativa	Gain	Gain (Loss)		ness at	
	Number			Used for Income	Schedule/	Type(s)	Maturity or				Termina-		Exercise, Expiration.	Cumulative Variation	(Loss)	Used to		Inception and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	Recognized in Current	Adjust Basis of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Cymbol	Contracto	7 tillount	S&P 500 EMINI FUT JUN	or replicated	Idonanoi	(4)	tion	Exertange	Date	1 1100	Date	1 1100	Cuio	Tommation	rear	item	Deletted	(5)	1 OIII
ESM0	1	136,648	20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	04/21/2020 .	2,732.9534	04/24/2020 .	2,825.2500	Sale	(4,621)	(4,621)			0004	50
ESMO	21	2,869,601	S&P 500 EMINI FUT JUN 20	. GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/21/2020 .	2,732.9534	04/07/0000	2,873.2016	Sale	(147,387)	(147,387)			0004	50
E3///0		2,009,001	S&P 500 EMINI FUT JUN	. UND neuge	EXIIIDIT 5	Equity/Index.	00/30/2020 .	CWE	04/21/2020 .	2,732.9334		2,073.2010		(147,307)	(147,307)			0004	
ESM0	20		20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	04/21/2020 .	2,732.9534	04/29/2020 .	2,930.5455	Sale	(197,712)	(197,712)			0004	50
ESMO			S&P 500 EMINI FUT JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	04/28/2020 .	2,855.2500	04/20/2020	2,930.5455	Sale	(22,625)	(22,625)			0004	EO
LSMO			S&P 500 EMINI FUT JUN	. I diib rieuge	LAIIIDIT 3	Equity/ muex.	00/30/2020 .	SNZZOJEI KOMINIVOLIQOI 39		2,055.2500	04/23/2020 .	2,550.5455		(22,023)	(22,023)			0004	
ESM0	2		20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	04/30/2020 .	2,905.4279	05/04/2020 .	2,832.0000	Sale	7,331	7,331			0004	50
ESMO	8	1, 162, 171	S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index	_06/30/2020 _	CME SNZ20JLFK8MNNCLQ0F39	_04/30/2020 _	2 905 4279	05/05/2020	2,859.2500	Sale	18,423	18,423			0004	50
Lomo		1, 102, 17 1	S&P 500 EMINI FUT JUN	dib rieuge	LXIIIDIT 3	Equity/ Index.	00/00/2020 .	ONE STREET TO THE STREET OF STREET	04/00/2020 .	2,000.4270	03/03/2020 .	2,000.2000		10,420	10,420			0004	50
ESM0	5	705,954		GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	05/01/2020 .	2,823.8163	05/05/2020 .	2,859.2500	Sale	(8,888)	(8,888)			0004	50
ESM0	5	705,954	S&P 500 EMINI FUT JUN 20	GWB Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	_05/01/2020 _	2,823.8163	05/07/2020	2,870.5000	Sale	(11,701)	(11,701)			0004	50
Lomo	u		S&P 500 EMINI FUT JUN	dib rieuge	LXIIIDIT 3	Equity/ Index.	00/00/2020 .	ONE STREET TO THE STREET OF STREET	03/01/2020 .	2,020.0100	03/01/2020 .	2,070.5000		(11,701)	(11,701)			0004	50
ESM0	26	3,670,961	20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	05/01/2020 .	2,823.8163	05/08/2020 .	2,925.3433	Sale	(132, 141)	(132, 141)			0004	50
ESM0	12	1,694,290	S&P 500 EMINI FUT JUN 20	GWB Hedge	Exhibit 5	Equity/Index	.06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.05/01/2020 .	2 823 8163	.05/14/2020	2,839.0000	Sale	(9, 182)	(9, 182)			0004	50
Lomo	12	1,054,250	S&P 500 EMINI FUT JUN	Clib fledge	LXIIIDIT 3	Equity/ muex.	00/00/2020 .	ONE STREET TO THE STREET OF STREET	03/01/2020 .	2,020.0100	00/ 14/ 2020 .	2,000.0000		(5, 102)	(3, 102)			0004	50
ESM0	5		20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	05/01/2020 .	2,823.8163	05/15/2020 .	2,856.5684	Sale	(8,218)	(8,218)			0004	50
ESM0	1		S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.05/01/2020 .	2,823.8163	05/18/2020	2,948.4022	Sale	(6,235)	(6,235)			0004	50
Lomo	'	141, 151	S&P 500 EMINI FUT JUN	Clib fledge	LXIIIDIT 3	Equity/ muex.	00/00/2020 .	ONE STREET TO THE STREET OF STREET	03/01/2020 .	2,020.0100	00/ 10/ 2020 .	2,040.4022		(0,200)	(0,200)			0004	50
ESM0	10	1,421,250	20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	05/06/2020 .	2,842.5000	05/18/2020 .	2,948.4022	Sale	(53,011)	(53,011)			0004	50
ESM0	24	3,444,794	S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.05/12/2020 .	2 870 6610	.05/18/2020	2,948.4022	Sale	(93,432)	(93,432)			0004	50
Lomo	∠¬		S&P 500 EMINI FUT JUN	and rieuge	LXIIIDIT 5	Equity/ Index.	00/00/2020 .	ONE STREET TO THE STREET OF STREET	03/ 12/2020 .	2,070.0013	03/ 10/ 2020 .	2,040.4022		(30,402)	(50,402)			0004	50
ESM0	21	2,950,583		GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	05/13/2020 .	2,810.0794	.05/18/2020 .	2,948.4022	Sale	(145,365)	(145,365)			0004	50
ESM0	15	2,107,560	S&P 500 EMINI FUT JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.05/13/2020 .	2,810.0794	05/20/2020	2,967.7909	Sale	(118,374)	(118,374)			0004	50
Lomo		2, 107,000	S&P 500 EMINI FUT JUN	The ricago	LAMBIT O	Equity/ much.		ONE STREET TO THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE		2,010.0704		2,007.7000			(110,014)			0004	
ESM0	9	1,313,550	20	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	05/19/2020 .	2,919.0000	.05/20/2020 .	2,967.7909	Sale	(22,010)	(22,010)			0004	50
ESM0	6	875.700	S&P 500 EMINI FUT JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.05/19/2020 .	2,919.0000	05/26/2020	2,984.7500	Sale	(19,761)	(19,761)			0004	50
20110		,	S&P 500 EMINI FUT JUN																
ESM0	8	1, 177, 400	20 S&P 500 EMINI FUT JUN	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020 .	2,943.5000	05/26/2020 .	2,984.7500	Sale	(16,548)	(16,548)			0004	50
ESM0	4	590 , 150	S&P 500 EMINI FUI JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/22/2020 .	2,950.7500	.05/26/2020	2,984.7500	Sale	(6,824)	(6,824)			0004	50
			S&P 500 FUTURE Jun20																
SPM0	58	39,554,550	COD EOO ELITIDE 1	GWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,727.9000	.06/09/2020 .	3,227.5000	Sale	(7,244,456)	(7,244,456)			0004	250
SPM0	17	10,710,000	S&P 500 FUTURE Jun20	GWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.03/12/2020 .	2,520.0000	.06/09/2020	3,227.5000	Sale	(3,006,950)	(3,006,950)			0004	250
			S&P 500 EMINI FUT SEP																
ESU0	17	2,733,940	20 S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	.06/12/2020 .	3,029.7372	Sale	158,568	158,568			0004	50
ESU0	17	2.733.940		GWB Hedge	Exhibit 5	Equity/Index	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3.216.4000	.06/15/2020	3,057.6046	Sale	134.881	134,881			0004	50
		,,	S&P 500 EMINI FUT SEP							,				,					
ESU0	27		20 S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	.06/16/2020 .	3, 107. 1052	Sale	147,396	147,396			0004	50
ESU0	17	2,733,940	20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	.06/23/2020	3,121.7500	Sale	80,357				0004	50
			S&P 500 EMINI FUT SEP			(=: :),uon.													
ESU0	6	964,920	20 FULL CED	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	.06/25/2020 .	3,073.7500	Sale	42,761	42,761			0004	50
ESU0	7	1, 125, 740	S&P 500 EMINI FUT SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	.06/29/2020	3,044.7500	Sale	60,038				0004	50
			S&P 500 EMINI FUT SEP			' '													
ESU0	14		20 S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3,216.4000	.06/29/2020 .	3,043.5000	Sale	120,951	120,951	}		0004	50
ESU0	22		20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3 216 4000	.06/30/2020	3.084.3478	Sale	145.134	145. 134			0004	50

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							F	uture Contracts Terminated Dece	mber 31	of Current \	rear 💮								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
1		1		Description											16	17	18	Hedge	ı l
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity				_		Exercise,	Cumulative	(Loss)	Used to		Inception	1
·	Number	NI C		Income	Schedule/	of	or		- .	- ··	Termina-	-	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional	December	Generation	Exhibit	Risk(s)	Expira-	F h	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	D ()	Termination	One (1)
Symbol	Contracts	Amount	Description S&P 500 EMINI FUT SEP	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
ESU0	7	1,125,740	20 EMINI FUI SEP	GWB Hedge	Exhibit 5	Equity/Index	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3 216 4000	.07/01/2020 .	3,105.0000	Sale	38,951	38,951			0004	50
2000			S&P 500 EMINI FUT SEP	The state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the s	LAMORT O	Equity/ maox.	.,50, 00, 2020 .	One state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the s											1
ESU0	26	4, 181, 320		GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/09/2020 .	3,216.4000	.07/06/2020 .	3, 168.7500	Sale	61,799	61,799			0004	50
ESU0	6		S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	07/08/2020	3, 162.0000	Sale	16,286	16,286			0004	50
L000			S&P 500 EMINI FUT SEP	. Clib fledge	LAIIIDIT 5	Equity/ Index.	.,03/ 00/ 2020 .	ONE STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO ST	00/03/2020 .	0,210.4000	.,0170072020 .			10,200	10,200			0004	1
ESU0	10	1,608,200	20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3,216.4000	.07/10/2020 .	3, 177.0000	Sale	19,644	19,644			0004	50
ECHO	13	2,090,660	S&P 500 EMINI FUT SEP 20	OWD Hadaa	Fubible F	F: 4 / I d	00 /00 /0000	CHE CHIZOO II EKOMANIO OOEGO	00 (00 (0000	0.046.4000	07/14/0000	0 100 7500	0-1-		17,899			0004	50
ESU0	13		S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	06/09/2020 .	3,210.4000	.,07/14/2020 .	3, 188.7500	Sale	17,899	17,899			0004	
ESU0	15	2,412,300	20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3,216.4000	.07/15/2020 .	3,218.9813	Sale	(2,020)	(2,020)			0004	50
			S&P 500 EMINI FUT SEP																1
ESU0	17	2,733,940	20 S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	06/09/2020 .	3,216.4000	07/20/2020 .	3,245.2500	Sale	(24,618)	(24,618)			0004	50
ESU0	10	1,608,200	20	GWB Hedge	Exhibit 5	Equity/Index	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020 .	3,216.4000	.07/22/2020	3,268.7500	Sale	(26,231)	(26,231)			0004	50
			S&P 500 EMINI FUT SEP			' '													1
ESU0	12	1,929,840	20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/09/2020 .	3,216.4000	07/27/2020 .	3,230.2500	Sale	(8,377)	(8,377)			0004	50
ESU0	4	643,280	S&P 500 EMINI FUT SEP 20	GWB Hedge	Exhibit 5	Equity/Index	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020	3 216 4000	.07/29/2020	3,246.5000	Sale	(6,042)	(6,042)			0004	50
2000			S&P 500 EMINI FUT SEP	The state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the s	LAMORT O	Equity/ maox.	.,00,00,2020 .	Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles Siles							(0,012)				1
ESU0	9		20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/09/2020 .	3, 195.6414	07/29/2020 .	3,246.5000	Sale	(22,940)	(22,940)			0004	50
ESU0	,		S&P 500 EMINI FUT SEP	GWR Hadaa	Exhibit 5	Equity/Index	_09/30/2020 _	CME SNZ20JLFK8MNNCLQ0F39 .	.06/09/2020 .	3, 196.9167	07/20/2020	3,246.5000	Sale	(7,455)	(7,455)			0004	50
E300	د		S&P 500 EMINI FUT SEP	GWB Hedge	EXIIIDIT 3	Equity/Index.	09/30/2020 .	JUNE	00/09/2020 .	3, 190.9107	01/29/2020 .	3,240.3000		(1,400)	(1,400)			0004	
ESU0	1		20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/10/2020 .	3, 175.2981	07/29/2020 .	3,246.5000	Sale	(3,566)	(3,566)			0004	50
FOLIO	,	4 444 054	S&P 500 EMINI FUT SEP	OWD II 4	F 1 11 14 F	F 14 (1 4	00 (00 (0000	ONE ONIZOO II EKOMBIOLOGEOO	00 (40 (0000	0 475 0004	07/04/0000	0.005.7500	0.1	(04.700)	(04.700)			0004	
ESU0			20 S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/10/2020 .	3, 175.2981	. 07/31/2020 .	3,265.7500	Sale	(31,700)	(31,700)			0004	50
ESU0	1	158,765		GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	.06/10/2020 .	3, 175.2981	.08/04/2020 .	3,298.5000	Sale	(6, 166)	(6, 166)			0004	50
5010	l .	500 045	S&P 500 EMINI FUT SEP	OWD II I		F // .	00 (00 (0000	01/200 5/(01/11/01 00500	00/44/0000	0 004 5705	00 (04 (0000	0 000 5000		(00.040)	(00.040)				
ESU0	4	598,915	S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	.06/11/2020 .	2,994.5/25	08/04/2020 .	3,298.5000	Sale	(60,810)	(60,810)			0004	50
ESU0	9	1,347,558	20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	.06/11/2020 .	2.994.5725	08/05/2020 .	3,320.0000	Sale	(146,496)	(146,496)			0004	50
			S&P 500 EMINI FUT SEP			' '				·									1
ESU0	12	1,796,744	20 S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/11/2020 .	2,994.5725	.08/06/2020 .	3,341.7500	Sale	(208,379)	(208,379)			0004	50
ESU0	22	3,294,030	20	. GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	.06/11/2020 .	2,994.5725	08/12/2020	3,374.2500	Sale	(417,777)	(417,777)			0004	50
			S&P 500 EMINI FUT SEP			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				·									
ESU0	7		20 FULL OFF	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	06/11/2020 .	2,994.5725	.08/18/2020 .	3,383.7500	Sale	(136 , 254)	(136,254)			0004	50
ESU0	ρ		S&P 500 EMINI FUT SEP 20	. GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/11/2020 .	2,994.5725	08/24/2020	3,424.7500	Sale	(172, 119)	(172, 119)			0004	50
2000			S&P 500 EMINI FUT SEP		LAMBIT V	Equity/ much.	. 350/ 00/ 2020 .	ONEZOOLI NOMINYOLIGOI OS		2,007.0720	. 30/ 47/ 2020 .				(1/2,119)			0007	
ESU0	6		20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/11/2020 .	2,994.5725	.08/25/2020 .	3,440.0000	Sale	(133,664)	(133,664)			0004	50
ESU0	10	1,497,286	S&P 500 EMINI FUT SEP	. GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39 .	06/11/2020 .	2,994.5725	08/26/2020	3,474.7500	Sale	(240, 149)	(240, 149)			0004	En
E300	10		S&P 500 EMINI FUT SEP	. Wilb neuge	EXIIIDIT 3	Equity/ muex.	09/30/2020 .	OWE		2,994.5725	.30/20/2020 .	3,474.7300		(240, 149)	(240, 149)			0004	
ESU0	5	748,643	20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/11/2020 .	2,994.5725	.09/01/2020 .	3,525.7500	Sale	(132,824)	(132,824)			0004	50
FOLIO	,	4 040 400	S&P 500 EMINI FUT SEP	OWD II 4	F 1 11 14 F	F 14 (1 4	00 (00 (0000	ONE ONIZOO II EKOMBIOLOGEOO	00 (44 (0000	0.004.5705	00 (00 (0000	0 577 7004	0.1	(004 400)	(004,400)			0004	
ESU0	/		20 S&P 500 EMINI FUT SEP	. GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/11/2020 .	2,994.5725		3,577.7081	Sale	(204, 139)	(204, 139)			0004	50
ESU0	15		20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/24/2020 .	3,039.3546	.09/02/2020 .	3,577.7081	Sale	(403,855)	(403,855)			0004	50
5010			S&P 500 EMINI FUT SEP	OWD II I			00 (00 :		00/04/		00.400.1222								<u> </u>
ESU0	2	303,935	20 S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/24/2020 .	3,039.3546	.09/09/2020 .	3,407.1716	Sale	(36,794)	(36,794)			0004	50
ESU0	20	3,039,355		GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/24/2020 .	3,039.3546	09/09/2020 .	3,407.1716	Sale	(367,937)	(367,937)			0004	50
			S&P 500 EMINI FUT SEP			L													í l
ESU0	10		20 S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/26/2020 .	2,997.3259	.09/09/2020 .	3,407.1716	Sale	(204,983)	(204,983)			0004	50
ESU0	14		20 EMINI FUI SEP	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.06/26/2020	2.997.3259	.09/09/2020	3.335.5000	Sale	(236,801)	(236,801)			0004	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		19	20
1				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,		T ()	Date of						Indicate	0 1 "	Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity				- .		Exercise,	Cumulative	(Loss)	Used to		Inception	
Tieker	Number of	Notional		Income	Schedule/ Exhibit	of Biok(a)	or Evniro		Trada	Transaction	Termina-	Tormination	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker		Amount	Description	Generation or Replicated	Identifier	Risk(s)	Expira-	Exchange	Trade Date	Transaction Price	tion Date	Termination Price	Maturity or Sale	Margin at	in Current	of Hedged	Deferred	Termination	One (1) Point
Symbol	Contracts	Amount	S&P 500 EMINI FUT SEP	or Replicated	identillei	(a)	tion	Exchange	Date	FIICE	Date	FIICE	Sale	Termination	Year	Item	Deferred	(b)	Polit
ESU0	1	156,075		GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	.07/02/2020 .	3, 121.5000	09/09/2020 .	3,335.5000	Sale	(10,706)	(10,706)			0004	50
			S&P 500 EMINI FUT SEP																
ESU0	15	2,352,563	20 S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	07/07/2020 .	3, 136.7500	09/09/2020 .	3,335.5000	Sale	(149, 147)	(149, 147)			0004	50
ESU0	7	1,099,875	20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	07/09/2020 .	3, 142.5000	.09/09/2020	3,335.5000	Sale	(67,589)	(67,589)			0004	50
			S&P 500 EMINI FUT SEP			1,.													
ESU0	11	1,730,368	20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	07/13/2020 .	3, 146. 1236	09/09/2020 .	3,335.5000	Sale	(104,219)	(104,219)			0004	50
ESU0	17	2,744,527	S&P 500 EMINI FUT SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/23/2020 .	3,228.8556	.09/09/2020	3,335.5000	Sale	(90,743)	(90,743)			0004	50
			S&P 500 EMINI FUT SEP			qu. cy/ muox.				, 220.0000			ou le	(00,740)					
ESU0	5		20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME	_07/24/2020 _	3,206.3587	09/09/2020	3,335.5000	Sale	(32,313)	(32,313)			0004	50
ESU0	a	1,444,613	S&P 500 EMINI FUT SEP	. GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/28/2020 .	2 210 2500	09/09/2020 .	3,335.5000	Sale	(56,413)	(56,413)			0004	50
L300			S&P 500 EMINI FUT SEP	. Clib Heage	LXIIIDIT 3	Equity/ Illuex.	03/ 30/ 2020 .	OWL SINZZOJEI KOMINIVOLIQUI 39	01/20/2020 .	3,210.2300	03/03/2020 .			(30,413)	(30,413)			0004	50
ESU0	4		20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	07/30/2020 .	3,237.7500	09/09/2020	3,335.5000	Sale	(19,572)	(19,572)			0004	50
FOLIO	,	000 400	S&P 500 EMINI FUT SEP	OWD II I	E 1 11 14 E	F 14 // 1	00 (00 (0000	ONE ON TOO IT EXAMINATE COPEON	00 (07 (0000	0.040.0000	00 (00 (0000	0.005.5000	0.1	4 070	4 070			0004	
ESU0	4	668,400	20 S&P 500 EMINI FUT SEP	. GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	08/07/2020 .	3,342.0000	09/09/2020 .	3,335.5000	Sale	1,278	1,278			0004	50
ESU0	15	2,494,050	20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.08/11/2020 .	3,325.4000	.09/09/2020	3,335.5000	Sale	(7,659)	(7,659)			0004	50
			S&P 500 EMINI FUT SEP								/ /								
ESU0	4	673,250	20 S&P 500 EMINI FUT SEP	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	08/14/2020 .	3,366.2500	09/09/2020 .	3,335.5000	Sale	6, 128	6, 128			0004	50
ESU0	7	1, 179,675		GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.08/19/2020 .	3.370.5000	.09/09/2020	3,335.5000	Sale	12,211	12,211			0004	50
			S&P 500 EMINI FUT SEP																
ESU0	45	7,789,442		GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	09/03/2020 .	3,461.9743	09/09/2020 .	3,335.5000	Sale	284,314	284,314			0004	50
ESU0	35	5,827,818	S&P 500 EMINI FUT SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.09/08/2020 .	3 330 1818	.09/09/2020	3,335.5000	Sale	(9,504)	(9,504)			0004	50
2000			S&P 500 EMINI FUT DEC	The state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the s	LAMBIC O	Equity/ maox.	.,00,00,2020 .	5.E2502.1.0				3,000.000							
ESZ0	15	2,493,825		GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	09/09/2020 .	3,325.1000	09/11/2020 .	3,332.0637	Sale	(5,307)	(5,307)			0004	50
ES70	19	3,158,845	S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3 325 1000	.09/14/2020	3,375.6040	Sale	(48,086)	(48,086)			0004	50
L020	15		S&P 500 EMINI FUT DEC	Clib fledge	LXIIIDIT 3	Equity/ much.	12/01/2020 .	ONE STREET STREET	03/03/2020 .	0,020.1000	03/ 14/2020 .		dare	(40,000)	(40,000)			0004	50
ESZ0	5		20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	09/15/2020 .	3,390.1667	Sale	(16,295)	(16,295)			0004	50
F070	-	004 075	S&P 500 EMINI FUT DEC 20	OWD Hadaa	Fubible F	F: 4 / I d	10/01/0000	CHE CHIZOO II EKOMANIO OOEGO	00/00/0000	0 005 1000	00/04/0000	0.074 5000	0-1-	10,000	10,000			0004	50
ESZ0	د	831,275	S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,323.1000	09/21/2020 .	3,274.5000	Sale	12,622	12,622			0004	00
ESZ0	12	1,995,060	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	09/22/2020 .	3,304.2500	Sale	12,443	12,443			0004	50
E070		007 500	S&P 500 EMINI FUT DEC	CWP. Hadaa	Evhibit E	Emit 45: /1-4	10/01/0000	CALE CALIZOO II ELOBRAIO COEGO	00/00/0000	0 005 4000	00/04/0000	2 207 0000	0-1	00.000	00.000			0004	E^
ESZO	6		20 S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME	09/09/2020 .	3,325.1000	09/24/2020 .	3,237.0000	Sale	26,396	26,396			0004	50
ESZ0	19	3, 158, 845	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.09/09/2020 .	3,325.1000	09/25/2020 .	3,289.2500	Sale	33,951	33,951			0004	50
F070			S&P 500 EMINI FUT DEC															0004	
ESZ0	14		20 S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	09/28/2020 .	3,342.1606	Sale	(12,021)	(12,021)			0004	50
ESZ0	12	1,995,060		GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	09/30/2020 .	3,343.9410	Sale	(11,372)	(11,372)			0004	50
			S&P 500 EMINI FUT DEC																
ESZ0	22	3,657,610		GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	09/09/2020 .	3,325.1000	10/05/2020 .	3,397.7500	Sale	(80,039)	(80,039)			0004	50
ESZ0	19	3, 158, 845	S&P 500 EMINI FUT DEC 20	. GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.09/09/2020 .	3,325.1000	10/07/2020 .	3,410.0000	Sale	(80,762)	(80,762)			0004	50
			S&P 500 EMINI FUT DEC																
ESZ0	4	665,020	20 FULL PEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	09/09/2020 .	3,325.1000	10/08/2020 .	3,438.0000	Sale	(22,602)	(22,602)			0004	50
ESZ0	10	1,662,550	S&P 500 EMINI FUT DEC 20	. GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	10/09/2020	3,467.7500	Sale	(71,381)	(71,381)			0004	50
2020	10	1,002,330	S&P 500 EMINI FUT DEC		LAMBIT V	Equity/ much.	/ 01/ 2020 .	ONE COULT NOTIFIED TO SEE		0,020.1000				(71,001)	(71,001)				00
ESZ0	17	2,826,335		GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	09/09/2020 .	3,325.1000	10/12/2020 .	3,526.0000	Sale	(170,861)	(170,861)			0004	50
ESZ0	6	997,530	S&P 500 EMINI FUT DEC	. GWB Hedge	Exhibit 5	Faulity/Index	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3 335 1000	10/20/2020	3,429.7500	Cala	(31,429)	(31,429)			0004	EU.
LOZU			S&P 500 EMINI FUT DEC	. I leage		Equity/Index.	12/01/2020 .	JIVZZUJERNOMINIVOEQUE39		, 020. 1000	10/ 20/ 2020 .	,428.1000	Sale	(31,429)	(31,429)			0004	∪لن
ESZ0	8		20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNVCLQ0F39	.09/09/2020	3.325.1000	.10/29/2020	3.303.0000	Sale	8,795	8.795	l		0004	50

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current Y	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,		T ()	Date of						Indicate	0 1 "	Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity				- .		Exercise,	Cumulative	(Loss)	Used to		Inception	
Tielcer	Number	Notional		Income	Schedule/ Exhibit	of Diak(a)	or		Trade	Transaction	Termina-	Tarmination	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of Contracts	Amount	Description	Generation or Replicated	Identifier	Risk(s)	Expira-	Exchange	Date	Transaction Price	tion Date	Termination Price	Maturity or Sale	Margin at	in Current	of Hedged	Deferred	Termination	One (1) Point
Symbol	Contracts	Amount	S&P 500 EMINI FUT DEC	oi Replicateu	identillei	(a)	tion	Exchange	Date	FIICE	Date	FIICE	Sale	Termination	Year	Item	Deferred	(b)	FOIL
ESZ0	7	1, 165, 238	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/10/2020	3,329.2500	10/29/2020 .	3,303.0000	Sale	9, 146	9, 146			0004	
			S&P 500 EMINI FUT DEC																
ESZ0	1	166,443	20 S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/10/2020 .	3,328.8667	10/29/2020 .	3,303.0000	Sale	1,287	1,287			0004	50
ESZ0	14	2,330,207	20 EMINI FUI DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/10/2020	3,328.8667	11/02/2020 .	3,299.5000	Sale	20,473	20,473			0004	50
2020			S&P 500 EMINI FUT DEC	and ricage	EXHIBIT 0	Equity/ macx.		ONE CONTROL OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF		0,020.0007				20,470				0004	50
ESZ0	4	668,371	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/17/2020 .	3,341.8529	11/02/2020 .	3,299.5000	Sale	8,447	8,447			0004	50
ESZ0	12	2,005,112	S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Emit + v / Inday	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/17/2020	3,341.8529	11/03/2020 .	3,361.7488	Sale	(12,010)	(12,010)			0004	E0.
E020	12		S&P 500 EMINI FUT DEC	diib neuge	EXIIIDIT 3	Equity/Index.	12/31/2020 .	OWE	09/11/2020	3,341.0329	11/03/2020 .	3,301.7400		(12,010)	(12,010)			0004	ນປ
ESZ0	9	1,488,038	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.09/18/2020	3,306.7500	_11/03/2020	3,361.7488	Sale	(24,803)	(24,803)			0004	50
5070	40	4 050 450	S&P 500 EMINI FUT DEC	OWD II I			40 (04 (0000	01/200 # 5/(01/4/10) 00500	00 (04 (0000	0.005.0500	44 (00 (0000	0.004.7400		(57.074)	(57.074)				
ESZ0	12	1,959,150	S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/21/2020	3,265.2500	11/03/2020 .	3,361.7488	Sale	(57,971)	(57,971)			0004	50
ESZ0	8	1,306,100	20	GWB Hedge	Exhibit 5	Equity/Index	.12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.09/21/2020	3,265.2500	.11/04/2020	3,436.4080	Sale	(68,511)	(68,511)			0004	50
			S&P 500 EMINI FUT DEC																
ESZ0	17	2,741,707	20 FUN FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/23/2020	3,225.5380	11/04/2020 .		Sale	(179,342)	(179,342)			0004	50
ESZ0	18	2,902,984	S&P 500 EMINI FUT DEC 20	GWB Hedge	Exhibit 5	Equity/Index	.12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.09/23/2020	3,225.5380	.11/05/2020	3,506.2689	Sale	(252,766)	(252,766)			0004	50
2020			S&P 500 EMINI FUT DEC	und riougo	LAMOUT O	Equity/ maox		One Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Community of the Co				3,000.2000		(202,100)					
ESZ0	4	665,500	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME	09/29/2020	3,327.5000	11/06/2020 .	3,502.5016	Sale	(35,024)	(35,024)			0004	50
ESZ0	2	333,800	S&P 500 EMINI FUT DEC	CWD Hadaa	Exhibit 5	Emit + v / Inday	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/02/2020	3,338.0000	11/06/2020	3,502.5016	Sale	(16,462)	(16,462)			0004	50
E020	4		S&P 500 EMINI FUT DEC	GWB Hedge	EXIIIDIT 3	Equity/Index.	12/31/2020 .	OWE	10/02/2020	3,330.0000	11/00/2020 .	3,502.5010		(10,402)	(10,402)			0004	
ESZ0	9	1,502,100	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	10/02/2020	3,338.0000	11/09/2020 .	3,547.7062	Sale	(94,422)	(94,422)			0004	
5070	40	0.040.550	S&P 500 EMINI FUT DEC	OWD II I	F		40 (04 (0000	01/50 # 5/01##JG 00500	10 (00 (0000	0.054.0500	11 (00 (0000	0.547.7000		(440, 440)	/440 440)				
ESZ0	12	2,012,550	S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/06/2020	3,354.2500	11/09/2020 .	3,547.7062	Sale	(116, 146)	(116, 146)			0004	50
ESZ0	1		20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	10/13/2020	3,503.1696	11/09/2020 .	3,547.7062	Sale	(2,233)	(2,233)			0004	50
		•	S&P 500 EMINI FUT DEC	-						·		1							
ESZ0	5	875,792		GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME	10/13/2020	3,503.1696	11/10/2020 .	3,542.0000	Sale	(9,738)	(9,738)			0004	
ESZ0	6	1,050,951	S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	10/13/2020	3,503.1696	11/11/2020 .	3,568.2500	Sale	(19,560)	(19,560)			0004	50
L020			S&P 500 EMINI FUT DEC	dib rieuge	LAIIIDIT J	Equity/ index.	12/31/2020 .	SNZZOJE KOMINIOLOGI 39	10/ 13/ 2020	3,303.1030	11/11/2020 .	, 300.2300		(19,500)	(19,500)			0004	
ESZ0	1	174,025	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/14/2020	3,480.5000	11/11/2020 .	3,568.2500	Sale	(4,394)	(4,394)			0004	
F070	-	070 405	S&P 500 EMINI FUT DEC	OWD II 4	F 1 11 14 F	F 14 (1 1	40 (04 (0000	ONE ONESON IL ENOUNDIOLOGEO	40 (44 (0000	0 400 5000	44 (40 (0000	0.500.0000	0.1	(05, 405)	(05.405)			0004	
ESZ0		870 , 125	S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	10/14/2020	3,480.5000	11/13/2020 .	3,582.0000	Sale	(25,405)	(25,405)			0004	50
ESZ0	4	694,850	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/15/2020	3,474.2500	11/13/2020 .	3,582.0000	Sale	(21,574)	(21,574)			0004	50
5070			S&P 500 EMINI FUT DEC				10 (01 :	015	10/10/		44 (40 ::								
ESZ0	6	1,025,449	S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/19/2020	3,418.1618	11/13/2020 .	3,582.0000	Sale	(49, 187)	(49, 187)			0004	50
ESZ0	9	1,538,173		GWB Hedge	Exhibit 5	Equity/Index	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/19/2020	3,418.1618	11/16/2020	3,620.7500	Sale	(91,219)	(91,219)			0004	50
		, , ,	S&P 500 EMINI FUT DEC			1,,													
ESZ0	2	341,816		GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	10/19/2020 .	3,418.1618	11/19/2020 .	3,581.0000	Sale	(16,296)	(16,296)			0004	50
ESZ0	2	509.021	S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/26/2020	3.393.4717	11/19/2020	3,581.0000	Sale	(28, 147)	(28, 147)			0004	50
2020	ν		S&P 500 EMINI FUT DEC	und riouge	LAMBIT 5	Equity/ much.		ONEZOOLI NOIIIWOLGOI 39		0,000.4/1/	/ 10/2020 .			(20, 147)	(20, 147)			0004	50
ESZ0	7	1, 187,715	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/26/2020 .	3,393.4717	11/23/2020 .	3,574.2545	Sale	(63,316)	(63,316)			0004	50
E070	44	1 000 400	S&P 500 EMINI FUT DEC	CWP Hodge	Evhibit E	Earlity/Ind	10/01/0000	CHE CNIZOO II EVOLUBIO COEGO	10 /06 /0000	2 202 4747	11/04/0000	2 620 2000	0-1-	(101 450)	(131,456)			0004	50
ESZ0	11	1,866,409	S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/26/2020	3,393.4717	11/24/2020 .	3,632.3629	Sale	(131,456)	(131,406)			0004	
ESZ0	4	653,052	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	10/28/2020	3,265.2600	11/24/2020 .	3,632.3629	Sale	(73,445)	(73,445)			0004	50
5070			S&P 500 EMINI FUT DEC				10 (01 :		40 (00 :		40 (04 ::								
ESZ0	3	489,789	S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/28/2020	3,265.2600	12/01/2020 .	3,661.5000	Sale	(59,454)	(59,454)			0004	50
ESZ0	7	1, 142,841	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/28/2020	3,265.2600	12/04/2020	3,697.2500	Sale	(151,239)	(151,239)			0004	50
			S&P 500 EMINI FUT DEC							,									
ESZ0	25	4.081.575	20	GWB Hedge	Exhibit 5	Equity/Index.	.12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	10/28/2020	3.265.2600	.12/09/2020	3.702.0000	Sale	(546,066)	(546,066)			0004	50

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							F	uture Contracts Terminated Dece	ember 31	of Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
1		1		Description											16	17	18	Hedge	ı l
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
T:-!	Number	N1-4:1		Income	Schedule/	of Di-1/-)	or		Total	T	Termina-	Ti 4:	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	Of	Notional	Description	Generation	Exhibit	Risk(s)	Expira-	Evehenge	Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged	D = f = d	Termination	One (1)
Symbol	Contracts	Amount	Description S&P 500 EMINI FUT DEC	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
ESZ0	32	5,227,200	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/30/2020 .	3,267.0000	12/09/2020 .	3,702.0000	Sale	(696, 180)	(696, 180)			0004	50
			S&P 500 EMINI FUT DEC																1
ESZ0		2,310,332	20 S&P 500 EMINI FUT DEC	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/09/2020 .	3,554.3571	12/09/2020 .	3,702.0000	Sale	(96,041)	(96,041)			0004	50
ESZO	9	1,589,706	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/12/2020 .	3,532.6810	12/09/2020 .	3,702.0000	Sale	(76,244)	(76,244)			0004	50
2020			S&P 500 EMINI FUT DEC	The fields	Eximple 0	Equity/ muox.		ONE THE THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PR	12/2020 .	0,002.0010				(10,244)				0004	1
ESZ0	8	1,427,400	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	11/18/2020 .	3,568.5000	12/09/2020 .	3,702.0000	Sale	(53,445)	(53,445)			0004	50
ESZ0	_	887.813	S&P 500 EMINI FUT DEC 20	GWB Hedge	Exhibit 5	Emilty/Index	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/20/2020 .	3,551.2500	12/09/2020 .	3,702.0000	Sale	(37,716)	(37,716)			0004	50
E320		007,013	S&P 500 EMINI FUT DEC	diib neuge	EXIIIDIL 3	Equity/Index.	12/31/2020 .	OWE	11/20/2020 .	3,331.2300	12/09/2020 .	3,702.0000		(37,710)	(37,710)			0004	
ESZ0	8	1,447,247	20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/30/2020 .	3,618.1184	12/09/2020	3,702.0000	Sale	(33,598)	(33,598)			0004	50
50114		4 400 400	S&P 500 EMINI FUT MAR	awa II I	F F		00 (04 (0004	01/200 # 5//01/01/01/02/02	10 (00 (0000	0.005.0400	10 (15 (0000	0 000 5040		(0.500)	(0.500)			2024	1
ESH1	8	1,466,138	S&P 500 EMINI FUT MAR	GWB Hedge	Exhibit 5	Equity/Index.	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	12/09/2020 .	3,665.3438	12/15/2020 .	3,686.5319	Sale	(8,523)	(8,523)			0004	50
ESH1	2	369,390	21	GWB Hedge	Exhibit 5	Equity/Index	.03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	.12/09/2020 .	3,693.9000	12/15/2020	3,686.5319	Sale	726	726			0004	50
			S&P 500 EMINI FUT MAR																1
ESH1	2	369,390	21 S&P 500 EMINI FUT MAR	GWB Hedge	Exhibit 5	Equity/Index.	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	12/09/2020 .	3,693.9000	12/16/2020 .	3,695.7500	Sale	(196)	(196)			0004	50
ESH1	4	738,780	21	GWB Hedge	Exhibit 5	Equity/Index	03/31/2021	CME SNZ20JLFK8MNNCLQ0F39	12/09/2020	3,693.9000	.12/17/2020	3,713.2500	Sale	(3,892)	(3,892)			0004	50
			S&P 500 EMINI FUT MAR												,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1
ESH1		184,695		GWB Hedge	Exhibit 5	Equity/Index.	03/31/2021 .	CME	12/09/2020 .	3,693.9000	12/18/2020 .	3,701.7500	Sale	(398)	(398)			0004	50
ESH1	1		S&P 500 EMINI FUT MAR	GWB Hedge	Exhibit 5	Equity/Index	.03/31/2021 .	CMESNZ20JLFK8MNNCLQ0F39	12/09/2020 .	3,693.9000	12/24/2020 .	3,695.0000	Sale	(242)	(242)			0004	50
E3H1			S&P 500 EMINI FUT MAR	diib neuge	EXIIIDIT 5	Equity/Index.	03/31/2021 .	. CME SINZZUJERKOMINIGEQUES9	12/09/2020 .	3,093.9000	12/24/2020 .	3,093.0000		(242)	(242)			0004	
ESH1	10	1,846,950	21	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	12/09/2020 .	3,693.9000	12/28/2020 .	3,727.1587	Sale	(16,686)	(16,686)			0004	50
50114	_	200 475	S&P 500 EMINI FUT MAR	awa II I	F F		00 (04 (0004	01/200 # 5//01/01/01/02/02	10 (00 (0000		10 (04 (0000	0.745.5000		/40.000	/40,000			2024	1
ESH1	5	923,475	21 90DAY EURO\$ FUTR Mar	GWB Hedge	Exhibit 5	Equity/Index. Interest	.03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	12/09/2020 .	3,693.9000	12/31/2020 .	3,745.5000	Sale	(12,928)	(12,928)			0004	50
EDH0	15	15,000,000		GWB Hedge	Exhibit 5	Rate	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.01/17/2020 .	98.2550	.01/21/2020	98.2750	Sale	(841)	(841)			0004	2,500
			US 5YR NOTE (CBT) Mar			Interest													1
FVH0	17	1,700,000		GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	119.1563	01/24/2020 .	119.4063	Sale	(4,332)	(4,332)			0004	1,000
FVH0	12	1,200,000	US 5YR NOTE (CBT) Mar 20	GWB Hedge	Exhibit 5	Interest Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	119.1563	.01/30/2020	120 . 1875	Sale	(12,433)	(12,433)			0004	1,000
		,,,	US 5YR NOTE (CBT) Mar			Interest								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
FVH0	14	1,400,000	20	GWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	119.1563	.02/21/2020 .	120.3438	Sale	(16,693)	(16,693)			0004	1,000
EDH0	6	6,000,000	90DAY EURO\$ FUTR Mar 20	GWB Hedge	Exhibit 5	Interest Rate	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	01/17/2020 .	08 2550	.02/21/2020	98.3675	Sale	(1,724)	(1,724)			0004	2,500
LDIN			US 5YR NOTE (CBT) Mar		Eximult 9	Interest		ONE CONTROLLING TO SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SERVICE OF THE SE			. 32/21/2020				(1,724)				
FVH0	27	2,700,000	20	GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	119.1563	02/24/2020 .	120.2969	Sale	(30,928)	(30,928)			0004	1,000
EVHO	165	16 500 000	US 5YR NOTE (CBT) Mar	CWR Hodgo	Exhibit 5	Interest	03/31/2020	ODT HUMUIOTO/JEO/JDOC7U/20	11/26/2010	110 0400	02/24/2020	120.2969	0.1-	(007.040)	(207 040)			0004	1,000
FVH0		16,500,000	US 5YR NOTE (CBT) Mar	GWB Hedge	EXIIIDIL 3	Rate Interest	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	119.0469	02/24/2020 .	120.2969	Sale	(207,049)	(207,049)			0004	1,000
FVH0	20	2,000,000	20	GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.01/17/2020 .	118.8281	.02/24/2020 .	120.2969	Sale	(29,472)	(29,472)			0004	1,000
51110		4 000 000	US 5YR NOTE (CBT) Mar	OWD II 4	E 1 11 14 E	Interest	00/04/0005	007	00/04/2222	440 00	00/04/2007	, an ance		/3	,, ,			0004	1 222
FVH0	16	1,600,000	US 10YR NOTE FUT Mar 20	GWB Hedge	Exhibit 5	Rate Interest	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/04/2020 .	119.8281	02/24/2020 .	120.2969	Sale	(7,577)	(7,577)			0004	1,000
TYH0	10	1,000,000	OO TOTTI NOTE TOT MAT 20	GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	11/26/2019 .	129.5703	.01/24/2020	130 . 1563	Sale	(5,910)	(5,910)			0004	1,000
		, ,	US 10YR NOTE FUT Mar 20			Interest													
TYH0		1,300,000	LIC 10VD NOTE FUT !! 00	GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	129.5703	01/30/2020 .	131.5000	Sale	(25, 151)	(25, 151)			0004	1,000
TYH0	5	500,000	US 10YR NOTE FUT Mar 20	GWB Hedge	Exhibit 5	Interest Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	129 5703	.02/03/2020	131.5625	Sale	(9,986)	(9,986)			0004	1,000
			US 10YR NOTE FUT Mar 20			Interest		TOTOTOTE ADDOLLATO	, 25, 2015 .									- 20	
TYH0	139	13,900,000		GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/26/2019 .	129.5703	02/24/2020 .	131.8594	Sale	(318,880)	(318,880)			0004	1,000
TYH0	16	1,600,000	US 10YR NOTE FUT Mar 20	GWB Hedge	Exhibit 5	Interest Rate	.03/31/2020 .	CBT1UAU1CT04EQ4D06ZH473	12/06/2019 .	100 0010	02/24/2020 .	131.8594	Sale	(47,081)	(47,081)			0004	1,000
11110	10	1,000,000	US 10YR NOTE FUT Mar 20		LAIIIDIT J	Interest		10A010104LQ4D002H473	12/00/2019 .	120.3213	02/24/2020 .			(47,001)	(47,001)			0004	1,000
TYH0	16	1,600,000		GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	12/16/2019 .	128.4219	.02/24/2020	131.8594	Sale	(55,081)	(55,081)			0004	1,000
TYH0	10	1,000,000	US 10YR NOTE FUT Mar 20		Exhibit 5	Interest	.03/31/2020	CBT1UAUICT04EQ4D06ZH473	12/20/2019 .	400 0500	.02/24/2020	131.8594		(36, 144)	(36, 144)			0004	1,000
I T	. L 10	LI.UUU.UUU		GWB Hedge	IEXHIDIL D	Rate	L.U3/31/2020 .	I UD I	12/20/2019	128.2500	1 02/24/2020		Sale	(3b. 144)	(3b. 144)	L		10004	

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	i l
				of Item(s)														Effective-	1
				Hedged,		_	Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	ا ا
T:-1	Number	NI -4: I		Income	Schedule/	of Di-1/-)	or		T	T	Termina-	Ti 4:	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	Of	Notional	Description	Generation	Exhibit	Risk(s)	Expira-	Evelones	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	D = f = d	Termination	One (1)
Symbol	Contracts	Amount	Description US 10YR NOTE FUT Mar 20	or Replicated	Identifier	(a) Interest	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
TYH0	6	600,000	03 TOTH NOTE FOR MAI 20	GWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	12/20/2019 .	128.2500	02/24/2020 .	132.7969	Sale	(27,311)	(27,311)			0004	1,000
			US 10YR NOTE FUT Mar 20			Interest													
TYH0	21	2,100,000	LIO ANIO NOTE ELE II. AN	GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/17/2020 .	129.0625	.02/24/2020 .	132.7969	Sale	(78,528)	(78,528)			0004	1,000
TYH0	7	700,000	US 10YR NOTE FUT Mar 20	GWB Hedge	Exhibit 5	Interest Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/04/2020 .	130 8750	02/24/2020 .	132.7969	Sale	(13,488)	(13,488)			0004	1,000
11110			US 10YR NOTE FUT Mar 20	uiib rieuge	LAIIIDIT J	Interest	00/01/2020 .	IONOTOTO-LQ-DOOZIH70	02/ 04/ 2020 .	100.0730	02/24/2020 .	102.7303		(10,400)	(10,400)			0004	1,000
TYH0	18	1,800,000		GWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/06/2020 .	130.5625	.02/24/2020 .	132.7969	Sale	(40,309)	(40,309)			0004	1,000
TVHO	26	0 000 000	US 10YR NOTE FUT Jun 20	CWD II-d	Fbibia F	Interest	00/00/0000	CDT 411A111.0T0.4F0.4D0.6711.479	00/04/0000	101 7500	00/05/0000	132.9844	0-1-	(20, 005)	(20,005)			0004	1,000
TYMO	26	2,600,000	US 5YR NOTE (CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131.7500	02/25/2020 .	132.9844	Sale	(32,225)	(32,225)			0004	1,000
FVM0	30	3,000,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473 _	.02/24/2020	120.7500	.02/25/2020	121.5313	Sale	(23,583)	(23,583)			0004	1,000
	_		US 10YR NOTE FUT Jun 20			Interest													
TYM0	8	800,000	US 5YR NOTE (CBT) Jun	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131.7500	.02/27/2020 .	133.3438	Sale	(12,790)	(12,790)			0004	1,000
FVM0	31	3,100,000	20	GWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/24/2020	120.7500	.02/27/2020 .	121.7813	Sale	(32, 119)	(32, 119)			0004	1,000
			US 10YR NOTE FUT Jun 20	, and the second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second		Interest													
TYM0	36	3,600,000		GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131.7500	.02/28/2020 .	134.6719	Sale	(105,369)	(105,369)			0004	1,000
FVM0	59	5,900,000	US 5YR NOTE (CBT) Jun 20	GWB Hedge	Exhibit 5	Interest Rate	06/30/2020	CBT 1UAU1CT04EQ4D06ZH473	.02/24/2020	120.7500	.02/28/2020	122.7188	Sale	(116,442)	(116,442)			0004	1,000
1 VIIIO			US 10YR NOTE FUT Jun 20	dilb rieuge	LXIIIDIT J	Interest	00/30/2020 .	TONOTOTO4EQ4D00ZF473	02/ 24/ 2020 .	120.7300	02/20/2020 .	122.7 100		(110,442)	(110,442)			0004	1,000
TYM0	30	3,000,000		GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131.7500	03/06/2020 .	138.0625	Sale	(189,526)	(189,526)			0004	1,000
51410			US 5YR NOTE (CBT) Jun	OWD II I	F	Interest	00 (00 (0000	0DT 4UUUU 0T0 4F0 4D007U470	00/04/0000	100 7500	00 (00 (0000	104 5000		(055,000)	(055,000)			2024	1
FVM0	68	6,800,000	US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Rate Interest	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	120.7500	03/06/2020 .	124.5000	Sale	(255,329)	(255,329)			0004	1,000
TYMO	33	3.300.000	03 TOTH NOTE FOI JUIT 20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131.7500	.03/09/2020	139.3594	Sale	(251,276)	(251,276)			0004	1,000
		,	US 5YR NOTE (CBT) Jun			Interest													
FVM0	40	4,000,000	20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	120.7500	03/09/2020 .	125.2344	Sale	(179,569)	(179,569)			0004	1,000
FVM0	19	1,900,000	US 5YR NOTE (CBT) Jun	GWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	03/04/2020 .	123 6328	03/09/2020 .	125.2344	Sale	(30,522)	(30,522)			0004	1,000
1 1110		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	US 10YR NOTE FUT Jun 20	uiib rieuge	LAIIIDIT J	Interest	00/00/2020 .	IONOTOTO-LQ-DOOZI-F70		120.0020	00/03/2020 .	120.2044		(00,022)				0004	1,000
TYM0	17	1,700,000		GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	02/24/2020 .	131.7500	.03/10/2020 .	137.2500	Sale	(93,586)	(93,586)			0004	1,000
E)/II/O	00	0.000.000	US 5YR NOTE (CBT) Jun	OWD II I	F 1 11 14 F	Interest	00 (00 (0000	ODT 4114111 OTO 4FO 4FO 0711470	00 (04 (0000	400,0000	00 (44 (0000	404 0005	0.1	(00 547)	(00 547)			0004	4 000
FVM0	29	2,900,000	20 US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/04/2020 .	123.6328	03/11/2020 .	124.3365	Sale	(20,547)	(20,547)			0004	1,000
TYMO	31	3, 100,000		GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	131.7500	.03/12/2020 .	137.2969	Sale	(172, 109)	(172, 109)			0004	1,000
			US 10YR NOTE FUT Jun 20			Interest												l	
TYM0	7	700,000	US 5YR NOTE (CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/04/2020 .	136.0469	03/12/2020 .	137.2969	Sale	(8,785)	(8,785)			0004	1,000
FVMO	8	800,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	03/04/2020 .	123.6328	.03/12/2020 .	124.4375	Sale	(6,476)	(6,476)			0004	1,000
			US 10YR NOTE FUT Jun 20			Interest													
TYM0	2	200,000	LIO AOVE NOTE ELIT 1 CO	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/08/2020 .	137.8281	04/15/2020 .	139.2188	Sale	(2,791)	(2,791)			0004	1,000
TYMO	e	600.000	US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT 1UAU1CT04EQ4D06ZH473	04/09/2020 .	138 3135	.04/15/2020	139,2188	Sale	(5,468)	(5,468)			0004	1,000
111110			US 5YR NOTE (CBT) Jun	and neage	LAMBIT J	Interest	55/ 55/ 2020 .	IONOTOTOTE CADDOZINTO		100.0123					(0,400)			0007	1,000
FVM0	18	1,800,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/09/2020 .	125.2500	.04/15/2020 .	125.5625	Sale	(5,712)	(5,712)			0004	1,000
T)/110	,	400.000	US 10YR NOTE FUT Jun 20		F 1 11 14 F	Interest	00 (00 (0000	ODT 4114111 OTO 4FO 4FO 0711470	04/00/0000	400 0405	04/40/0000	400 4500	0.1	(0.005)	(0.005)			0004	4 000
TYM0	4	400,000	US 5YR NOTE (CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/09/2020 .	138.3125	04/16/2020 .	139.1563	Sale	(3,395)	(3,395)			0004	1,000
FVM0	8	800,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/14/2020 .	125.1719	.04/16/2020 .	125.5000	Sale	(2,664)	(2,664)			0004	1,000
			US 10YR NOTE FUT Jun 20			Interest												[
TYM0	2	200,000	US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/09/2020 .	138.3125	04/21/2020 .	139.3750	Sale	(2, 135)	(2,135)			0004	1,000
TYM0	19	1,900,000	OU TOTA NOTE FUT JUST 20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/14/2020 .	138.2188	04/21/2020 .	139.3750	Sale	(22,065)	(22,065)			0004	1,000
			US 5YR NOTE (CBT) Jun			Interest													
FVM0	7		20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	04/14/2020 .	125.1719	04/21/2020 .	125.5313	Sale	(2,550)	(2,550)			0004	1,000
FVM0	15	1,500,000	US 5YR NOTE (CBT) Jun	GWB Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/17/2020 .	125 //062	04/21/2020 .	125.5313	Sale	(1,948)	(1,948)			0004	1,000
1 TIII		, , , , , , , , , , , , , , , , ,	US 5YR NOTE (CBT) Jun	GIID Hougo	ENIIDIT V	Interest		10A010104EQ4D002R473		120.4000					(1,340)			OUT	
FVM0	15	1,500,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020	CBT 1UAUICT04EQ4D06ZH473	.04/23/2020	125.3516	.05/01/2020	125.3438	Sale	45	45	L		0004	1.000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	i l
				of Item(s)			Date of						Indicata		0-:	O-i (1)		Effective-	1
				Hedged, Used for		Type(s)	Maturity						Indicate Exercise,	Cumulative	Gain	Gain (Loss) Used to		ness at Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	(Loss) Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US 5YR NOTE (CBT) Jun			Interest		-											
FVM0	19	1,900,000	US 5YR NOTE (CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/28/2020 .	125.3750	05/01/2020 .	125.3438	Sale	502	502			0004	1,000
FVM0	2	200,000	20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/29/2020 .	125.4063	.05/01/2020	125.3438	Sale	115	115			0004	1,000
			US 10YR NOTE FUT Jun 20			Interest													1
TYM0	12	1,200,000	US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/17/2020 .	138.9063	05/13/2020 .	139.2500	Sale	(4, 185)	(4, 185)			0004	1,000
TYM0	13	1,300,000		GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/23/2020 .	139.0156	.05/13/2020	139.2500	Sale	(3, 112)	(3, 112)			0004	1,000
FVMO	17	1,700,000	US 5YR NOTE (CBT) Jun 20	CWD 11-d	Exhibit 5	Interest	.,06/30/2020 .	CDT 411A111.0T0.4F0.4D0.6711.479	04/00/0000	105 4000	.05/13/2020 .	125.6953	Sale	(4,996)	(4.000)			0004	1,000
FVMU	17		US 5YR NOTE (CBT) Jun	GWB Hedge	EXHIBIT 5	Rate Interest	00/30/2020 .	CBT1UAUTCT04EQ4D06ZH473	04/29/2020 .	120.4003	.,05/13/2020 .	120.0903	5a1e	(4,990)	(4,996)			0004	1,000
FVM0	18	1,800,000	20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	. 05/08/2020 .	125.6250	.05/13/2020	125.6953	Sale	(1,353)	(1,353)			0004	1,000
FVM0	1	100.000	US 5YR NOTE (CBT) Jun	GWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	05/11/2020 .	125 //688	.05/13/2020 .	125,6953	Sale	(231)	(231)			0004	1,000
1 1110			US 10YR NOTE FUT Jun 20		LXIIIDIT 5	Interest	.,00/00/2020 .	TONOTOTO-LA-BOOZIATO		125.4000	03/ 10/ 2020 .			(201)				0004	
TYM0	6	600,000	LIO 40VD NOTE FUT 1 00	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	04/28/2020 .	139.0156	.05/21/2020	139.0781	Sale	(405)	(405)			0004	1,000
TYMO	12	1,200,000	US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	05/07/2020 .	139.2813	05/21/2020 .	139.0781	Sale	2,377	2,377			0004	1,000
			US 10YR NOTE FUT Jun 20	, and the second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second second		Interest													
TYM0	9	900,000	US 10YR NOTE FUT Jun 20	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/11/2020 .	138.6719	05/21/2020 .	139.0781	Sale	(3,702)	(3,702)			0004	1,000
TYMO	24	2,400,000	05 TOTH NOTE FOT JUIT 20	GWB Hedge	Exhibit 5	Rate	.06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/18/2020 .	138.7031	.05/21/2020 .	139.0781	Sale	(9, 121)	(9, 121)			0004	1,000
7,440	40	4 000 000	US 10YR NOTE FUT Jun 20			Interest	00 (00 (0000	4111110704504504511470	05 (40 (0000	100 0001	05 (04 (0000	100 0701		(0.550)					1
TYM0	10	1,000,000	US 5YR NOTE (CBT) Jun	GWB Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/19/2020 .	138.8281	05/21/2020 .	139.0781	Sale	(2,550)	(2,550)			0004	1,000
FVM0	8	800,000	20	GWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/11/2020 .	125.4688	05/21/2020 .	125.6406	Sale	(1,414)	(1,414)			0004	1,000
FVM0	46		US 5YR NOTE (CBT) Jun 20	GWB Hedge	Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/18/2020 .	125 /210	.05/21/2020	125.6406	Sale	(10,285)	(10,285)			0004	1,000
1 1110			US 5YR NOTE (CBT) Sep	und rieuge	LXIIIDIT 3	Interest	00/00/2020 .	TONOTOTO-LA-BOOZIATO		125.4215	03/21/2020 .	120.0400		(10,200)	(10,203)			0004	1,000
FVU0	10	1,000,000		GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	125.4609	.06/10/2020 .	125.4844	Sale	(283)	(283)			0004	1,000
TYU0	8	800.000	US 10YR NOTE FUT Sep 20	GWB Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7891	.06/10/2020	138.4844	Sale	2,397	2,397			0004	1,000
			US 5YR NOTE (CBT) Sep			Interest													1
FVU0	44	4,400,000	US 5YR NOTE (CBT) Sep	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	125.4609	06/11/2020 .	125.5156	Sale	(2,619)	(2,619)			0004	1,000
FVU0	11	1,100,000	20	GWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/26/2020 .	125.3594	.06/11/2020 .	125.5156	Sale	(1,772)	(1,772)			0004	1,000
TVIIO	04	0 400 000	US 10YR NOTE FUT Sep 20		Evhibit E	Interest	00/20/0000	ODT 41141110704F04D0071479	0E /01 /0000	100 7004	06/11/0000	100 0075	0-1	(0.000)	(0.000)			0004	1,000
TYU0	24	2,400,000	US 5YR NOTE (CBT) Sep	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUTCT04EQ4D06ZH473	05/21/2020 .	138.7891	06/11/2020 .	138.9375	Sale	(3,683)	(3,683)			0004	1,000
FVU0	14	1,400,000	20	GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/26/2020 .	125.3594	06/12/2020 .	125.4844	Sale	(1,818)	(1,818)			0004	1,000
TYU0	18	1,800,000	US 10YR NOTE FUT Sep 20	GWB Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7891	06/12/2020 .	138.7188	Sale	1. 175	1, 175			0004	1,000
			US 5YR NOTE (CBT) Sep			Interest								,					
FVU0	1	100,000	US 5YR NOTE (CBT) Sep	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/26/2020 .	125.3594	06/26/2020 .	125.6875	Sale	(333)	(333)			0004	1,000
FVU0	24	2,400,000	20	GWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/28/2020 .	125.3906	.06/26/2020	125.6875	Sale	(7,241)	(7,241)			0004	1,000
			US 5YR NOTE (CBT) Sep			Interest													
FVU0	2	200,000	US 10YR NOTE FUT Sep 20	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUTCT04EQ4D06ZH473	06/05/2020 .	124./188	06/26/2020 .	125.6875	Sale	(1,947)	(1,947)			0004	1,000
TYU0	10	1,000,000		GWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7891	06/26/2020 .	139.2188	Sale	(4,347)	(4,347)			0004	1,000
FVU0	58	5,800,000	US 5YR NOTE (CBT) Sep 20	GWB Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/05/2020 .	10/ 7100	.08/25/2020 .	125.7891	Sale	(62,359)	(62,359)			0004	1,000
1 100	Jo		US 5YR NOTE (CBT) Sep	TIEUYE	LAIIIDIT J	Interest	00/ 00/ 2020 .	10AUTOTO4EQ4D00ZF473		124./ 188	00/ 20/ 2020 .	120.7091	oale	(02,339)	(02,009)			0004	1,000
FVU0	17	1,700,000	20	GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/15/2020 .	125.4453	08/25/2020 .	125.7891	Sale	(5,926)	(5,926)			0004	1,000
FVU0	23	2,300,000	US 5YR NOTE (CBT) Sep 20	GWB Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CBT 1UAU1CT04EQ4D06ZH473	06/17/2020 .	125 4063	.08/25/2020 .	125.7891	Sale	(8,916)	(8,916)			0004	1,000
			US 5YR NOTE (CBT) Sep			Interest													
FVU0	40		US 5YR NOTE (CBT) Sep	GWB Hedge	Exhibit 5	Rate Interest	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/02/2020 .	125.6875	08/25/2020 .	125.7891	Sale	(4,256)	(4,256)			0004	1,000
FVU0	7		20	GWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT 1UAUICT04EQ4D06ZH473	.07/10/2020	125 6797	.08/25/2020	125.7891	Sale	(800)	(800)			0004	1,000

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							F	uture Contracts Terminated Dece	ember 31	of Current \	rear_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation		19	20
				Description											16	17	18	Hedge	i l
				of Item(s)			D											Effective-	1
				Hedged,		Turno(a)	Date of						Indicate	Cumulative	Gain	Gain (Loss)		ness at	1
	Number			Used for Income	Schedule/	Type(s) of	Maturity or				Termina-		Exercise, Expiration,	Variation	(Loss)	Used to Adjust Basis		Inception and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	Recognized in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US 5YR NOTE (CBT) Sep	'		Interest													
FVU0	14	1,400,000	20	GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/17/2020 .	125.7500	08/25/2020 .	125.7891	Sale	(615)	(615)			0004	1,000
FVU0	20	2,000,000	US 5YR NOTE (CBT) Sep	GWB Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAU1CT04EQ4D06ZH473	08/03/2020 .	126 1094	08/25/2020 .	125.7891	Sale	6,309	6,309			0004	1,000
			US 5YR NOTE (CBT) Sep			Interest													
FVU0	12	1,200,000	US 5YR NOTE (CBT) Sep	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/06/2020 .	126 . 1094	08/25/2020 .	125.7891	Sale	3,786	3,786			0004	1,000
FVU0	10	1.000.000	20	GWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/12/2020 .	125.7500	.08/25/2020	125.7891	Sale	(439)	(439)			0004	1,000
		, ,	US 10YR NOTE FUT Sep 20			Interest								,	, ,				
TYU0	1	100,000	US 10YR NOTE FUT Sep 20	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	05/21/2020 .	138.7891	08/25/2020 .	139.2188	Sale	(435)	(435)			0004	1,000
TYU0	13	1,300,000	03 TOTH NOTE FOR 36P 20	GWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.05/26/2020	138.6406	08/25/2020	139.2188	Sale	(7,581)	(7,581)			0004	1,000
			US 10YR NOTE FUT Sep 20			Interest													
TYU0	16	1,600,000	US 10YR NOTE FUT Sep 20	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/03/2020 .	138 . 1719	08/25/2020 .	139.2188	Sale	(16,831)	(16,831)			0004	1,000
TYU0	11	1,100,000	03 TOTH NOTE TOT 36P 20	GWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.06/03/2020	138.1719	.08/25/2020	139.5156	Sale	(14,837)	(14,837)			0004	1,000
			US 10YR NOTE FUT Sep 20			Interest													1
TYU0	33	3,300,000	US 10YR NOTE FUT Sep 20	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/05/2020 .	136.9688	08/25/2020 .	139.5156	Sale	(84,213)	(84,213)			0004	1,000
TYU0	10	1,000,000	00 10111 NOTE 1 01 00p 20	GWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	.06/15/2020	138.6563	.08/25/2020	139.5156	Sale	(8,644)	(8,644)			0004	1,000
77/10	40	4 000 000	US 10YR NOTE FUT Sep 20			Interest	00 (00 (0000	0DT 4UUUU 0T0 4F0 4D007U470	00 (47 (0000	100 5010	00 (05 (0000	100 5450		(44.070)	(44.070)			2024	1
TYU0	12	1,200,000	US 10YR NOTE FUT Sep 20	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	06/17/2020 .	138.5313	08/25/2020 .	139.5156	Sale	(11,873)	(11,873)			0004	1,000
TYU0	15	1,500,000		GWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/01/2020 .	138.8906	.08/25/2020 .	139.5156	Sale	(9,451)	(9,451)			0004	1,000
77/10		4 400 000	US 10YR NOTE FUT Sep 20		F	Interest	00 (00 (0000	0DT 4UUUU 0T0 4F0 4D007U470	07 (40 (0000	100 1075	00 (05 (0000	100 5150		(0.005)	(0.005)			2024	1
TYU0	11	1,100,000	US 10YR NOTE FUT Sep 20	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/10/2020 .	139.18/5	08/25/2020 .	139.5156	Sale	(3,665)	(3,665)			0004	1,000
TYU0	15	1,500,000		GWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/17/2020 .	139.3281	.08/25/2020 .	139.5156	Sale	(2,888)	(2,888)			0004	1,000
T1/110	40	4 000 000	US 10YR NOTE FUT Sep 20		F 1 11 14 F	Interest	00 (00 (0000	ODT 41111110T04F04D00711470	07 (07 (0000	400 4000	00 (05 (0000	400 5450	0.1	(075)	(075)			0004	4 000
TYU0	13	1,300,000	US 10YR NOTE FUT Sep 20	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/27/2020 .	139.4688	08/25/2020 .	139.5156	Sale	(675)	(675)			0004	1,000
TYU0	5	500,000		GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/03/2020 .	140.0313	.08/25/2020 .	139.5156	Sale	2,553	2,553			0004	1,000
TYUO	7	700,000	US 10YR NOTE FUT Sep 20		F.L. L. L. E	Interest	00/00/0000	CDT 411A111.0T0.4F0.4D0.6711.479	00 /00 /0000	140 1050	00 /05 /0000	139.5156	0-1-	4 000	4,230			0004	1,000
1100	1	700,000	US 10YR NOTE FUT Sep 20	GWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUTCT04EQ4D06ZH473	08/06/2020 .	140 . 1250	08/25/2020 .		Sale	4,230	4,230			0004	1,000
TYU0	7	700,000		GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/07/2020 .	139.9375	.08/25/2020 .	139.5156	Sale	2,918	2,918			0004	1,000
TYU0	15	1,500,000	US 10YR NOTE FUT Sep 20	GWB Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/12/2020 .	120 2100	08/25/2020 .	139.5156	Sale	(4,529)	(4,529)			0004	1,000
1100	13		US 10YR NOTE FUT Sep 20		LAIIIDIL 3	Interest		TOMOTOTOMEQ4000ZF1473	0/ 12/2020 .	108.2188	00/ 20/ 2020 .	138.3130	oare	(4,529)	(4,529)			0004	1,000
TYU0	8	800,000		GWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/13/2020 .	138.9219	.08/25/2020 .	139.5156	Sale	(4,790)	(4,790)			0004	1,000
TYZ0	13	1,300,000	US 10YR NOTE FUT Dec 20	GWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	130 3750	09/01/2020 .	139,4375	Sale	(878)	(878)			0004	1,000
1120	10	, , , , , , , , , , , , , , , , ,	US 5YR NOTE (CBT) Dec	und rieuge	LAIIIDIL J	Interest	12/01/2020 .	10A010104EQ4D00ZF473			.3070172020 .			(0/0)				0004	
FVZ0	20	2,000,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	125.9063	.09/03/2020 .	126 . 1563	Sale	(5,097)	(5,097)			0004	1,000
FVZ0	17	1,700,000	US 5YR NOTE (CBT) Dec 20	GWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	125.9063	09/04/2020 .	125.8203	Sale	1,379	1,379			0004	1,000
1120	11	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	US 10YR NOTE FUT Dec 20		EAIIIVIT V	Interest	12/01/2020 .	IONOTOTOHEQHDO0ZF4/3		120.000		120.0203		,3/9				550T	
TYZ0	6	600,000	LIO EVO NOTE (COT) C	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	08/25/2020 .	139.3750	09/04/2020 .	139.0625	Sale	1,845	1,845			0004	1,000
FVZ0	30	3,000,000	US 5YR NOTE (CBT) Dec 20	GWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	125.9063	09/21/2020 .	126.0078	Sale	(3, 192)	(3, 192)			0004	1,000
1120			US 5YR NOTE (CBT) Dec	and Houge		Interest		IONOTOTOLIQADOUZIN/O						(0, 192)				5507	
FVZ0	77	7,700,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	125.9063	10/20/2020 .	125.7266	Sale	13,463	13,463			0004	1,000
TYZ0	143	14,300,000	US 10YR NOTE FUT Dec 20	GWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT 1UAU1CT04EQ4D06ZH473	08/25/2020 .	139.3750	10/20/2020 .	138.8281	Sale	77,482	77,482			0004	1,000
			US 10YR NOTE FUT Dec 20			Interest		IONOTOTOTEQTEOOLIN/O										5507	
TYZ0	25	2,500,000	LIC 40VD NOTE EUT D	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	08/28/2020 .	139.0313	10/20/2020 .	138.8281	Sale	4,952	4,952			0004	1,000
TYZ0	15	1,500,000	US 10YR NOTE FUT Dec 20	GWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT 1UAU1CT04EQ4D06ZH473	10/01/2020 .	139.5469	10/20/2020 .	138.8281	Sale	10,706	10,706			0004	1,000
			US 10YR NOTE FUT Dec 20			Interest													
TYZ0	14	1,400,000	l	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	.10/06/2020 .	138.8125	.10/20/2020	138.8281	Sale	(289)	(289)	L		0004	1.000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
		1		Description											16	17	18	Hedge	, !
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	i
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or '				Termina-		Expiration.	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Cyllibol	Contracts	Atmount	US 10YR NOTE FUT Dec 20		identino	Interest	tion	Exchange	Date	1 1100	Date	11100	Ouic	Terrinidation	Teal	item	Deletted	(5)	1 01110
TYZ0	7	700.000	00 10111 NOTE 1 01 Dec 20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	10/09/2020 .	138.8281	10/20/2020 .	138.8281	Sale	(35)	(35)			0004	1,000
			US 5YR NOTE (CBT) Dec	. and mage		Interest		10.0101012(10021110)			, 20, 2020 .			(00)	(00)				1
FVZ0	49	4,900,000	20	. GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	125.9063	10/28/2020 .	125.7734	Sale	6,271	6,271			0004	1,000
			US 5YR NOTE (CBT) Dec			Interest													1
FVZ0	8		20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/25/2020 .	125.9063	11/02/2020 .	125.6094	Sale	2,336	2,336			0004	1,000
F1470	19	1 000 000	US 5YR NOTE (CBT) Dec	OWD II I		Interest	10 (01 (0000	ODT 4111110704504000711470	00 /04 /0000	400 0000	44 (00 (0000	405 0004		7 000	7 000			0004	1 4000
FVZ0	19	1,900,000	US 5YR NOTE (CBT) Dec	. GWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/31/2020 .	126.0000	11/02/2020 .	125.6094	Sale	7,330	7,330			0004	1,000
FVZ0	3	300.000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/02/2020 .	126.0469	11/02/2020 .	125,6094	Sale	1,298	1,298			0004	1,000
1 120			US 5YR NOTE (CBT) Dec	. unb riougo	EXIIIDITE O	Interest		TOTOTOTOTE GEOGRAPHIC			02/2020 .			,200				000+	1
FVZ0	12	1,200,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.09/02/2020	126.0469	.11/10/2020	125.2266	Sale	9,786	9,786	.		0004	1,000
	1		US 5YR NOTE (CBT) Dec			Interest													
FVZ0	4	400,000		GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/01/2020 .	126.0156	11/10/2020 .	125.2266	Sale	3, 137	3, 137			0004	1,000
51/70			US 5YR NOTE (CBT) Dec	OWD II I	l	Interest	10 (01 (005		10 (0.1 (0057	400 0:	44 (04 (005	405 55:5							
FVZ0	5	500,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/01/2020 .	126.0156	11/24/2020 .	125.5547	Sale	2,280	2,280			0004	1,000
FV70	20	2,000,000	US 5YR NOTE (CBT) Dec	GWB Hedge	Exhibit 5	Interest Rate	10/01/0000	ORT 1101110T04E04D067U479	10 /00 /2020	105 7100	11/04/0000	125.5547	Sale	3,028	2 000			0004	1,000
FVZU	20	2,000,000	US 5YR NOTE (CBT) Dec	. GIVB neage	EXHIBIT 5	Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/09/2020 .	125.7109	11/24/2020 .	120.0047		3,028	3,028			0004	1,000
FVZ0	45	4.500.000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.10/20/2020 .	125.7500	11/24/2020 .	125.5547	Sale	8,571	8,571			0004	1,000
			US 5YR NOTE (CBT) Dec	. und riougo		Interest		1010101012410021110											1
FVZ0	86	8,600,000	20	. GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/21/2020 .	125.6719	11/24/2020 .	125.5547	Sale	9,662	9,662			0004	1,000
			US 5YR NOTE (CBT) Dec			Interest													1
FVZ0	38	3,800,000	20	GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/30/2020 .	125.5781	11/24/2020 .	125.5547	Sale	707	707			0004	1,000
E1170			US 5YR NOTE (CBT) Dec	OWD II I		Interest	10 (01 (0000	ODT 4111110704504000711470	44 (04 (0000	405 0050	44 (04 (0000	405 5547		0.040	0.040			0004	1 4 000
FVZ0	29	2,900,000	20	. GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/04/2020 .	125.8359	11/24/2020 .	125.5547	Sale	8,016	8,016			0004	1,000
FVZ0	22	2,200,000	US 5YR NOTE (CBT) Dec 20	GWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/06/2020 .	125.6563	11/24/2020 .	125.5547	Sale	2, 128	2, 128			0004	1,000
1 120		2,200,000	US 5YR NOTE (CBT) Dec	. und rieuge	. LAIIIDIT J	Interest	12/01/2020 .	IONOTOTO-LEGIDODZI HTO	11/00/2020 .	125.0500	11/24/2020 .	120.0047			2, 120			0004	1
FVZ0	19	1,900,000		GWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/09/2020 .	125,2734	11/24/2020 .	125.5547	Sale	(5, 436)	(5,436)			0004	1,000
		,	US 5YR NOTE (CBT) Mar			Interest								,	,				
FVH1	169	16,900,000	21	GWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	125.8672	12/11/2020 .	126.0781	Sale	(36,466)	(36,466)			0004	1,000
			US 5YR NOTE (CBT) Mar			Interest													1
FVH1	20	2,000,000	21	. GWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	125.8672	12/30/2020 .	126 . 1250	Sale	(5,253)	(5,253)			0004	1,000
FVH1	66	6.600.000	US 5YR NOTE (CBT) Mar 21	GWP Hodgo	Exhibit 5	Interest Rate	02/21/2021	CDT 1 A CTOMEOMOGETUATO	11/2//2020	105 0070	10/01/0000	126, 1719	Pala.	(20, 420)	(20, 420)			0004	1,000
MFSM0	00		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index	.03/31/2021 . .06/19/2020 .	CBT1UAU1CT04EQ4D06ZH473	11/24/2020 .	1 433 9167	12/31/2020 . 03/13/2020 .	1,526.8634	Sale Sale	(20,429)	(20,429)			0004	50
MFSMO	10		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020 .	NYF	.03/12/2020 .		03/13/2020 .	1.556.6121	Sale	(61,407)	(61,407)			0004	50
MFSMO	16		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF	.03/12/2020 .		.03/17/2020 .	1,446.0368	Sale	(9,791)	(9,791)			0004	50
MFSMO	6		MSCI EAFE Mini JUN 20 .	. GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX21L36	.03/12/2020 .	1,463.6461		1,446.0368	Sale	5,247	5,247			0004	50
MFSMO	15		MSCI EAFE Mini JUN 20 .	GWB Hedge	Exhibit 5	Equity/Index	.06/19/2020 .	NYF	.03/12/2020	1,463.6461		1,380.2130	Sale	62,486	62,486			0004	50
MFSMO	5		MSCI EAFE Mini JUN 20	. GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF	03/12/2020 .	1,463.6461	.03/20/2020 .	1,364.0000	Sale	24,882	24,882			0004	50
MFSMO	36		MSCI EAFE Mini JUN 20	. GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX2IL36	03/12/2020 .	1,463.6461	03/24/2020 .	1.521.3553	Sale Sale	(4,839)	(4,839)			0004	50 50
MFSMO	26		MSCI EAFE Mini JUN 20 MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	.06/19/2020 . .06/19/2020 .	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	03/12/2020 . 03/12/2020 .	1,463.6461	03/25/2020 .	1,589.8212	Sale Sale	(75, 176) (63, 147)	(75, 176) (63, 147)			0004	50 50
MFSMO	2		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020 .	NYF	03/12/2020 .	1,463.6461		1,572.1783	Sale	(10,865)	(10,865)			0004	50
MFSMO	28		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020 .	NYF 5493004R83R1LVX2IL36	03/12/2020 .		04/06/2020 .	1,559.5639	Sale	(134, 451)	(134,451)			0004	50
MFSMO	10		MSCI EAFE Mini JUN 20	. GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX2IL36	03/12/2020 .		.04/07/2020 .	1,566.5727	Sale	(51,523)	(51,523)			0004	50
MFSMO	3		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX21L36	.03/12/2020 .		.04/08/2020 .	1,578.9000	Sale	(17,306)	(17,306)			0004	50
MFSMO	19		MSCI EAFE Mini JUN 20 .	. GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX21L36	03/12/2020 .	1,463.6461	.04/09/2020 .	1,614.9143	Sale	(143,818)	(143,818)			0004	50
MFSM0	6		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF	03/12/2020 .	1,463.6461	04/14/2020 .	1,627.3500	Sale	(49, 147)	(49, 147)			0004	50
MFSMO	17		MSCI EAFE Mini JUN 20 MSCI EAFE Mini JUN 20	. GWB Hedge	Exhibit 5	Equity/Index.	. 06/19/2020 .	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	03/12/2020 .	1,463.6461	04/17/2020 . 04/22/2020 .	1,586.4000	Sale Sale	(131, 144)	(131,144)			0004	50 50
MFSMO	4		MSCI EAFE Mini JUN 20 MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index_ Equity/Index_	.06/19/2020 . .06/19/2020 .	NYF	03/12/2020 .	1,463.6461		1,586.4000	Sale	(24,575)	(24,575)			0004	50
MFSMO	5		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020 .	NYF	03/12/2020 .	1,463.6461		1,621.7026	Sale	(39,544)	(39,544)			0004	50
MFSMO	5		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020 .	NYF 5493004R83R1LVX2IL36	.03/16/2020 .	1,385.5126		1,621.7026	Sale	(59,077)	(59,077)			0004	50
MFSMO	6		MSCI EAFE Mini JUN 20 .	GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX21L36	.03/16/2020		.04/28/2020 .	1,630.8000	Sale	(73,622)	(73,622)			0004	50
MFSM0	11		MSCI EAFE Mini JUN 20	. GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX21L36	.03/16/2020 .	1,385.5126		1,672.3545	Sale	(157,828)	(157,828)			0004	50
MFSM0	2		MSCI EAFE Mini JUN 20 .	. GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX21L36	03/16/2020 .	1,385.5126		1,603.9000	Sale	(21,851)	(21,851)			0004	50
MFSM0	L3	207,827	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX21L36	.03/16/2020 .	1.385.5126	.05/06/2020 .	1.593.3000	Sale	(31, 186)	(31, 186)	1		0004	50

SCHEDULE DB - PART B - SECTION 2

							Fl	uture Contracts Terminated Dece	ember 31 o	of Current Y	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration.	Variation	, ,			and at	Value of
T:-1		N1-4:1				0.	٠.		Totale	T		T			Recognized	Adjust Basis			
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
MFSMO	3	207,827	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF	03/16/2020	1,385.5126		1,617.9000	Sale	(34,876)	(34,876)			0004	50
MFSMO	10	692,756	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF	03/16/2020	1,385.5126		1,643.9483	Sale	(129,277)	(129,277)			0004	50
MFSMO	/	623.481	MSCI EAFE Mini JUN 20 MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	.06/19/2020 .06/19/2020	NYF	03/16/2020 03/16/2020	1,385.5126		1,594.9571 1.659.3953	Sale Sale	(73,347)	(73,347)			0004	50
MFSMO		1.499.416	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020	NYF	.03/18/2020	1,363,1050		1.659.3953	Sale	(326,050)	(326,050)			0004	50
MFSM0	13		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF	.03/18/2020	1,363.1050		1,671.0111	Sale	(200,216)	(200,216)			0004	50
MFSMO	4	272.621	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index	06/19/2020	NYF 5493004R83R1LVX2IL36	03/18/2020	1,363.1050		1,695.9156	Sale	(66,586)	(66,586)			0004	50
MFSM0	16	1.079.934	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020	NYF	03/23/2020	1.349.9179		1.695.9156	Sale	(276,893)	(276,893)			0004	50
MFSM0	4	307,279	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF 5493004R83R1LVX21L36	03/27/2020	1,536.3949	05/26/2020 .	1,695.9156	Sale	(31,928)	(31,928)			0004	50
MFSM0	12	921,837	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF 5493004R83R1LVX21L36	03/27/2020	1,536.3949		1,730.6000	Sale	(116,594)	(116,594)			0004	50
MFSM0	16		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF	04/01/2020	1,487.7677		1,764.4717	Sale	(221,458)	(221,458)			0004	50
MFSMO	5		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index	_06/19/2020	NYF	_04/03/2020 _	1,480.1182		1,823.2704	Sale	(85,818)	(85,818)			0004	50
MFSMO	9	719,988	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF	04/13/2020		.06/03/2020 .	1,823.2704	Sale	(100,538)	(100,538)			0004	50
MFSMO	4	314,579	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF	04/15/2020	1,572.8929		1,823.2704	Sale	(50,099)	(50,099)			0004	50
MFSMO	8	629, 157 318,388	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index	.06/19/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	04/15/2020	1,572.8929		1,846.7000	Sale	(109,570) (50,976)	(109,570)			0004 0004	50
MESMO	4	318,388	MSCI EAFE Mini JUN 20 MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index_ Equity/Index_	.06/19/2020 .06/19/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	_04/20/2020 _ _04/21/2020 _	1,591.9400 1.559.3467	.06/05/2020 .	1,846.7000 1.869.1158	Sale Sale	(50,976)	(50,976)			0004	50
MFSMO	4		MSCI EAFE MINI JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF	04/21/2020	1,559.3467	.06/10/2020 .	1.844.7768	Sale	(61,978)	(61,978)			0004	50
MFSM0	13	1.063.784	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020	NYF 5493004R83R1LVX2IL36	.04/21/2020	1,636.5900		1.844.7768	Sale	(135,399)	(135,399)			0004	50
MFSM0	18	1,440,766	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index	.06/19/2020	NYF 5493004R83R1LVX2IL36	05/01/2020	1,600.8515		1.844.7768	Sale	(219,640)	(219,640)			0004	50
MFSM0	4		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF	.05/04/2020 .	1,599.8900		1,844.7768	Sale	(49,001)	(49,001)			0004	50
MFSM0	5		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020	NYF	.05/12/2020	1,622.2268		1.844.7768	Sale	(55,667)	(55,667)			0004	50
MFSMO	13	1,045,975	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX21L36	.05/13/2020 .	1,609.1923		1,844.7768	Sale	(153,207)	(153,207)			0004	50
MFSMO	10	796,566	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index	.06/19/2020	NYF 5493004R83R1LVX2IL36	05/14/2020	1,593.1311	.06/10/2020	1,844.7768	Sale	(125,882)	(125,882)			0004	50
MFSM0	10		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF 5493004R83R1LVX21L36	05/19/2020	1,636.6857		1,844.7768	Sale	(104, 105)	(104, 105)			0004	50
MFSM0	10		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF	05/22/2020	1,645.7466		1,844.7768	Sale	(99,575)	(99,575)			0004	50
MFSM0	14	1,207,604	MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF	05/29/2020	1,725.1479		1,844.7768	Sale	(83,823)	(83,823)			0004	50
MFSMO	6		MSCI EAFE Mini JUN 20	GWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020	NYF	06/04/2020	1,813.9000		1,844.7768	Sale	(9,299)	(9,299)			0004	50
MFSU0 MFSU0	4		MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	.06/10/2020		.06/12/2020 .	1,766.3600	Sale	14,472	14,472			0004	50
MFSU0	10		MSCI EAFE Mini SEP 20 MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	09/30/2020 09/30/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	06/10/2020 06/10/2020	1,838,8369	.06/16/2020 .	1,797.1733	Sale Sale		33,236			0004	
MFSU0	7	643,593	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF 5493004R83R1LVX21L36	.06/10/2020	1,838.8369		1,805.6852	Sale	11,562	11,562			0004	50
MFSU0	5	459,709	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF	.06/10/2020	1,838.8369		1,793.3000	Sale	11,355	11,355			0004	50
MFSU0	14	1,287,186	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF	.06/10/2020	1.838.8369	.07/01/2020 .	1,785.0053	Sale	37,599	37,599			0004	50
MFSU0	7	643,593	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF 5493004R83R1LVX21L36	.06/10/2020	1,838.8369	.07/02/2020 .	1,804.9318	Sale	11,825	11,825			0004	50
MFSU0	6	551,651	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	.06/10/2020 .	1,838.8369	.07/06/2020 .	1,833.6000	Sale	1,535	1,535			0004	50
MFSU0	6	551,651	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	_09/30/2020 _	NYF	06/10/2020	1,838.8369		1,821.6333	Sale	5, 125	5, 125			0004	50
MFSU0	11	1,011,360	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	06/10/2020	1,838.8369		1,856.2217	Sale	(9,627)	(9,627)			0004	50
MFSU0	5	459,709	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	06/10/2020	1,838.8369		1,868.9400	Sale	(7,555)	(7,555)			0004	50
MFSU0	8	735,535	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	06/10/2020	1,838.8369		1,872.6250	Sale	(13,563)	(13,563)			0004	50
MFSU0	40	367,767 1.195.244	MSCI EAFE Mini SEP 20 MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index_	09/30/2020 09/30/2020	NYF 5493004R83R1LVX21L36	_06/10/2020 _ _06/10/2020 _	1,838.8369 1.838.8369		1,879.7000 1.848.2845	Sale Sale	(8, 196) (6, 218)	(8, 196) (6, 218)			0004	50
MFSU0	13		MSCI EAFE MINI SEP 20 MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	09/30/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	06/10/2020	1,838.8369		1,848.2845	Sale	(6,218)	(6,218)			0004	50
MFSU0	 5		MSCI EAFE MINI SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	. 06/11/2020	1,733.1432		1.867.6800	Sale	(33,664)	(33,664)			0004	::::::::::::::::::::::::::::::::::
MFSU0	3	259.971	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index	09/30/2020	NYF 5493004R83R1LVX2IL36	06/11/2020	1.733.1432		1,872.2846	Sale	(20,889)	(20,889)			0004	50
MFSU0	6	519.943	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF	.06/11/2020	1,733.1432		1,914.7615	Sale	(54,521)	(54,521)			0004	50
MFSU0	7		MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF	.06/11/2020 .	1,733.1432		1,907.3853	Sale	(61,026)	(61,026)			0004	50
MFSU0	10		MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF 5493004R83R1LVX2IL36	.06/11/2020 .	1,733.1432	08/24/2020 .	1,907.5797	Sale	(87,278)	(87,278)			0004	50
MFSU0	4	358,504	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	_09/30/2020 _	NYF	.06/18/2020	1,792.5176		1,919.8000	Sale	(25,480)	(25,480)			0004	50
MFSU0	3	268,878	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF	.06/18/2020 .	1,792.5176		1,913.1543	Sale	(18, 113)	(18, 113)			0004	50
MFSU0	2	176,752	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	06/24/2020	1,767.5233		1,913.1543	Sale	(14,575)	(14,575)			0004	50
MFSU0	9	795,385	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	06/24/2020	1,767.5233		1,927.0188	Sale	(71,826)	(71,826)			0004	50
MFSU0	ļ		MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index_	09/30/2020	NYF 5493004R83R1LVX21L36	06/24/2020	1,767.5233		1,898.4077	Sale	(6,550)	(6,550)			0004	50 50
MFSU0	·4		MSCI EAFE Mini SEP 20 MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 09/30/2020	NYF	06/26/2020 06/26/2020	1,766.3000		1,898.4077	Sale Sale	(26,445)	(26,445) (26,571)			0004	50 50
MFSU0	4		MSCI EAFE MINI SEP 20 MSCI EAFE Mini SEP 20	GWB Heage	Exhibit 5	Equity/Index. Equity/Index.	09/30/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	06/26/2020	1,766.3000		1.899.0380	Sale Sale	(32,388)	(26,5/1)			0004	50
MFSU0	Δ	360,275		GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	07/09/2020	1.801.3773		1.899.0380	Sale	(32,388)	(19,556)			0004	50
MFSU0	4		MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF	.07/24/2020 .	1,847.2556		1,899.0380	Sale	(10,380)	(10,380)			0004	50
MFSU0	5			GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	.07/28/2020	1,860.7550		1,899.0380	Sale	(9,600)	(9,600)			0004	50
MFSU0	7		MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF 5493004R83R1LVX2IL36	07/30/2020	1.852.9017		1.899.0380	Sale	(16, 189)	(16, 189)			0004	50

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							Fl	ıture Contracts Terminated Dece	ember 31 o	of Current	y ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration.	Variation	, ,	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	0.	Ŭ.		Trade	Transaction		Termination	Maturity or		Recognized			Termination	One (1)
			D	_		Risk(s)	Expira-					Termination	,	Margin at	in Current	of Hedged	D ()		` '
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
MFSU0	11		MSCI EAFE Mini SEP 20 MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	07/31/2020	1,812.9455		1,899.0380	Sale	(47,416)	(47,416)			0004	50
MFSU0	b	472.496		GWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	09/30/2020 09/30/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	08/13/2020 08/14/2020	1,889.9825		1,899.0380	Sale Sale	(2,294)	(2,294)			0004	50
MFSU0	5	472,889		GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF	.08/20/2020		.09/09/2020 .	1.899.0380	Sale	(1,900)	(1,900)			0004	50
MFSU0	4	376.348	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF	.08/21/2020 .		.09/09/2020	1.899.0380	Sale	(3,483)	(3,483)			0004	50
MFSU0	4	379,997	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	NYF	.08/27/2020 .		09/09/2020 .	1,899.0380	Sale		166			0004	50
MFSU0	10	940,538	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index	. 09/30/2020 .	NYF	09/03/2020 .	1,881.0760	.09/09/2020 .	1,899.0380	Sale	(9,040)	(9,040)			0004	50
MFSU0	13	1,210,217	MSCI EAFE Mini SEP 20	GWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF 5493004R83R1LVX2IL36	09/08/2020	1,861.8725		1,899.0380	Sale	(24,235)	(24,235)			0004	50
MFSZ0	9		MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	09/09/2020	1,892.5880	09/11/2020 .	1,888.7250	Sale	1,685	1,685			0004	50
MFSZ0	6	567,776		GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	09/09/2020		09/15/2020 .	1,909.6755	Sale	(5, 162)	(5, 162)			0004	50
MFSZ0	13	1,230,182		GWB Hedge	Exhibit 5	Equity/Index	12/31/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	09/09/2020		.09/28/2020 .	1,865.1756	Sale	17,741	17,741			0004	50
MFSZ0	ا ک		MSCI EAFE Mini DEC 20 MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index_ Equity/Index_	12/31/2020 12/31/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	_09/09/2020 _ _09/09/2020 _	1,892.5880		1,861.6000 1.890.6000	Sale Sale	4,630 467	4,630 467			0004	
MFSZU	G			GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	09/09/2020	1,892.5880		1.890.6000	Sale	(2.025)	(2,025)			0004	
MFSZ0	5	473.147	MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX2IL36	09/09/2020	1,892.5880		1,912.0357	Sale	(4,892)	(4,892)			0004	50
MFSZ0	6	567,776		GWB Hedge	Exhibit 5	Equity/Index	12/31/2020	NYF 5493004R83R1LVX2IL36	09/09/2020	1,892.5880	.10/12/2020	1,922.4290	Sale	(8,988)	(8,988)			0004	50
MFSZ0	6	567,776	MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX21L36	09/09/2020 .	1,892.5880	10/16/2020 .	1,882.8000	Sale	2,901	2,901			0004	50
MFSZ0	21	1,987,217	MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX2IL36	09/09/2020	1,892.5880		1,856.7796	Sale	37,474	37,474			0004	50
MFSZ0	9		MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	09/09/2020	1,892.5880	11/05/2020 .	1,920.7250	Sale	(12,715)	(12,715)			0004	50
MFSZ0	5	467,935		GWB Hedge	Exhibit 5	Equity/Index	12/31/2020	NYF	_09/10/2020 _	1,871.7400		1,920.7250	Sale	(12,276)	(12,276)			0004	50
MFSZ0	3		MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	09/18/2020	1,896.7900		1,920.7250	Sale	(3,608)	(3,608)			0004	
MFSZ0		474, 198	MSCI EAFE Mini DEC 20 MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	12/31/2020 12/31/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	09/18/2020 09/21/2020	1,896.7900		1,979.8111	Sale Sale	(20,785)	(20,785)			0004	50
MFSZ0		369,500	MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX21L36 S493004R83R1LVX21L36	09/21/2020	1,847.5000		2,015.9182	Sale	(33,707)	(33,707)			0004	30 50
MFSZ0	4		MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	.09/24/2020	1,830.0500	11/13/2020 .	2,015.9182	Sale	(37, 197)	(37, 197)			0004	50
MFSZ0	5		MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	10/13/2020	1,900.5404		2,035.3000	Sale	(33,720)	(33,720)			0004	50
MFSZ0	1	95,027	MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	10/13/2020	1,900.5404	11/24/2020 .	2,072.5773	Sale	(8,608)	(8,608)			0004	50
MFSZ0	8	749,410		GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	10/15/2020	1,873.5255		2,072.5773	Sale	(79,668)	(79,668)			0004	50
MFSZ0	4			GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	10/19/2020	1,875.8444		2,085.4842	Sale	(41,952)	(41,952)			0004	50
MFSZ0	5	469,555		GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	10/22/2020	1,878.2200		2,085.4842	Sale	(51,846)	(51,846)			0004	50
MFSZ0	2	185,491 278,236	MSCI EAFE Mini DEC 20 MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	12/31/2020 12/31/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	10/26/2020 10/26/2020	1,854.9078	12/01/2020 .	2,085.4842 2,098.5649	Sale Sale	(23,070)	(23,070)			0004	50
MFSZ0	د1		MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	10/28/2020	1,034.9076		2,098.5649	Sale	(36,366)	(30,300)			0004	30 50
MFSZ0	18	1,605,818	MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	10/28/2020	1,784.2418		2,095.0936	Sale	(279,874)	(279,874)			0004	50
MFSZ0	9		MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX21L36	.11/12/2020 .	1,983.6082		2,095.0936	Sale	(50,222)	(50,222)			0004	50
MFSZ0	4	407,968	MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	11/19/2020 .	2,039.8381	12/09/2020 .	2,095.0936	Sale	(11,075)	(11,075)			0004	50
MFSZ0	8	812,063	MSCI EAFE Mini DEC 20	GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	11/30/2020	2,030.1567		2,095.0936	Sale	(26,022)	(26,022)			0004	50
MFSZ0	5	521,040		GWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	12/02/2020	2,084.1600		2,095.0936	Sale	(2,763)	(2,763)			0004	50
MFSH1	2	209,029		GWB Hedge	Exhibit 5	Equity/Index.	03/31/2021	NYF	12/09/2020	2,090.2871		2,116.4200	Sale	(2,625)	(2,625)			0004	
MFSH1		522,572 418.057	MSCI EAFE Mini MAR 21 MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index_ Equity/Index_	.03/31/2021 .03/31/2021	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	12/09/2020 12/09/2020	2,090.2871		2, 120.8302 2, 126.8541	Sale Sale	(7,665)	(7,665)			0004	50
MFSH1		627.086	MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2021	NYF	12/09/2020	2,090.2871	12/10/2020 .	2, 126.8341	Sale	(8,022)	(8,022)			0004	50
MFSH1	2	200.045	MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	12/12/2019	2,000.4538		2,054.5000	Sale	(5,417)	(5,417)			0004	50
MFSH1	5	500,113	MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF 5493004R83R1LVX2IL36	12/12/2019	2.000.4538		2.036.6636	Sale	(9.082)	(9,082)			0004	50
MFSH1	6	600, 136	MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index	.03/31/2020	NYF 5493004R83R1LVX21L36	.12/12/2019	2,000.4538	.01/16/2020	2,053.3125	Sale	(15,893)	(15,893)			0004	50
MFSH1	7	700, 159		GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF 5493004R83R1LVX2IL36	12/12/2019		01/28/2020 .	2,009.8147	Sale	(3,318)	(3,318)			0004	50
MFSH1	4	400,091		GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	12/12/2019		.02/03/2020 .	1,978.5000	Sale	4,367	4,367			0004	50
MFSH1	11			GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	12/12/2019		02/04/2020 .	2,011.0504	Sale	(5,893)	(5,893)			0004	50
MFSH1	5			GWB Hedge	Exhibit 5	Equity/Index	03/31/2020	NYF	12/12/2019		.02/11/2020	2,033.9961	Sale	(8,415)	(8,415)			0004	50
MFSH1 MFSH1	2	200,045 1.400.318	MSCI EAFE Mini MAR 21 MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	03/31/2020 03/31/2020	NYF	12/12/2019 12/12/2019 .	2,000.4538		2,042.5000 1.843.8876	Sale Sale	(4,217)	(4,217)			0004	50
MFSH1	14	1,400,318	MSCI EAFE MINI MAR 21 MSCI EAFE Mini MAR 21	GWB Heage	Exhibit 5	Equity/Index.	03/31/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	12/12/2019	2,000.4538		1,829.4353	Sale Sale					0004	
MFSH1	13	1.300.295	MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF	12/12/2019	2.000.4538		1.881.0320	Sale	77,547	77,547			0004	50
MFSH1	4	400,091	MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF	12/12/2019		.03/10/2020	1,724.3734	Sale	55, 192	55, 192			0004	50
MFSH1	3	303,897	MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF	12/30/2019		03/10/2020 .	1,724.3734	Sale	45,224	45,224			0004	50
MFSH1	4		MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF 5493004R83R1LVX2IL36	01/03/2020	2,029.4476	03/10/2020 .	1,724.3734	Sale	60,991	60,991			0004	50
MFSH1	1			GWB Hedge	Exhibit 5	Equity/Index.	. 03/31/2020 .	NYF	01/03/2020	2,029.4476		1,483.8122	Sale	27,276	27,276			0004	50
MFSH1	13	1,293,857		GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF	01/27/2020		.03/12/2020 .	1,483.8122	Sale	329,302	329,302	ļ		0004	
MFSH1	12		MSCI EAFE Mini MAR 21 MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .03/31/2020 .	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	01/31/2020 .02/21/2020 .		.03/12/2020 .	1,483.8122	Sale Sale	295,275	295,275			0004	50
IME901	L	498.829	I MOUL EAFE MIDL MAR 21	LOND DECOR	LEXIIIDIL 3	Equity/Index.	1 03/31/70/0	INTE SAMSUUAHOSH ILV XZILSD	1 0///1//0/0	1 990 3 52	1 U3/ 12/2020	1.483.8122	9816 I	1/ 84h	1/ 84h	1		11004	50

SCHEDULE DB - PART B - SECTION 2

							Г	uture Contracts Terminated Dece	ember 31	or Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	i l
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise.	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration.	Variation		-		and at	Value of
T:-1		N1-4:1							Total de	T		T ! 4!	'		Recognized	Adjust Basis			
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
MFSH1	23		MSCI EAFE Mini MAR 21	. GWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	NYF	02/24/2020 .	1,913.0634		1,483.8122	Sale	493,502	493,502			0004	50
MFSH1	8		MSCI EAFE Mini MAR 21	. GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	02/25/2020 .	1,882.6474		1,483.8122	Sale	159,487	159,487			0004	50 50
MFSH1	3 17		MSCI EAFE Mini MAR 21 MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index_ Equity/Index_	.03/31/2020 .	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	02/26/2020 .	1,885.9000		1,483,8122	Sale	60,295	60,295			0004	50
MFSH1	17		MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 . .03/31/2020 .	NYF	02/27/2020 .	1,829.3480		1,483.8122	Sale	293,604	293,604			0004	50
MFSH1	14		MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	NYF 5493004R83R1LVX2IL36	03/05/2020 .	1.829.2548		1,483.8122	Sale	241,727	290,466			0004	50
MFSH1	14		MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index	03/31/2020	NYF 5493004R83R1LVX2IL36	03/06/2020	1.803.0016		1,483,8122	Sale	223.349	223.349			0004	50
MFSH1	43		MSCI EAFE Mini MAR 21	GWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF	03/09/2020 .	1,658.2224		1,483.8122	Sale	374,723	374,723			0004	50
MFSH1	28		MSCI EAFE Mini MAR 21		Exhibit 5	Equity/Index.		NYF 5493004R83R1LVX21L36	03/11/2020 .	1,633.5821		1,483.8122	Sale	209,507	209,507			0004	50
			S&P 500 FUTURE Mar20																1
SPH0	8	6,291,970		GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME	12/12/2019 .	3, 145.9851	.01/02/2020 .	3,257.5000	Sale	(223, 100)	(223, 100)			0005	250
l			S&P 500 FUTURE Mar20		L	L												l	1
SPH0	19	14,943,429	00D F00 FUTURE ** 00	GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	.µ1/08/2020 .	3,255.0000	Sale	(517,988)	(517,988)			0005	250
SPHO	13	10 004 450	S&P 500 FUTURE Mar20		Exhibit 5	F / l	00/04/0000	CME SNZ20JLFK8MNNCLQ0F39	10/10/0010	0 445 0054	04/40/0000	0 000 5000	0-1-	(ACC E07)	(466,537)			0005	250
SPRU	13	10,224,452	S&P 500 FUTURE Mar20	GLWB Hedge	. EXHIBIT 3	Equity/Index.	03/31/2020 .	CINE	12/12/2019 .	3, 145.9851	.,01/13/2020 .	3,289.5000	Sale	(466,537)	(400,037)			0005	200
SPH0	19	14.943.429	Jar Jou I O I O I O I O I O I O I O I O I O I	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	01/16/2020	3.318.0000	Sale	(817,238)	(817,238)			0005	250
GI TIO			S&P 500 FUTURE Mar20		LAIIIDIC O	Equity/ mack.	.30/01/2020 .	ONE STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, CONTROL OF STREET, C	1.12/ 12/2010 .		.31/10/2020				(017,200)			0000	1
SPH0	8	6,291,970		GLWB Hedge	Exhibit 5	Equity/Index	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	.01/17/2020 .	3,329.0000	Sale	(366, 100)	(366, 100)			0005	250
			S&P 500 FUTURE Mar20											, ,	, ,				
SPH0	15	11,797,444		GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	.01/28/2020 .	3,276.5000	Sale	(489,562)	(489,562)			0005	250
			S&P 500 FUTURE Mar20																1
SPH0	27	21,235,399	00D 500 FUTURE	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	02/04/2020	3,297.0000	Sale	(1,019,588)	(1,019,588)			0005	250
ODUO	40	44 450 000	S&P 500 FUTURE Mar20		E 1 11 14 E	F 14 /1 1	00 (04 (0000	ONE ONE ON THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF THE ONE OF	40 (40 (0040	0 445 0054	00/05/0000	0.004.5000	0.1	(040, 475)	(040, 475)			0005	050
SPHU	18	14, 156, 933	S&P 500 FUTURE Mar20	GLWB Hedge	. Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	02/05/2020	3,334.5000	Sale	(848,475)	(848,475)			0005	250
SPHO	13	10,224,452	SOF SOU FUTURE MATZO	GLWB Hedge	Exhibit 5	Equity/Index	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	.02/12/2020	3,379.0000	Sale	(757,412)	(757,412)			0005	250
01110			S&P 500 FUTURE Mar20		Exilibre o	Equity/ mack.	. 307 0 17 2020 .	ONE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTROLLED OF THE STREET, CONTRO		0, 140.0001				(101,412)	(/0/,412)				
SPH0	24	18,875,911		GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	.02/26/2020 .	3, 117.0000	Sale	173,699	173,699			0005	250
			S&P 500 FUTURE Mar20)		, ,								,					1
SPH0	65	51, 122, 258		GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	03/02/2020	3,090.0000	Sale	909, 184	909, 184			0005	250
			S&P 500 FUTURE Mar20																l
SPH0	55	43,257,295	00D 500 FUTURE 14 00	GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	03/04/2020 .	3, 129.0000	Sale	233,060	233,060			0005	250
SPH0	39	30.673.355	S&P 500 FUTURE Mar20	GLWB Hedge	Exhibit 5	Emilty/Inday	02/21/2020	CHE CHT20 II EVOUNDO OCE20	10/10/2010	2 1/5 0051	02/10/2020	2 002 0000	Sale	2.573.511	0 570 511			0005	250
SPRU	39	30,073,333	S&P 500 FUTURE Mar20		EXHIBIT 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	03/10/2020 .	2,882.0000		2,5/3,511	2,573,511			0005	200
SPH0	10	7,864,963	our soo rorone marzo	GLWB Hedge	Exhibit 5	Equity/Index_	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	03/11/2020	2,733.0000	Sale	1,032,375	1,032,375			0005	250
0.110			S&P 500 EMINI FUT MAR	ozna noogo		Equity/ maox.		one of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state o	1 12/ 12/ 2010 :			2,100.000			,002,010				
ESH0	156	21,391,064	20	GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/09/2020 .	2,742.4441	03/12/2020	2,508.7713	Sale	1,821,713	1,821,713			0005	50
			S&P 500 FUTURE Mar20)		I													1
SPH0	45	35,392,332		GLWB Hedge	Exhibit 5	Equity/Index_	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/12/2019 .	3, 145.9851	.03/12/2020	2,740.3000	Sale	4,563,561	4,563,561	ļ		0005	250
anua.] ,]	44 400	S&P 500 FUTURE Mar20			L	00 (04 (005	01/200 # 5//0::	10 (10 (00 : 0	0 470 0	00 (40 (005	0.740.0		4 540					
SPH0	14	11,102,000	COD EOO EITUDE 11 00	GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/13/2019 .	3, 172.0000	03/12/2020	2,740.3000	Sale	1,510,827	1,510,827			0005	250
SPH0	٥	7.249.500	S&P 500 FUTURE Mar20	GLWB Hedge	Exhibit 5	Equity/Index_	.03/31/2020	CME SNZ20JLFK8MNNCLQ0F39	12/30/2019 .	3,222.0000	03/12/2020	2,740.3000	Sale	1,083,746	1,083,746			0005	250
UC110	9		S&P 500 FUTURE Mar20			Equity/ Index.	00/ 0 1/ 2020 .	OWL SINZZOOLI NOMININGEQUE 39	12/30/2019 .		12/2020		saie		1,000,740				230
SPH0	15	12, 127, 500	Su. GOO I GIGIL III III III III III III III III	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME	01/03/2020 .	3,234.0000	.03/12/2020	2,740.3000	Sale	1,851,243	1,851,243			0005	250
		,, ,	S&P 500 FUTURE Mar20			,,			T						,,				
SPH0	5	4,071,250		GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	01/08/2020 .	3,257.0000	.03/12/2020	2,740.3000	Sale	645,832	645,832	.		0005	250
			S&P 500 FUTURE Mar20			L .													į l
SPH0	11	9, 130,000	00D 500 FUTURE	GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	01/21/2020 .	3,320.0000	03/12/2020	2,740.3000	Sale	1,594,079	1,594,079			0005	250
CDLIO	00	04 404 500	S&P 500 FUTURE Mar20		Fbibia F	Food Accelerate	00/04/0000	ONE ONIZOO II EKOMBIOLOOFOO	04 /04 /0000	0 000 0000	00/10/0000	0.740.0000	0.1	0 500 004	0 500 004			0005	050
95HU	26	21,404,500	CAD BUT EITHE M00	GLWB Hedge	. Exhibit 5	Equity/Index_	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	01/24/2020 .	3,293.0000	03/12/2020	2,740.3000	Sale	3,592,321	3,592,321			0005	250
SPHO	58	46.987.250	S&P 500 FUTURE Mar20	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	01/27/2020 .	3,240.5000	03/12/2020	2,740.3000	Sale	7,252,388	7,252,388			0005	250
0.110			S&P 500 FUTURE Mar20		LAMBIT V	Equity/ IIIdex.		ONE CONTROLLINGUITAGE (OF CONTROLLINGUE)		0,240.0000		2,740.0000							230
SPH0	9	7,359,750		GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	01/29/2020 .	3,271.0000	.03/12/2020 .	2,740.3000	Sale	1, 193, 996	1, 193, 996			0005	250
1			S&P 500 FUTURE Mar20)		1									1				i I
SPH0	31	24,970,500		GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	01/31/2020 .	3,222.0000	03/12/2020	2,740.3000	Sale	3,732,902	3,732,902			0005	250

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 FUTURE Mar20			(/										1.0111	20.004	()	
SPH0	6	5,061,000		GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/13/2020 .	3,374.0000	03/12/2020 .	2,740.3000	Sale	950,498	950,498			0005	250
			S&P 500 FUTURE Mar20																
SPH0	10	8,427,500		GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/20/2020 .	3,371.0000	03/12/2020 .	2,740.3000	Sale	1,576,663	1,576,663			0005	250
CDLIO	15	12.525.000	S&P 500 FUTURE Mar20	OLUD Hadaa	Exhibit 5	F 4 / I - d	00/04/0000	CME SNZ20JLFK8MNNCLQ0F39	00/04/0000	0 040 0000	00/10/0000	0.740.0000	0-1-	0.040.740	0.040.740			0005	250
SPRU	15	12,525,000	S&P 500 FUTURE Mar20	GLWB Hedge	EXHIBIT 5	Equity/Index.	.03/31/2020 .	CINESINZZUJLFK8MINNULQUF39	02/21/2020 .	3,340.0000	03/12/2020 .	2,740.3000	Sale	2,248,743	2,248,743			0005	200
SPH0	13	10,484,500		GLWB Hedge	. Exhibit 5	Equity/Index.	.03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/24/2020 .	3 226 0000	.03/12/2020 .	2,740.3000	Sale	1,578,411	1,578,411			0005	250
01110			S&P 500 FUTURE Mar20	02.15 1100g0		Equity/ mook		O'RECORD TOWN TO EQUI OU		, 220.0000		2,7,10,0000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
SPH0	38	29,725,500		GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/25/2020 .	3, 129.0000	03/12/2020 .	2,740.3000	Sale	3,692,315	3,692,315			0005	250
an in		44 004 000	S&P 500 FUTURE Mar20	OLUMB III I			00 (04 (0000	01/200 # 5/(01/11/01/00500	00 (07 (0000	0.070.0000	00/40/0000	0.740.0000			2 200 200				050
SPH0	56	41,664,000		GLWB Hedge	Exhibit 5	Equity/Index_	03/31/2020 _	CME	02/27/2020 .	2,976.0000	.03/12/2020 .	2,740.3000	Sale	3,299,306	3,299,306			0005	250
SPH0	32	23,600,000	S&P 500 FUTURE Mar20	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/28/2020 .	2,950.0000	03/12/2020	2,740.3000	Sale	1,677,318	1,677,318			0005	250
di ilo		20,000,000	S&P 500 FUTURE Mar20	aciib rieuge	LAIIIDIT 5	Equity/ Index.	.,00/01/2020 .	ONE ONE ONE ONE OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OWNER OF THE OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWN		2,330.0000	.,00/ 12/ 2020 .	2,740.0000						0000	230
SPH0	13	9,772,750		GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/03/2020 .	3,007.0000	.03/12/2020 .	2,740.3000	Sale		866,661			0005	250
			S&P 500 FUTURE Mar20																
SPH0	15	11,347,500		GLWB Hedge	. Exhibit 5	Equity/Index.	03/31/2020 .	CME	03/05/2020 .	3,026.0000	03/12/2020 .	2,740.3000	Sale	1,071,243	1,071,243			0005	250
SPH0	44	10,405,500	S&P 500 FUTURE Mar20	OLUD Hadaa	Exhibit 5	F 4 / I - d	00/04/0000	CME SNZ20JLFK8MNNCLQ0F39	00/00/0000	2,973.0000	00/10/0000	2,740.3000	0-1-	044 007	814,327			0005	250
SPRU	14	10,405,500	S&P 500 EMINI FUT JUN	GLWB Hedge	EXHIBIT 5	Equity/Index_	.03/31/2020 .	CINE	03/06/2020 .	2,973.0000	03/12/2020 .	∠,740.3000	Sale	814,327				0005	200
ESMO	39	4,800,555		GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,461.8232	03/13/2020	2,686.0517	Sale	(437,479)	(437,479)			0005	50
20110			S&P 500 FUTURE Jun20	02.15 1100g0		Equity/ maox.		One in the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the second of the secon							(101, 110)				
SPM0	31	19,530,000		GLWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,520.0000	.03/13/2020 .	2,705.0000	Sale	(1,434,023)	(1,434,023)			0005	250
			S&P 500 FUTURE Jun20																
SPM0	49			GLWB Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,727.9000	03/13/2020 .	2,705.0000	Sale	280,093	280,093			0005	250
ESM0		1, 107, 820	S&P 500 EMINI FUT JUN	GLWB Hedge	Exhibit 5	Equity/Index	06/20/2020	CME SNZ20JLFK8MNNCLQ0F39	02/12/2020	2,461.8232	02/17/2020	2,512.1643	Sale	(22.707)	(22,707)			0005	E0.
E3///0		1, 107,020	S&P 500 EMINI FUT JUN	ullib neuge	EXIIIDIT 5	Equity/Index.	06/30/2020 .	I CIVIE SINZZUJERKONINNUCLŲUPS9	03/12/2020 .	2,401.0202	03/17/2020 .	2,312.1043		(22,707)	(22,707)			0000	
ESM0	140	16,772,593		GLWB Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	03/16/2020 .	2,396.0847	03/17/2020 .	2,512.1643	Sale	(813,396)	(813,396)			0005	50
			S&P 500 EMINI FUT JUN									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
ESM0	400	47,532,070		GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/18/2020 .	2,376.6035	03/19/2020 .	2,390.7457	Sale	(285,243)	(285,243)			0005	50
			S&P 500 EMINI FUT JUN																
ESM0	14		20 S&P 500 EMINI FUT JUN	GLWB Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/18/2020 .	2,376.6035	03/24/2020 .	2,423.7573	Sale	(33,091)	(33,091)			0005	50
ESM0	135			GLWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/23/2020 .	2,211.9433	03/24/2020	2,423.7573	Sale	(1,430,554)	(1,430,554)			0005	50
20110			S&P 500 EMINI FUT JUN			Equity/ Index.		ONLEGGE NORMHOLOGI GO		2,211.0400				(1,400,004)	(1,100,004)				50
ESM0	46	6,494,777	20	GLWB Hedge	. Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/01/2020 .	2,823.8163	.05/08/2020 .	2,925.3433	Sale	(233,787)	(233,787)			0005	50
L			S&P 500 EMINI FUT JUN	-															
ESM0	3	424,613		GLWB Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/04/2020 .	2,830.7500	05/08/2020 .	2,925.3433	Sale	(14,206)	(14,206)			0005	50
ESM0	40	5.661.500	S&P 500 EMINI FUT JUN	GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	05/04/2020 .	2 220 7500	05/18/2020 .	2,948.4022	Sale	(235,543)	(235,543)			0005	EO
EOMU	40		S&P 500 EMINI FUT JUN	ULIID Heage	LAMBIL 3	Lqui ty/ index.		OWL		2,000.7500		2, 540.4022	sare	(200, 543)	(200,043)			0000	
ESM0	22	3, 145, 450		GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/05/2020 .	2,859.5000	.05/18/2020	2,948.4022	Sale	(97,923)	(97,923)			0005	50
			S&P 500 EMINI FUT JUN																
ESM0	48	6,822,000		GLWB Hedge	. Exhibit 5	Equity/Index.	.06/30/2020 .	CME	05/06/2020 .	2,842.5000	.05/18/2020 .	2,948.4022	Sale	(254,452)	(254,452)			0005	50
FOLIO		0.405.000	S&P 500 EMINI FUT JUN	OLUMP III I	E 1 11 14 E	F // .	00 (00 (0000	ONE ONIZOO II EKOMBAN OOFOO	05 (07 (0000	0.070.0005	05 (40 (0000	0.040.4000	6 1	(040, 070)	(040, 070)			0005	
ESMU	64	9, 185, 992	20 S&P 500 EMINI FUT JUN	GLWB Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/07/2020 .	2,870.6225	05/18/2020 .	2,948.4022	Sale	(249,278)	(249,278)			0005	50
ESM0	31	4,449,465		GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/07/2020 .	2,870.6225	05/20/2020	2,967.7909	Sale	(150,796)	(150,796)			0005	50
LOMO		, 400	S&P 500 EMINI FUT JUN	ound riouge	LAMBIT V	Equity/ midex.	. 30/00/2020 .	ONE ONE ONE ONE ONE OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER		2,070.0223	. 30/ 20/ 2020 .			(150,750)	(100,750)				
ESM0	7	1,004,718	20	GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	05/07/2020 .	2,870.6225	.05/21/2020 .	2,944.2500	Sale	(25,811)	(25,811)			0005	50
			S&P 500 EMINI FUT JUN																
ESM0	16			GLWB Hedge	. Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/12/2020 .	2,870.6619	.05/21/2020 .	2,944.2500	Sale	(58,965)	(58,965)			0005	50
EGNO	48		S&P 500 EMINI FUT JUN	O WD Hadaa	Evhibit E	East to / Ind	06 /20 /2000	CHE CN720 II EKOMBROLOGEGO	05/10/2000	0.070.6640	0E /07 /0000	2 020 2500	0-1-	(202 000)	(202 000)			0005	50
ESM0	48		20 S&P 500 EMINI FUT JUN	GLWB Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/12/2020 .	2,870.6619	. 05/21/2020 .	3,030.2500	Sale	(383,298)	(383,298)			0000	
ESM0	33			GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	05/12/2020 .	2,870.6619	06/02/2020	3,077.7500	Sale	(341,892)	(341,892)			0005	50
20110	[,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	S&P 500 EMINI FUT JUN					O MANOGEN TO MINIOL QUI OU				2,0111100			(0,1,002)				
ESM0	18	2,583,596		GLWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/12/2020 .	2,870.6619	06/03/2020 .	3,118.8673	Sale	(223, 492)	(223,492)			0005	50

SCHEDULE DB - PART B - SECTION 2

								uture Contracts Terminated Dece		OI Cullell									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation M		. 19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,		T ()	Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
T: 1	Number			Income	Schedule/	of	or		. .	- ··	Termina-	- · ·	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional	5	Generation	Exhibit	Risk(s)	Expira-	. .	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	5.	Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
ESM0	67	9,413,766	S&P 500 EMINI FUT JUN	GLWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/13/2020 .	2,810.0794	06/03/2020	3,118.8673	Sale	(1,034,840)	(1,034,840)			0005	50
LOMO			S&P 500 EMINI FUT JUN	dLiib fledge	. LAMBIT J	Equity/ Index.	00/00/2020 .	ONE ONE ONE ONE ONE ONE	03/ 10/ 2020 .	22,010.0734	.,00/00/2020 .		oare	(1,004,040)	(1,004,040)			0003	
ESM0	72	10,116,286	20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.05/13/2020	2,810.0794	.06/05/2020 .	3, 187.6293	Sale	(1,359,611)	(1,359,611)			0005	50
			S&P 500 EMINI FUT JUN																
ESM0	21	2,950,583	S&P 500 EMINI FUT JUN	GLWB Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/13/2020 .	2,810.0794	.06/08/2020 .	3,227.7228	Sale	(438,651)	(438,651)			0005	50
ESM0	14	2,043,300	20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/30/2020	CMESNZ20JLFK8MNNCLQ0F39	.05/19/2020	2 919 0000	.06/08/2020 .	3,227.7228	Sale	(216, 189)	(216, 189)			0005	50
20110			S&P 500 EMINI FUT JUN	ozno noogo	- LANGER O	Equity/ maox		O'RESOLITION NO CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTR			. 30, 00, 2020 .	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(210,100)	(210,100)				
ESM0	22	3,210,900	20	GLWB Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME	05/19/2020 .	2,919.0000	06/09/2020 .	3,227.5000	Sale	(339,473)	(339,473)			0005	50
FOMO	58	0 557 175	S&P 500 EMINI FUT JUN 20	OL NID III-d	Fubible F	F: 4 /1d	00/00/0000	CHE CHIZOO II EKOMBROLOOFOO	05/00/0000	0.050.7500	00 (00 (0000	0.007.5000	0-1-	(000,000)	(000,000)			0005	
ESMO			S&P 500 EMINI FUT JUN	GLWB Hedge	Exhibit 5	Equity/Index_	.06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	_05/22/2020	2,950.7500	06/09/2020 .	3,227.5000	Sale	(802,900)	(802,900)			0005	
ESMO	73	11,091,438	20	GLWB Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/29/2020 .	3,038.7500	06/09/2020 .	3,227.5000	Sale	(689,347)	(689,347)			0005	50
			S&P 500 FUTURE Jun20																
SPM0	386	263,242,350		GLWB Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CME	03/12/2020 .	2,727.9000	.06/09/2020 .	3,227.5000	Sale	(48,213,105)	(48,213,105)			0005	250
SPM0	30	18,315,000	S&P 500 FUTURE Jun20		Evhibi+ E	Emil tu / Inday	06 /20 /2020	CNE CNIZOO II EKOMANOLOOEGO	02/12/2020	2 442 0000	06 /00 /2020	2 227 5000	Colo	(5,891,382)	/E 001 202\			0005	250
SPMU	30	18,315,000	S&P 500 EMINI FUT SEP	GLWB Hedge	. Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,442.0000	06/09/2020 .	3,227.5000	Sale	(5,891,382)	(5,891,382)			0005	200
ESU0	90	14,380,386	20	GLWB Hedge	Exhibit 5	Equity/Index	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	_06/09/2020	3, 195.6414	.06/12/2020 .	3,029.7372	Sale	746,030	746,030	L		0005	50
			S&P 500 EMINI FUT SEP																
ESU0	10	1,608,175	20	GLWB Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.3500	06/12/2020 .	3,029.7372	Sale	93,251	93,251			0005	50
ESU0	143	22,996,903	S&P 500 EMINI FUT SEP	GLWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	_06/09/2020	2 216 2500	.06/15/2020 .	3,057.6046	Sale	1, 134, 227	1, 134, 227			0005	50
L000		22,000,000	S&P 500 EMINI FUT SEP	dLiib fledge	. LAIIIDIT J	Equity/ Index.	03/00/2020 .	ONE ONE ONE ONE ONE ONE	00/03/2020	0,210.0000	.,00/ 13/ 2020 .	9,037.0040						0000	
ESU0	67	10,774,940	20	GLWB Hedge	. Exhibit 5	Equity/Index.	.09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	06/15/2020 .	3,057.6046	Sale	531,589	531,589			0005	50
			S&P 500 EMINI FUT SEP																
ESU0	251	40,365,820	20 FULL OF D	GLWB Hedge	Exhibit 5	Equity/Index_	09/30/2020 .	CME	06/09/2020 .	3,216.4000	.06/16/2020 .	3, 107. 1052	Sale	1,370,240	1,370,240			0005	50
ESU0	47	7,558,540	S&P 500 EMINI FUT SEP	GLWB Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3 216 4000	.06/17/2020 .	3, 104.7500	Sale	262,114	262, 114			0005	50
2000			S&P 500 EMINI FUT SEP	all bridge	LXIIIDI C O	Equity/ index.		ONE SOLE TOWN TO LEGO TO			.30/11/2020 .							0000	
ESU0	69	11,096,580	20	GLWB Hedge	Exhibit 5	Equity/Index.	. 09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	.06/23/2020 .	3, 121.7500	Sale	326 , 156	326 , 156			0005	
			S&P 500 EMINI FUT SEP																
ESU0	55		S&P 500 EMINI FUT SEP	GLWB Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	06/29/2020 .	3,043.5000	Sale	475, 167	475, 167			0005	50
ESU0	93	14.956.260	20	GLWB Hedge	Exhibit 5	Equity/Index.	. 09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	_06/09/2020	3,216.4000	06/30/2020	3.084.3478	Sale	613.521	613,521			0005	50
			S&P 500 EMINI FUT SEP																
ESU0	10	1,608,200	20	GLWB Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/09/2020 .	3,216.4000	07/02/2020 .	3, 120.7500	Sale	47,770	47,770			0005	50
ECIO	30	4,824,600	S&P 500 EMINI FUT SEP	CL WP. Hadaa	Evhibit E	East tu / Ind	.09/30/2020	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020	2 216 4000	07/06/2000	3, 168.7500	0-1-	71,307	71,307			0005	
ESU0	30	4,824,600	20 S&P 500 EMINI FUT SEP	GLWB Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	OWE SINEZUJERNOMINIULIQUE39	00/09/2020 .	3,210.4000	.07/06/2020 .	ا100.7000 ق	Sale	/1,30/				0000	50
ESU0	51	8,201,820	20	GLWB Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	07/14/2020 .	3, 188.7500	Sale	70,222	70,222			0005	50
			S&P 500 EMINI FUT SEP	,				l						, , , , , , , , , , , , , , , , , , ,					
ESU0	60	9,649,200	20 FUT OFF	GLWB Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/09/2020 .	3,216.4000	07/15/2020 .	3,218.9813	Sale	(8,080)	(8,080)			0005	50
ESU0	50	8.041.000	S&P 500 EMINI FUT SEP	GLWB Hedge	. Exhibit 5	Eguity/Index.	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	06/09/2020	3 216 4000	08/03/2020 .	3,286.0000	Sale	(174,280)	(174,280)			0005	50
L000			S&P 500 EMINI FUT SEP	OLID Houge	LAIIIVIL J	Lqui ty/ mdex.	. 307 007 2020 .	OWE STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO ST		, 2 10 . 4000	.30/00/2020 .			(1/4,200)	(1/4,200)			0000	
ESU0	30	4,824,600	20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME	06/09/2020	3,216.4000	.08/10/2020 .	3,354.7500	Sale	(207,693)	(207,693)			0005	50
FOLIO			S&P 500 EMINI FUT SEP	at we at a			00 (00 :	0.00	00 (00 :		00/40/								
ESU0	59	9,488,380	20 S&P 500 EMINI FUT SEP	GLWB Hedge	. Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020	3,216.4000	.08/12/2020 .	3,374.2500	Sale	(465,988)	(465,988)	<u> </u>		0005	50
ESU0	50	8,041,000	SAP SOU EMINI FUI SEP 20	GLWB Hedge	Exhibit 5	Equity/Index	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020	3.216 4000	08/24/2020 .	3,424.7500	Sale	(521, 155)	(521, 155)			0005	50
			S&P 500 EMINI FUT SEP					O RESOLUTION TO THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT OF THE CONTRACT O						(321,100)	(52., 100)				
ESU0	50	8,041,000	20	GLWB Hedge	. Exhibit 5	Equity/Index.	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020	3,216.4000	.08/25/2020 .	3,440.0000	Sale	(559, 280)	(559, 280)			0005	50
FOLIO	400	40,000,000	S&P 500 EMINI FUT SEP	OLIED III 4	E 1 11 14 E	F 14 /1 /	00 (00 (0000	ONE ON TOO II EVOLUTION COSTOR	00 (00 (0000	0.040.4000	00 (00 (0000	0 474 7500		(4 000 011)	(4 000 011)			0005	
ESU0	100	16,082,000	S&P 500 EMINI FUT SEP	GLWB Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	08/26/2020 .	3,474.7500	Sale	(1,292,311)	(1,292,311)			0005	50
ESU0	42	6.754.440	20	GLWB Hedge	. Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/09/2020	3,216.4000	08/27/2020	3.483.2500	Sale	(560,620)	(560,620)			0005	50
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ESU0	145	23,318,900	20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020 .	3,216.4000	.09/02/2020 .	3,577.7081	Sale	(2,620,298)	(2,620,298)			0005	50

SCHEDULE DB - PART B - SECTION 2

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EZO 70 11.637.85 SAP 500 EMINI FUT DEC 50 11.637.85 SAP 500 EMINI FUT DEC 50 LB Hedge EXhibit 5 Equity/Index 1.2/31/2020 CME SIZ2OLLFR8INNCLOF39 09/09/2020 3,325.1000 09/15/2020 3,380.1667 Sale (.228,126) 0005 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 3,380.1667 Sale (.228,126) 0005 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 3,380.1667 Sale (.228,126) 0005 09/09/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/15/2020 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 09/09/2020 3,325.1000 0	E970	100	21 612 150		GI WR Hadaa	Evhibit 5	Equity/Inde	10/01/0000	CHE SHOOM II EVOLUNIO COEGO	00/00/2020	2 205 1000	00/14/2020	2 275 6040	0.1-	(200, 000)	(300,000)			0005	En
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ESZO 110 18,288,650 20	ESZ0	70	11,637,850	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	09/15/2020 .	3,390.1667	Sale	(228, 126)	(228, 126)			0005	50
ESZO	F070	140	10 000 050		OL NID III-d	Fubible F	Foreign (1 and	10 /01 /0000	ONE ON TOO IL EVOLUNIO COEGO	00/00/0000	0 005 1000	00 (05 (0000	2 200 2522	0.1	100 550	100 550			0005	
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ESZO 60 102 16,98,010 20 16,98,010 20 16,98,010 20 16,98,010 20 20 20 20 20 20 20 20 20 20 20 20 20	ESZ0	95	15,794,225		GLWB Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.09/09/2020 .	3,325.1000	.09/28/2020 .	3,342.1606	Sale	(81,571)	(81,571)			0005	50
ESZO 102 16,958,010 102 16,958,010 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20 20	5070				0.1110		<u> </u>	10 (04 ::	015	00 (00 :		00 (00 ::								
ESZO	ESZ0	60	9,975,300		GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	09/30/2020 .	3,343.9410	Sale	(56,859)	(56,859)			0005	50
ESZO 68 11,305,340 SAP 500 EMINI FUT DEC 20 CLIB Hedge Exhibit 5 Equity/Index 12/31/2020 CME SNZ20JLFKBMNNCL00F39 09/09/2020 3,325.1000 10/09/2020 3,325.1000 10/09/2020 3,467.7500 Sale (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891) (485,891)	ESZ0	102	16,958.010		GLWB Hedge	. Exhibit 5	Equity/Index	12/31/2020	CME SNZ20JLFK8MNNCL00F39	.09/09/2020	3,325.1000	10/07/2020	3,410.0000	Sale	(433.562)	(433.562)			0005	50
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ESZO	ESZ0	79	13, 134, 145	20	GLWB Hedge	Exhibit 5	Equity/Index	12/31/2020	CME SN720. II FK8MNNO! OOF39	09/09/2020	3,325 1000	10/12/2020	3.526 0000	Sala	(793 998)	(793 998)			0005	50
ESZO		1		S&P 500 EMINI FUT DEC																
ESZO	ESZ0	64 .	10,640,320	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	10/22/2020 .	3,446.7500	Sale	(389,639)	(389,639)			0005	50
SAP 500 EMINI FUT DEC	F970	100	17 055 5/0	SAY SOU EMINI FUI DEC	GI WR Hadna	Evhibit 5	Fauity/Index	12/31/2020	CME SM730 II EKOMMINI OOE30	00/00/2020	3 335 1000	10/20/2020	3 303 0000	Çala	110 70/	110 704			0005	En
	LOZU		17,300,340	S&P 500 EMINI FUT DEC	outing Heage	LAIIIDIL J	Lqui ty/ mdex.	12/01/2020 .	SNZZOGLI NOMINICLUOF39			10/23/2020 .			110,734				0000	0لا
	ESZ0	62	10,307,810	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/02/2020 .	3,299.5000	Sale	79,013				0005	50

SCHEDULE DB - PART B - SECTION 2

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation N		19	20
				Description											16	17	18	Hedge	
				of Item(s)			5								<u>.</u> .			Effective-	
				Hedged,		T (-)	Date of						Indicate	0	Gain	Gain (Loss)		ness at	
	Numahar			Used for	Cabadula/	Type(s)	Maturity				Tarmina		Exercise,	Cumulative	(Loss)	Used to		Inception	Value of
Ticker	Number of	Notional		Income Generation	Schedule/ Exhibit	of Risk(s)	or Expira-		Trade	Transaction	Termina- tion	Termination	Expiration, Maturity or	Variation Margin at	Recognized	Adjust Basis		and at Termination	Value of One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	in Current Year	of Hedged Item	Deferred	(b)	Point
Cyllibol	Contracts	Amount	S&P 500 EMINI FUT DEC	or replicated	identifier	(a)	tion	Exchange	Date	TITICE	Date	11100	Oale	Terrimation	i c ai	item	Deletted	(b)	1 Ollic
ESZ0	168	27,930,840	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/03/2020 .	3,361.7488	Sale	(308,793)	(308,793)			0005	50
			S&P 500 EMINI FUT DEC																
ESZ0	62	10,307,810	S&P 500 EMINI FUT DEC	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/04/2020 .	3,436.4080	Sale	(345,402)	(345,402)			0005	50
ESZ0	88	14,630,440	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/05/2020 .	3,506.2689	Sale	(797,637)	(797,637)			0005	50
			S&P 500 EMINI FUT DEC																
ESZ0	42	6,982,710	20 S&P 500 EMINI FUT DEC	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/06/2020 .	3,502.5016	Sale	(372,778)	(372,778)			0005	50
ESZ0	155	25,769,525	20 SAP 500 EMINI FUI DEC	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/09/2020	3.547.7062	Sale	(1,726,068)	(1,726,068)			0005	50
			S&P 500 EMINI FUT DEC	-		Equity/ maox.						,							
ESZ0	74	12,302,870	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/13/2020 .	3,582.0000	Sale	(950,945)	(950,945)			0005	50
ESZ0	58	9.642.790	S&P 500 EMINI FUT DEC	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/09/2020	3 325 1000	11/16/2020 .	3,620.7500	Sale	(857,710)	(857,710)			0005	50
L320			S&P 500 EMINI FUT DEC	dLiib rieuge	LXIIIDIT J	Lqui ty/ illuex.	12/31/2020 .	OWL SINZZODEI KOMINNOEQOI 59	03/ 03/ 2020 .	3,323.1000	11/10/2020 .	3,020.7300		(037,710)	(657,710)			0003	00
ESZ0	49	8,146,495	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/23/2020 .	3,574.2545	Sale	(610,703)	(610,703)			0005	50
E070	109	40 404 705	S&P 500 EMINI FUT DEC	OL WD. LL. 4	F 1 11 14 F	F 14 (1 4	40 (04 (0000	ONE ON TOO IL EVOLUNIO COECO	00 (00 (0000	0.005.4000	44 (04 (0000	0.000.0000	0.1	(4.075.404)	(4.075.404)			0005	50
ESZ0	109	18, 121, 795	20 S&P 500 EMINI FUT DEC	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	11/24/2020 .	3,632.3629	Sale	(1,675,194)	(1,675,194)			0005	50
ESZ0	82	13,632,910	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39		3,325.1000	12/01/2020 .	3,661.5000	Sale	(1,379,700)	(1,379,700)			0005	50
			S&P 500 EMINI FUT DEC																
ESZ0	42	6,982,710	20 S&P 500 EMINI FUT DEC	GLWB Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020 .	3,325.1000	12/02/2020 .	3,668.5000	Sale	(721,375)	(721,375)			0005	50
ESZ0	81	13,466,655	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/09/2020	3.325.1000	12/04/2020 .	3,697.2500	Sale	(1,507,662)	(1,507,662)			0005	50
			S&P 500 EMINI FUT DEC																
ESZ0	372	61,846,860	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME	09/09/2020 .	3,325.1000	12/09/2020 .	3,702.0000	Sale	(7,012,288)	(7,012,288)			0005	50
ESZ0	86	14,369,967	S&P 500 EMINI FUT DEC 20	GLWB Hedge	Exhibit 5	Equity/Index	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/17/2020	3 3/1 8520	12/09/2020 .	3,702.0000	Sale	(1,549,115)	(1,549,115)			0005	50
L020		14,000,307	S&P 500 EMINI FUT DEC	uLiib rieuge	LAIIIDIT J	Equity/ much.	12/01/2020 .	ONE STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO STREET TO ST		0,041.0020	12/03/2020 .	5,702.0000		(1,040,110)	(1,040,110)			0000	
ESZ0	25	4, 133, 438	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME	09/18/2020 .	3,306.7500	12/09/2020 .	3,702.0000	Sale	(494,202)	(494,202)			0005	50
ESZ0	67	10.968.125	S&P 500 EMINI FUT DEC 20	GLWB Hedge	Exhibit 5	Emilty/Index	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/21/2020 .	2 274 0672	12/09/2020 .	3,702.0000	Sale	(1,433,950)	(1,433,950)			0005	E0.
E320	07	10,900,123	S&P 500 EMINI FUT DEC	GLWD neage	EXIIIDIT 5	Equity/Index.	12/31/2020 .	OWE	09/21/2020 .	3,274.0072	12/09/2020 .	702.0000 عربی		(1,455,950)	(1,433,930)			0005	
ESZ0	248	40,968,050	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/22/2020 .	3,303.8750	12/09/2020 .	3,702.0000	Sale	(4,938,143)	(4,938,143)			0005	50
F070	90	44 544 004	S&P 500 EMINI FUT DEC	OL WD. LL. 4	F 1 11 14 F	F 14 (1 4	40 (04 (0000	ONE ON TOO IL EVOLUNIO COECO	00 (00 (0000	0.005.5000	40 (00 (0000	0.700.0000	0.1	(0.444.504)	(0.444.504)			0005	50
ESZO	90	14,514,921	S&P 500 EMINI FUT DEC	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	09/23/2020 .	3,225.5380	12/09/2020 .	3,702.0000	Sale	(2,144,584)	(2,144,584)			0005	50
ESZ0	40	6,707,413	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	10/06/2020 .	3,353.7063	12/09/2020 .	3,702.0000	Sale	(696,811)	(696,811)			0005	50
			S&P 500 EMINI FUT DEC											.=	.=				
ESZ0	72	12,611,411	20 S&P 500 EMINI FUT DEC	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/13/2020 .	3,503.1696	12/09/2020 .	3,702.0000	Sale	(716, 193)	(716, 193)	·		0005	50
ESZ0	50	8,701,250	20	GLWB Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	10/14/2020	3,480.5000	12/09/2020 .	3,702.0000	Sale	(554,030)	(554,030)			0005	50
			S&P 500 EMINI FUT DEC																
ESZ0	25	4,342,813	20 ENINE ELLE DEC	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/15/2020 .	3,474.2500	12/09/2020 .	3,702.0000	Sale	(284,827)	(284,827)			0005	50
ESZ0	102	17,432,625	S&P 500 EMINI FUT DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	10/19/2020	3,418 1618	12/09/2020 .	3,702.0000	Sale	(1,448,147)	(1,448,147)			0005	50
			S&P 500 EMINI FUT DEC			qu. cy/ 11100%.													
ESZ0	138	23,414,955	20	GLWB Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CME	10/26/2020 .	3,393.4717	12/09/2020 .	3,702.0000	Sale	(2,129,620)	(2,129,620)			0005	50
ESZ0	186	30,366,918	S&P 500 EMINI FUT DEC	GLWB Hedge	. Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	10/28/2020	3 265 2600	12/09/2020 .	3,702.0000	Sale	(4,062,726)	(4,062,726)			0005	50
L020			S&P 500 EMINI FUT DEC	ULIID Houge	LAIIIVIL J	Equity/ muex.	12/01/2020 .	OWE	10/20/2020		12/03/2020 .			(4,002,720)	(4,002,720)			0000	
ESZ0	18	2,940,300	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME	10/30/2020 .	3,267.0000	12/09/2020 .	3,702.0000	Sale	(391,600)	(391,600)			0005	50
E070	74	10 017 000	S&P 500 EMINI FUT DEC	O WP Hadaa	Evhibi+ E	Earli to / 1 = 4	10/01/0000	ONE 04700 # EVOLUBATO 00500	11/09/2020	0 554 0574	10/00/0000	2 700 0000	0-1	(524,530)	/E04 E00\			0005	
ESZ0	/	12,617,968	S&P 500 EMINI FUT DEC	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	1/09/2020 .	3,554.3571	12/09/2020 .	3,702.0000	Sale	(524,530)	(524,530)	ļ ļ-		0000	50
ESZ0	107	18,899,843	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/12/2020 .	3,532.6810	12/09/2020 .	3,702.0000	Sale	(906,457)	(906,457)			0005	50
5070		,	S&P 500 EMINI FUT DEC	al IIID 11 1			40 (04 :	0.00			10 (00 ::				,				
ESZ0	44	7,933,200	S&P 500 EMINI FUT DEC	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	11/17/2020	3,606.0000	12/09/2020 .	3,702.0000	Sale	(211,446)	(211,446)	·		0005	50
ESZ0	69	12,311,325	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/18/2020	3,568.5000	12/09/2020 .	3,702.0000	Sale	(460,962)	(460,962)			0005	50
		, ,												, , , , , , , , , , , , , , , ,	, ,,				

SCHEDULE DB - PART B - SECTION 2

							rutui	e Contracts Terminated Dece	FILIDEL 9 I	or Current	i cai								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation N		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
F070	50	0 440 040	S&P 500 EMINI FUT DEC	OLUMB III I	E 1 11 14 E	F 14 // 1	40 (04 (0000	ONIZOO II EKOMBAIOLOOFOO	44 (00 (0000	0 554 0500	40 (00 (0000	0.700.0000		(000.704)	(000 704)			0005	50
ESZ0	53	9,410,813	20 S&P 500 EMINI FUT DEC	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 CME	SNZ20JLFK8MNNCLQ0F39 .	11/20/2020 .	3,551.2500	12/09/2020 .	3,702.0000	Sale	(399,784)	(399,784)			0005	50
ESZ0	35	6,364,937	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 . CME	SNZ20JLFK8MNNCLQ0F39	11/27/2020	3,637.1071	12/09/2020	3,702.0000	Sale	(113,758)	(113,758)			0005	50
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	S&P 500 EMINI FUT DEC	· ·							, .,,			,	, , , , , , , , , , , , , , , , , , , ,				
ESZ0	87	15,738,815	20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 CME .	SNZ20JLFK8MNNCLQ0F39 .	11/30/2020 .	3,618.1184	12/09/2020 .	3,702.0000	Sale	(365,373)	(365,373)			0005	50
F070	44	0.055.050	S&P 500 EMINI FUT DEC	OLUD Hadaa	FULLIFIE F	F 4 / I = d =	10 /01 /0000	CNIZOO II EI/OHABIOI OOEOO	10 /00 /0000	0.004.7500	10 (00 (0000	2 700 0000	0-1-	(00.700)	(00.700)			0005	
ESZ0	44		S&P 500 EMINI FUT MAR	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 CME	SNZ20JLFK8MNNCLQ0F39 .	12/03/2020 .	3,661.7500	12/09/2020 .	3,702.0000	Sale	(88,796)	(88,796)			0005	
ESH1	64	11,729,100	21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2021 . CME .	SNZ20JLFK8MNNCLQ0F39	12/09/2020 .	3,665.3438	12/15/2020 .	3,686.5319	Sale	(68, 185)	(68, 185)			0005	50
			S&P 500 EMINI FUT MAR																
ESH1	20	3,693,900	21	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2021 CME	SNZ20JLFK8MNNCLQ0F39	12/09/2020	3,693.9000	12/15/2020	3,686.5319	Sale	7,257	7,257			0005	50
ESH1	25	4,617,375	S&P 500 EMINI FUT MAR	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2021 . CME	SNZ20JLFK8MNNCLQ0F39	12/09/2020	3.693.9000	12/16/2020	3,695.7500	Sale	(2,452)	(2,452)			0005	50
LOITI	20		S&P 500 EMINI FUT MAR	OLIID Heage	LAIIIDIT 3	Equity/ Index.	.,007 0 17 202 1 OML	ONZZOOLI NOIMWOLQOI GO		0,030.3000	12/ 10/2020 .			(2, 402)	(2,402)			0003	
ESH1	36	6,649,020	21	GLWB Hedge	Exhibit 5	Equity/Index_	.03/31/2021 CME	SNZ20JLFK8MNNCLQ0F39	12/09/2020	3,693.9000	.12/17/2020	3,713.2500	Sale	(35,031)	(35,031)			0005	50
			S&P 500 EMINI FUT MAR				l												
ESH1	94	17,361,330	S&P 500 EMINI FUT MAR	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2021 CME	SNZ20JLFK8MNNCLQ0F39 .	12/09/2020 .	3,693.9000	12/28/2020 .	3,727.1587	Sale	(156,843)	(156,843)			0005	
ESH1	47	8.680.665	21	GLWB Hedge	Exhibit 5	Equity/Index	.03/31/2021 CME	SNZ20JLFK8MNNCLQ0F39	12/09/2020	3,693.9000	.12/31/2020	3,745.5000	Sale	(121,523)	(121,523)			0005	50
2011			US 5YR NOTE (CBT) Mar	ozno noogo		Interest	1,50,01,2021	0.123021.1101111102401.00						(121,020)	(121,020)				
FVH0	26	2,600,000	20	GLWB Hedge	. Exhibit 5	Rate	03/31/2020 CBT	1UAUICT04EQ4D06ZH473 .	11/26/2019 .	119.0469	. 01/07/2020 .	118.9297	Sale	2,922	2,922			0005	1,000
51410	75	7 500 000	US 5YR NOTE (CBT) Mar	ar we are		Interest	00/04/0000	4111110704504500711470	11 (00 (0010	110 0100	0.1 (0.1 (0.000	440 4000		(07.045)	(07.045)			0005	4 000
FVH0	75	7,500,000	US 5YR NOTE (CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	03/31/2020 _ CBT	1UAUICT04EQ4D06ZH473 .	11/26/2019	119.0469	01/24/2020 .	119.4063	Sale	(27,315)	(27,315)			0005	1,000
FVH0	52	5,200,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 . CBT	1UAUICT04EQ4D06ZH473 .	11/26/2019	119.0469	01/27/2020 .	119.8047	Sale	(39,657)	(39,657)			0005	1,000
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	US 5YR NOTE (CBT) Mar			Interest								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
FVH0	5	500,000	20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 CBT .	1UAUICT04EQ4D06ZH473 .	11/27/2019 .	118.9531	01/27/2020 .	119.8047	Sale	(4,281)	(4,281)			0005	1,000
EVIIIO.		200, 000	US 5YR NOTE (CBT) Mar	OL WD. Lladas	FULLIFIE F	Interest	00 /04 /0000 ODT	4UAUL0T04F04D007U470	11/00/0010	110 0007	04 /07 /0000	110 0047	0-1-	(0.000)	(0.000)			0005	1,000
FVH0	د	300,000	US 5YR NOTE (CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	03/31/2020 CBT	1UAUICT04EQ4D06ZH473 .	11/29/2019 .	118.9297	01/27/2020 .	119.8047	Sale	(2,639)	(2,639)			0005	1,000
FVH0	11	1,100,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 . CBT	1UAUICT04EQ4D06ZH473	11/29/2019	118.9297	.01/30/2020	120 . 1875	Sale	(13,888)	(13,888)			0005	1,000
			US 5YR NOTE (CBT) Mar	-		Interest													
FVH0	11	1, 100,000	20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 CBT	1UAUICT04EQ4D06ZH473 .	12/03/2019 .	119.3359	01/30/2020 .	120 . 1875	Sale	(9,419)	(9,419)			0005	1,000
FVH0	45	4,500,000	US 5YR NOTE (CBT) Mar	GLWB Hedge	Exhibit 5	Interest Rate	.03/31/2020 CBT	1UAUICT04EQ4D06ZH473 .	12/05/2019	110 0006	01/30/2020	120 . 1875	Sale	(58,576)	(58,576)			0005	1,000
1 1110		,,500,000	US 5YR NOTE (CBT) Mar	OLIID Heage	LAIIIDIT 3	Interest		TONOTOTO-LQ-DOOZI HTO		110.0000	01/00/2020			(50,570)	(30,370)			0003	1,000
FVH0	6	600,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 . CBT .	1UAUICT04EQ4D06ZH473 .	12/05/2019 .	118.8906	01/31/2020 .	120.3125	Sale	(8,559)	(8,559)			0005	1,000
E1/1/0			US 5YR NOTE (CBT) Mar			Interest		, <u></u>	40 (05 : :-	,	04 (04 :	,							
FVH0	39	3,900,000	US 5YR NOTE (CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	03/31/2020 CBT	1UAU1CT04EQ4D06ZH473 .	12/06/2019 .	118.6875	01/31/2020 .	120.3125	Sale	(63,563)	(63,563)			0005	1,000
FVH0	30	3,000,000	20 STR NUIE (UBI) Mar	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 . CBT	1UAUICT04EQ4D06ZH473 .	12/06/2019 .	118 6875	.02/07/2020	119.9063	Sale	(36,707)	(36,707)			0005	1,000
. 1110			US 5YR NOTE (CBT) Mar	ozb Hougo		Interest	30, 01, 2020 . 1001	TOTO TO TEXT DOUGHT O		10.0070			Jare	(00,707)					
FVH0	6	600,000	20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 CBT	1UAUICT04EQ4D06ZH473 .	12/06/2019	118.6875	02/18/2020 .	119.9688	Sale	(7,716)	(7,716)			0005	1,000
EV/IIIO		4 000 000	US 5YR NOTE (CBT) Mar	OL HID. LL. 4	F 1 11 14 F	Interest	00 (04 (0000	#!!!!! OTO #EO #EO=::	40 (44 (00 10	410.01	00 (40 (000	410 0000		/10 ===	/40 555			0005	
FVH0	12	1,200,000	US 5YR NOTE (CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	.03/31/2020 . CBT	1UAUICT04EQ4D06ZH473 .	12/11/2019 .	118.8438	02/18/2020 .	119.9688	Sale	(13,557)	(13,557)			0005	1,000
FVH0	16	1,600,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 . CBT	1UAUICT04EQ4D06ZH473	12/11/2019	118.8438	.02/21/2020 .	120.3438	Sale	(24,076)	(24,076)			0005	1,000
		, ,	US 5YR NOTE (CBT) Mar			Interest								, ,	, ,				
FVH0	70	7,000,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 . CBT	1UAUICT04EQ4D06ZH473 .	12/13/2019 .	118.7031	02/21/2020 .	120.3438	Sale	(115, 182)	(115, 182)			0005	1,000
FVH0	30	3 000 000	US 5YR NOTE (CBT) Mar	GLWB Hedge	Exhibit 5	Interest	03/31/2020 027	HIMITOTOMEOMOCETUAZO	12/13/2019	110 7001	.02/24/2020 .	120.2969	0.1-	(47,957)	(47,957)			0005	1,000
FVIIV	30	3,000,000	US 5YR NOTE (CBT) Mar	ишир пеиде	LXIIIDIT 3	Rate Interest	03/31/2020 CBT	1UAUICT04EQ4D06ZH473 .	12/ 13/2019 .	118.7031		120.2969	Sale	(47,957)				0000	1,000
FVH0	54	5,400,000	20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 . CBT	1UAUICT04EQ4D06ZH473 .	12/17/2019	118.4375	.02/24/2020	120.2969	Sale	(100,667)	(100,667)			0005	1,000
			US 5YR NOTE (CBT) Mar			Interest													
FVH0	28	2,800,000	20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 CBT	1UAUICT04EQ4D06ZH473 .	12/19/2019 .	118.4141	02/24/2020 .	120.2969	Sale	(52,853)	(52,853)			0005	1,000
FVH0	20	3,200,000	US 5YR NOTE (CBT) Mar	GLWB Hedge	Exhibit 5	Interest Rate	.03/31/2020 . CBT	1UAUICT04EQ4D06ZH473 .	12/20/2019	118.3750	02/24/2020	120.2969	Sale	(61,654)	(61,654)			0005	1,000
1 111V			US 5YR NOTE (CBT) Mar	OLID House	LAIIIDIL J	Interest		10AUTUTU4EQ4D00ZR473		110.3/30		120.2909		(01,054)	(01,034)			0000	1,000
FVH0	10	1,000,000	20	GLWB Hedge	Exhibit 5	Rate	03/31/2020 . CBT .	1UAUICT04EQ4D06ZH473	12/26/2019 .	118.4375	02/24/2020 .	120.2969	Sale	(18,641)	(18,641)		<u></u>	0005	1,000

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							F	uture Contracts Terminated Dece	ember 31	of Current \	Year_								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	i
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional	5	Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
FVH0	45	4,500,000	US 5YR NOTE (CBT) Mar	GLWB Hedge	Exhibit 5	Interest Rate	.03/31/2020 .	CBT 1UAU1CT04EQ4D06ZH473	.01/02/2020 .	118.6719	02/24/2020 .	120.2969	Sale	(73,342)	(73,342)			0005	1,000
1 1110			US 5YR NOTE (CBT) Mar	Calib riougo	. Lambre o	Interest		TOTOTOTE GEOGRAPHO			02/ 24/ 2020 .			(10,012)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1
FVH0	5		20	GLWB Hedge	. Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/03/2020 .	119.0469	02/24/2020 .	120.2969	Sale	(6,273)	(6,273)			0005	1,000
FVH0	35		US 5YR NOTE (CBT) Mar 20	GLWB Hedge	Exhibit 5	Interest Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/08/2020 .	110 6075	02/24/2020 .	120.2969	Sale	(56,497)	(56,497)			0005	1,000
1 110			US 5YR NOTE (CBT) Mar	. OLIID Heage	. LXIIIDIT J	Interest	03/31/2020 .	TONOTOTO4EQ4D00ZF473	01/00/2020 .	110.0073	02/24/2020 .	120.2909		(30,437)				0003	1,000
FVH0	21	2,100,000	20	GLWB Hedge	. Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/13/2020 .	118.7500	02/24/2020	120.2969	Sale	(32,585)	(32,585)			0005	1,000
EV/110	-		US 5YR NOTE (CBT) Mar	OLUB II I	E 1 11 14 E	Interest	00 (04 (0000	ODT 4114111 OTO 4FO 4FO 0711470	04 /44 /0000	440 0540	00/04/0000	400,0000	0.1	(7.050)	(7.050)			0005	1 .000
FVH0			US 5YR NOTE (CBT) Mar	GLWB Hedge	. Exhibit 5	Rate Interest	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/14/2020 .	118.8516	02/24/2020 .	120.2969	Sale	(7,250)	(7,250)			0005	1,000
FVH0	3		20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020	CBT1UAUICT04EQ4D06ZH473 _	.01/14/2020	118.8516	02/24/2020	120.8594	Sale	(6,037)	(6,037)			0005	1,000
			US 5YR NOTE (CBT) Mar			Interest													
FVH0	25	2,500,000	US 5YR NOTE (CBT) Mar	GLWB Hedge	. Exhibit 5	Rate Interest	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/16/2020 .	118.86/2	02/24/2020 .	120.8594	Sale	(49,925)	(49,925)			0005	1,000
FVH0	30		20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020	CBT1UAUICT04EQ4D06ZH473	01/17/2020	118.8281	02/24/2020	120.8594	Sale	(61,082)	(61,082)			0005	1,000
			US 5YR NOTE (CBT) Mar			Interest													1
FVH0	10		US 5YR NOTE (CBT) Mar	GLWB Hedge	. Exhibit 5	Rate Interest	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/28/2020 .	119.6172	02/24/2020 .	120.8594	Sale	(12,469)	(12,469)			0005	1,000
FVH0	35		20	GLWB Hedge	Exhibit 5	Rate	.03/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	01/29/2020	119.8828	.02/24/2020	120.8594	Sale	(34,348)	(34,348)			0005	1,000
			US 5YR NOTE (CBT) Mar			Interest													
FVH0	90	9,000,000		GLWB Hedge	Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/04/2020 .	119.8281	02/24/2020 .	120.8594	Sale	(93,247)	(93,247)			0005	1,000
FVH0	60		US 5YR NOTE (CBT) Mar	GLWB Hedge	Exhibit 5	Interest Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.02/05/2020 .	119.6563	02/24/2020	120.8594	Sale	(72,477)	(72,477)			0005	1,000
1 1110	00	0,000,000	US 5YR NOTE (CBT) Mar	. OLIID Heage	. LXIIIDIT J	Interest	_00/01/2020 _	IDAOTOTO4EQ4D00ZF473	02/03/2020 .	119.0303	02/24/2020 .	120.0394		(12,411)	(12,4/1)			0003	1,000
FVH0	21		20	GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/06/2020 .	119.6406	02/24/2020 .	120.8594	Sale	(25,694)	(25,694)			0005	1,000
FVH0	70		US 5YR NOTE (CBT) Mar 20	GLWB Hedge	Exhibit 5	Interest	. 03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/12/2020 .	119.6953	02/24/2020 .	120.8594	Sale	(81,822)	(81,822)			0005	1,000
FVIIU	/0		US 5YR NOTE (CBT) Mar	. ULWD neuge	EXIIIDIT 5	Rate Interest	03/31/2020 .	TOAUTCTU4EQ4D002H473	02/ 12/2020 .	119.0900	02/24/2020 .	120.0394		(01,022)	(01,022)			0005	1,000
FVH0	20	2,000,000	20	GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	02/19/2020 .	119.8828	02/24/2020 .	120.8594	Sale	(19,627)	(19,627)			0005	1,000
T)(110	40	4 000 000	US 10YR NOTE FUT Mar 20		E 1 11 14 E	Interest	00 (04 (0000	ODT 41111110T04F04D00711470	40 (00 (0040	400.0500	10 (04 (0040	400 4000	0.1	(0.000)	(0.000)			0005	4 000
TYH0	13	1,300,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	. Exhibit 5	Rate Interest	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	12/20/2019 .	128.2500	12/31/2019 .	128.4063	Sale	(2,096)	(2,096)			0005	1,000
TYH0	6	600,000	OO TOTTI NOTE TOT MAT 20	GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	12/31/2019 .	0.0000	.01/01/2020 .	0.0000	Sale	16	16			0005	1,000
			US 10YR NOTE FUT Mar 20			Interest													
1YH0	43	4,300,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	Exhibit 5	Rate Interest	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/02/2020 .	128.6250	01/03/2020 .	129.3750	Sale	(32,466)	(32,466)			0005	1,000
TYH0	52	5,200,000	Joo TOTTL HOTE TOT MAT 20	GLWB Hedge	. Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/02/2020 .	128.6250	.01/06/2020	129.2500	Sale	(32,761)	(32,761)	[0005	1,000
			US 10YR NOTE FUT Mar 20)		Interest													
TYH0	5	500,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	. Exhibit 5	Rate Interest	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/09/2020 .	128.9063	.01/10/2020 .	129.0938	Sale	(962)	(962)			0005	1,000
TYH0	26	2,600,000	oo luin wuit rui mar 20	GLWB Hedge	. Exhibit 5	Rate	.03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/09/2020 .	128.9063	01/13/2020 .	128.9219	Sale	(536)	(536)			0005	1,000
			US 10YR NOTE FUT Mar 20)		Interest								,					
TYH0	2	200,000	LIO AOVE NOTE ELE	GLWB Hedge	. Exhibit 5	Rate	03/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	01/14/2020 .	129.1250	.01/16/2020 .	129.1563	Sale	(72)	(72)			0005	1,000
TYH0	24	2,400,000	US 10YR NOTE FUT Mar 20	GLWB Hedge	. Exhibit 5	Interest Rate	03/31/2020 .	CBT1UAUICT04EQ4D06ZH473	01/21/2020 .	120 5781	01/22/2020 .	129.5625	Sale	255	255			0005	1,000
11110			US 5YR NOTE (CBT) Jun	CEND Houge	LAMBIT V	Interest		IONOTOTOTE Q4DUOZIN73		120.0/01	. 30 11 221 2020 .	120.0020		200					
FVM0	210	21,000,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	120.7500	02/25/2020 .	121.5313	Sale	(165,078)	(165,078)			0005	1,000
FVM0	11		US 5YR NOTE (CBT) Jun 20	CI WR Hodge	. Exhibit 5	Interest Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020	120.7500	.02/26/2020	121.5938	Sale	(9,333)	(9,333)			0005	1,000
FVIIIU			US 5YR NOTE (CBT) Jun	GLWB Hedge	LAIIIDIT 3	Interest		IUAUTGTU4EQ4DU6ZH4/3	02/24/2020 .	120.7500	.3/2/20/20/20	121.0938		(9,333)	(9,333)			0000	1,000
FVM0	44	4,400,000	20	GLWB Hedge	Exhibit 5	Rate	06/30/2020 .	CBT1UAUICT04EQ4D06ZH473	02/24/2020 .	120.7500	.02/27/2020 .	121.7813	Sale	(45,587)	(45,587)			0005	1,000
EVI IO		000 000	US 5YR NOTE (CBT) Sep	CL WD Llades	FLILIA F	Interest	00 /00 /0000	AND AND AND AND AND AND AND AND AND AND	07/07/0000	405 7400	07/00/0000	405 7400		/00	(22)			0005	4 000
FVU0	6	600,000	US 5YR NOTE (CBT) Sep	. GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/07/2020 .	125.7188	.07/08/2020 .	125.7188	Sale	(28)	(28)			0005	1,000
FVU0	6	600,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/09/2020 .	125.7813	.07/10/2020	125.6875	Sale	534	534			0005	1,000
E1/110		0.000.000	US 5YR NOTE (CBT) Sep	OL WD. LL. J	5 1 11 14 5	Interest	00 (00 (000)	ODT	07/40/0000	405 00==	07/44/0005	405 776		/0 ====	(0.755			0005	
FVU0	30		US 5YR NOTE (CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/13/2020 .	125.6875	.07/14/2020	125.7734	Sale	(2,722)	(2,722)			0005	1,000
FVU0	6	600,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT 1UAUICTO4EQ4D06ZH473	.07/13/2020 .	125 6875	.07/17/2020	125.7578	Sale	(450)	(450)			0005	1,000

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							F	uture Contracts Terminated Dece	ember 31	of Current Year								
1	2	3	4	5	6	7	8	9	10	11 12	13	14	15		e in Variation I		19	20
				Description										16	17	18	Hedge	.
				of Item(s)													Effective-	
				Hedged,		T (-)	Date of					Indicate	0	Gain	Gain (Loss)		ness at	.
	Number			Used for	Schedule/	Type(s) of	Maturity			Termi		Exercise,	Cumulative Variation	(Loss)	Used to		Inception	\/alua of
Ticker	of	Notional		Income Generation	Exhibit	Risk(s)	or Expira-		Trade	Transaction tior		Expiration, Maturity or	Margin at	Recognized in Current	Adjust Basis of Hedged		and at Termination	Value of One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price Date		Sale	Termination	Year	Item	Deferred	(b)	Point
Cymbol	Contracts	Alliount	US 5YR NOTE (CBT) Sep	or replicated	identifier	Interest	tion	Exchange	Date	T TICC But	1 1100	Ouic	Terrimation	rear	item	Deletted	(5)	1 01111
FVU0	25	2,500,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/15/2020 .	125.757807/24/2	020125.8125	Sale	(1,487)	(1,487)			0005	1,000
51410	40	4 000 000	US 5YR NOTE (CBT) Sep	OLUMB III	F	Interest	00 (00 (0000	AUGUSTO 450 450 450 450 450 450 450 450 450 450	07/45/0000	405 7570 07 (04 (0			(0.474)	(0.474)			2005	
FVU0	19	1,900,000	20US 5YR NOTE (CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/15/2020 .	125.757807/31/2	020126.0938	Sale	(6,474)	(6,474)			0005	1,000
FVU0	10	1,000,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/16/2020 .	125.796907/31/2	020126.0938	Sale	(3,016)	(3,016)			0005	1,000
E1/1/0		400.000	US 5YR NOTE (CBT) Sep	OL WD. II.		Interest	00 (00 (0000	0DT 4UUUU 0T0 4F0 4D007U470	07 (40 (0000	405 7000 00 (07 (0			(050)	(050)			2005	
FVU0	4	400,000	US 5YR NOTE (CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/16/2020 .	125.796908/07/2	020126.0313	Sale	(956)	(956)			0005	1,000
FVU0	21	2,100,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/20/2020 .	125.750008/07/2	020126.0313	Sale	(6,007)	(6,007)			0005	1,000
EVI IO	^	000 000	US 5YR NOTE (CBT) Sep	OLWD II I	5 1 11 14 5	Interest	00 (00 (0000	ODT 4114110T04F04D0071479	07 (00 (0000	405 7500 00 (40 (0	405 0504		(4.007)	(4.007)			0005	4 000
FVU0	9	900,000	US 5YR NOTE (CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	.09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/20/2020 .	125.750008/19/2	020125.8594	Sale	(1,027)	(1,027)			0005	1,000
FVU0	35	3,500,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/20/2020 .	125.750008/25/2	020125.6484	Sale	3,386	3,386			0005	1,000
51410	40	4 000 000	US 5YR NOTE (CBT) Sep	OLUMB III		Interest	00 (00 (0000	0DT 4UUUU 0T0 4F0 4D007U470	07 (07 (0000	105 7100 00 (05 (0	105 0404		0.705	0.705			2005	
FVU0	42	4,200,000	US 5YR NOTE (CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	07/27/2020 .	125.742208/25/2	020125.6484	Sale	3,735	3,735			0005	1,000
FVU0	45	4,500,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020 .	CBT1UAUICTO4EQ4D06ZH473	07/28/2020 .	125.875008/25/2	020125.6484	Sale	9,979	9,979			0005	1,000
			US 5YR NOTE (CBT) Sep	-		Interest												
FVU0	34	3,400,000	US 5YR NOTE (CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/03/2020 .	126 . 1094 .08/25/2	020125.6484	Sale	15,508	15,508			0005	1,000
FVU0	35	3,500,000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT1UAUICT04EQ4D06ZH473	08/04/2020 .	126.218808/25/2	020125,6484	Sale	19,793	19,793			0005	1,000
			US 5YR NOTE (CBT) Sep			Interest												
FVU0	20	2,000,000	US 5YR NOTE (CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/05/2020 .	126.085908/25/2	020125.6484	Sale	8,654	8,654			0005	1,000
FVU0	40	4.000.000	20	GLWB Hedge	Exhibit 5	Rate	.09/30/2020	CBT1UAUICT04EQ4D06ZH473	.08/06/2020 .	126.1094 .08/25/2	020125,6484	Sale	18,245	18,245			0005	1,000
		, ,	US 5YR NOTE (CBT) Sep			Interest												·
FVU0	80	8,000,000	US 5YR NOTE (CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/10/2020 .	126.031308/25/2	020125.6484	Sale	30,239	30,239			0005	1,000
FVU0	25	2,500,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/11/2020 .	125.742208/25/2	020125.6484	Sale	2,224	2,224			0005	1,000
			US 5YR NOTE (CBT) Sep	-		Interest												
FVU0	30	3,000,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/12/2020 .	125.750008/25/2	020125.6484	Sale	2,903	2,903			0005	1,000
FVU0	12	1,200,000	US 5YR NOTE (CBT) Sep 20	GLWB Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/14/2020 .	125.742208/25/2	020125.6484	Sale	1,068	1,068			0005	1,000
			US 5YR NOTE (CBT) Sep			Interest												·
FVU0	28	2,800,000	US 5YR NOTE (CBT) Sep	GLWB Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/17/2020 .	125.789108/25/2	020125.6484	Sale	3,803	3,803			0005	1,000
FVU0	12	1,200,000	20	GLWB Hedge	Exhibit 5	Rate	09/30/2020 .	CBT1UAUICT04EQ4D06ZH473	08/20/2020 .	125.875008/25/2	020125.6484	Sale	2,662	2,662			0005	1,000
			US 5YR NOTE (CBT) Dec			Interest												·
FVZ0	80	8,000,000	20US 5YR NOTE (CBT) Dec	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/26/2020 .	125.851609/03/2	020126 . 1563	Sale	(24,761)	(24,761)			0005	1,000
FVZ0	10	1,000,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	08/28/2020 .	125.945309/03/2	020126 . 1563	Sale	(2, 157)	(2, 157)			0005	1,000
			US 5YR NOTE (CBT) Dec			Interest												
FVZ0	20	2,000,000	20US 5YR NOTE (CBT) Dec	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/28/2020 .	125.945309/04/2	020125.8203	Sale	2,404	2,404			0005	1,000
FVZ0	35	3,500,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT 1UAUICTO4EQ4D06ZH473	08/28/2020 .	125.945309/17/2	020126.0000	Sale	(2,082)	(2,082)			0005	1,000
			US 5YR NOTE (CBT) Dec			Interest												
FVZ0	5	500,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	08/28/2020 .	125.945309/18/2	020125.9844	Sale	(219)	(219)			0005	1,000
FVZ0	22	2,200,000	US 5YR NOTE (CBT) Dec 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAU1CT04EQ4D06ZH473	08/31/2020 .	126.000009/18/2	020125.9844	Sale	238	238			0005	1,000
			US 5YR NOTE (CBT) Dec			Interest												
FVZ0	1	100,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/02/2020 .	126.046909/18/2	020125.9844	Sale	59	59			0005	1,000
FVZ0	44	4,400,000	US 5YR NOTE (CBT) Dec 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT 1UAU1CT04EQ4D06ZH473	09/02/2020 .	126.046909/22/2	020126.0547	Sale	(556)	(556)			0005	1,000
			US 5YR NOTE (CBT) Dec			Interest												·
FVZ0	23	2,300,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	09/08/2020 .	125.976609/22/2	020126.0547	Sale	(1,907)	(1,907)			0005	1,000
FVZ0	16	1,600,000	US 5YR NOTE (CBT) Dec 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/09/2020 .	125.937509/22/2	020126.0547	Sale	(1,951)	(1,951)			0005	1,000
			US 5YR NOTE (CBT) Dec	-		Interest												
FVZ0	60	6,000,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/14/2020 .	126.046909/22/2	020126.0547	Sale	(758)	(758)			0005	1,000

SCHEDULE DB - PART B - SECTION 2

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,		l	Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
EV70	00		US 5YR NOTE (CBT) Dec	OLUID II I	E 1 11 14 E	Interest	40 /04 /0000	ODT 411111 OTO 4FO 4DOO711470	00 (45 (0000	400 0000	00 (00 (0000	400 0547	0.1	(4.547)	(4 547)			0005	4 000
FVZ0	26		US 5YR NOTE (CBT) Dec	. GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/15/2020 .	126.0000	09/22/2020 .	126.0547	Sale	(1,547)	(1,547)			0005	1,000
FVZ0	35		20	. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/16/2020 .	125.9375	09/22/2020 .	126.0547	Sale	(4,270)	(4,270)			0005	1,000
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	US 5YR NOTE (CBT) Dec	•		Interest					,,								
FVZ0	16	1,600,000	20	. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.09/28/2020 .	126.0781	10/02/2020 .	125.9688	Sale	1,673	1,673			0005	
EV70	15	1,500,000	US 5YR NOTE (CBT) Dec	OLUD Hadaa	FULLIFIE F	Interest	10/01/0000	ODT 4114111.0TO4F04D06711470	00/00/0000	100 0701	10 /07 /0000	125.6797	0-1-	5,905	5,905			0005	1,000
FVZ0	10		US 5YR NOTE (CBT) Dec	. GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/28/2020 .	126.0781	10/07/2020 .	123.0797	Sale					0005	1,000
FVZ0	25		20	. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	.09/28/2020 .	126.0781	10/14/2020 .	125.8984	Sale	4,372	4,372			0005	1,000
			US 5YR NOTE (CBT) Dec			Interest													1
FVZ0	8		20	. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/28/2020 .	126.0781	10/19/2020 .	125.7500	Sale	2,587	2,587			0005	1,000
FVZ0	12		US 5YR NOTE (CBT) Dec 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/29/2020 .	126, 1172	10/19/2020 .	125.7500	Sale	4.349	4,349			0005	1,000
1 120			US 5YR NOTE (CBT) Dec	. OLID Heage	LAIIIDIT 3	Interest	12/01/2020 .	IONOTOTO-LQ-DOOZIN-70	03/23/2020 .	120.1172	10/ 13/2020 .	120.7500		,043	, 040			0003	1,000
FVZ0	12	,200,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	09/29/2020 .	126 . 1172	10/20/2020 .	125.7266	Sale	4,630	4,630			0005	1,000
			US 5YR NOTE (CBT) Dec			Interest													1
FVZ0	21		US 5YR NOTE (CBT) Dec	. GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	09/30/2020 .	126.0156	10/20/2020 .	125.7266	Sale	5,970	5,970			0005	1,000
FVZ0	1		20	GLWB Hedge	Exhibit 5	Rate	.12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/01/2020 .	126.0156	10/20/2020 .	125.7266	Sale	285	285			0005	1,000
			US 10YR NOTE FUT Dec 20			Interest													
TYZ0	145	14,500,000		. GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	10/20/2020 .	138.8281	10/20/2020 .	138.7188	Sale	15, 130	15, 130			0005	1,000
TV70	15		US 10YR NOTE FUT Dec 20		FULLIFIE F	Interest	10/01/0000	CBT 1UAUICT04EQ4D06ZH473	10 /00 /0000	100 0001	10 /00 /0000	100 0105	0-1-	7 000	7 000			0005	1 000
TYZ0	10	1,500,000	US 5YR NOTE (CBT) Dec	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CB1	10/20/2020 .	138.8281	10/22/2020 .	138.3125	Sale	7,660	7,660			0005	1,000
FVZ0	17	1,700,000	20	. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	10/01/2020 .	126.0156	10/26/2020 .	125.6875	Sale	5,497	5,497			0005	1,000
			US 5YR NOTE (CBT) Dec	-		Interest													
FVZ0	42	4,200,000	20	. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/05/2020 .	125.7656	10/26/2020 .	125.6875	Sale	3,079	3,079			0005	1,000
FVZ0	18	1,800,000	US 5YR NOTE (CBT) Dec 20	. GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/05/2020 .	125.7656	10/28/2020 .	125.7734	Sale	(227)	(227)			0005	1,000
FVZU	10		US 5YR NOTE (CBT) Dec	. ULVID neuge	EXIIIDIT 3	Interest	12/31/2020 .	TOAUTCTU4EQ4D002H473	10/03/2020 .	123.7636	10/20/2020 .	125.7734		(221)	(221)			0003	1,000
FVZ0	79		20	. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	10/06/2020 .	125.7188	10/28/2020 .	125.7734	Sale	(4,702)	(4,702)			0005	
			US 5YR NOTE (CBT) Dec			Interest													1
FVZ0	43	4,300,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/08/2020 .	125.7578	10/28/2020 .	125.7734	Sale	(879)	(879)			0005	1,000
TYZ0	42	4.200.000	US 10YR NOTE FUT Dec 20	. GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	10/29/2020	138,4063	Sale	17.508	17,508			0005	1,000
			US 5YR NOTE (CBT) Dec	. ozna nougo		Interest		10.01010124.00021110			, 20, 2020 .				,000				
FVZ0	6		20	. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/08/2020 .	125.7578	10/30/2020 .	125.5938	Sale	956	956			0005	
EV70	00		US 5YR NOTE (CBT) Dec	OLWD Hadaa	F.L.L. F	Interest	10/01/0000	ODT #UNUOTO4E04D0071470	10 /00 /0000	405 7400	10 /00 /0000	405 5000		0.700	0.700			0005	1 000
FVZ0	33		US 5YR NOTE (CBT) Dec	. GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/09/2020 .	125.7109	10/30/2020 .	125.5938	Sale	3,708	3,708			0005	1,000
FVZ0	3		20	. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/09/2020 .	125.7109	11/03/2020 .	125.5391	Sale	502	502			0005	1,000
			US 5YR NOTE (CBT) Dec			Interest													·
FVZ0	30	3,000,000	20	. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/16/2020 .	125.8281	11/03/2020 .	125.5391	Sale	8,528	8,528			0005	
FVZ0	112	11,200,000	US 5YR NOTE (CBT) Dec 20	. GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	125.7500	11/03/2020 .	125.5391	Sale	23.084	23,084			0005	1,000
FV20	112	1,200,000	US 10YR NOTE FUT Dec 20		LAIIIDIT 3	Interest	12/31/2020 .	IUAUTCT04Eq4D002H4/3	10/20/2020 .	120.7000	11/00/2020 .	120.0391	ale	23,084	∠3,∪84	····		0000	1,000
TYZ0	91	9, 100,000		. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	11/04/2020 .	138.9219	Sale	(8,989)	(8,989)			0005	1,000
			US 10YR NOTE FUT Dec 20	0		Interest													
TYZ0	87	8,700,000	LIC EVD NOTE (CDT) P	. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	11/09/2020 .	137.5938	Sale	106,953	106,953			0005	1,000
FVZ0	218	21,800,000	US 5YR NOTE (CBT) Dec	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	125.7500	11/10/2020 .	125.2266	Sale	113,055	113,055			0005	1,000
1 120			US 10YR NOTE FUT Dec 20		LAMOIT U	Interest		IONOTOTOTE CHEDOUZINTO		125.7300	10/2020 .	120.2200		110,000	110,000				1,000
TYZ0	38	3,800,000		. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	11/13/2020 .	138 . 1250	Sale	26,528	26,528			0005	1,000
TV70	_		US 10YR NOTE FUT Dec 20			Interest	10 (01 (005		10 (00 (005	100 5:	44 (40 (0057	400 0:			.				1
TYZ0	7	700,000	US 5YR NOTE (CBT) Dec	. GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	11/16/2020 .	138.0469	Sale	5,434	5,434			0005	1,000
FVZ0	26	2.600.000	20 SIR NUIE (UBI) DEC	. GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	125.7500	11/17/2020 .	125.5469	Sale	5, 156	5, 156			0005	1,000
. 120			US 10YR NOTE FUT Dec 20			Interest		TOTOTOTOTE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE PRODUCTION OF THE P			/ 11/2020 .			, 100	, 100				1,300
TYZ0	54	5,400,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	11/18/2020 .	138 . 1875	Sale	34,323	34,323			0005	1,000

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		ge in Variation N		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
TV70	_	700 000	US 10YR NOTE FUT Dec 20		F 1 11 14 F	Interest	40 (04 (0000	ODT 4111110T04F04D00711470	40 (00 (0000	400 0004	44 (00 (0000	400 5450	0.1	0.450	0.450			0005	4 000
TYZ0	/	700,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	11/20/2020 .	138.5156	Sale	2, 153	2, 153			0005	1,000
TYZ0	26	2,600,000	03 TOTA NOTE TOT DEC 20	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	11/23/2020 .	138.3281	Sale	12,870	12,870			0005	1,000
			US 5YR NOTE (CBT) Dec	ozno noogo	- LANGER O	Interest		10/010/0124/0002/110	, 20, 2020										
FVZ0	171	17, 100,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	125.7500	11/24/2020 .	125.5625	Sale	31,236	31,236			0005	1,000
51170		20 202 202	US 5YR NOTE (CBT) Dec	ar we are	F	Interest	10 (01 (0000	ODT 44444000744704D0074470	10 (00 (0000	405 7500	11 (01 (0000	405 5547		45 504	45.504			0005	
FVZ0	239	23,900,000	US 5YR NOTE (CBT) Dec	GLWB Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	125.7500	11/24/2020 .	125.5547	Sale	45,524	45,524			0005	1,000
FVZ0	12	1,200,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/21/2020 .	125,6641	11/24/2020 .	125.5547	Sale	1,255	1,255			0005	1,000
		,200,000	US 5YR NOTE (CBT) Dec	aziib iloogo	- LAMBIT O	Interest		10.0101012(10002111011	, 2 ., 2020 .					,200	,,200				
FVZ0	97	9,700,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/21/2020 .	125.6719	11/24/2020 .	125.5547	Sale	10,899	10,899			0005	1,000
51170		400.000	US 5YR NOTE (CBT) Dec	ar we are	F	Interest	10 (01 (0000	ODT 44444000744704D0074470	10 (00 (0000	105 5005	11 (01 (0000	405 5547		40				0005	
FVZ0	4	400,000	US 5YR NOTE (CBT) Dec	GLWB Hedge	. Exhibit 5	Rate Interest	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/22/2020 .	125.5625	11/24/2020 .	125.5547	Sale	13	13			0005	
FVZ0	15	1,500,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/23/2020 .	125.5781	11/24/2020 .	125.5547	Sale	280	280			0005	1,000
			US 5YR NOTE (CBT) Dec	ozno noogo	- LAMBIT O	Interest		10/010/0124/0002/110											
FVZ0	103	10,300,000	20	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT1UAUICTO4EQ4D06ZH473	11/02/2020 .	125.6016	11/24/2020 .	125.5547	Sale	4,331	4,331			0005	1,000
			US 5YR NOTE (CBT) Dec			Interest													
FVZ0	234	23,400,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/04/2020 .	125.8359	11/24/2020 .	125.5547	Sale	64,681	64,681			0005	1,000
FVZ0	268	26,800,000	US 5YR NOTE (CBT) Dec 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/09/2020 .	125.2734	11/24/2020 .	125.5547	Sale	(76,671)	(76,671)			0005	1,000
1 120	200	20,000,000	US 5YR NOTE (CBT) Dec	OLIID Heage	LAIIIDIT J	Interest	12/01/2020 .	IDADTOTO-LQ-DOOZIA70		125.2704	11/24/2020 .	120.0047		(10,011)	(10,0/1)			0000	1,000
FVZ0	29	2,900,000	20	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/12/2020 .	125.4922	11/24/2020 .	125.5547	Sale	(1,952)	(1,952)			0005	1,000
			US 5YR NOTE (CBT) Dec			Interest													1
FVZ0	22	2,200,000	20	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/16/2020 .	125.4453	11/24/2020 .	125.5547	Sale	(2,512)	(2,512)			0005	1,000
FVZ0	5	500,000	US 5YR NOTE (CBT) Dec	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/20/2020 .	125.5938	11/24/2020 .	125.5547	Sale	172	172			0005	1,000
1 120			US 10YR NOTE FUT Dec 20		LXIII O	Interest		10/10/10/10/10/10/10/10/10/10/10/10/10/1		120.0000		120.0047							1,000
TYZ0	5	500,000		GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/20/2020 .	138.8281	11/24/2020 .	138.3125	Sale	2,554	2,554			0005	1,000
	_		US 10YR NOTE FUT Dec 20			Interest													
TYZ0	2	200,000	LIC 10VD NOTE FUT D 00	GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/21/2020 .	138.5625	11/24/2020 .	138.3125	Sale	491	491			0005	1,000
TYZ0	6	600.000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/21/2020 .	138,6094	11/24/2020 .	138.3125	Sale	1,752	1.752			0005	1,000
1120			US 10YR NOTE FUT Dec 20	OLIID Heage	LAIIIDIT J	Interest	12/01/2020 .	IONOTOTO-LQ-DOOZIA70			11/24/2020 .			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,752			0000	1,000
TYZ0	10	1,000,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/23/2020 .	138.3594	11/24/2020 .	138.3125	Sale	419	419			0005	1,000
			US 10YR NOTE FUT Dec 20			Interest													1
TYZ0	19	1,900,000	LIO 40VD NOTE EUT D. OO	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	10/26/2020 .	138.6250	11/24/2020 .	138.3125	Sale	5,843	5,843			0005	
TYZ0	4	400.000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	10/30/2020 .	138 . 1250	11/24/2020 .	138.3125	Sale	(769)	(769)			0005	1,000
1120			US 10YR NOTE FUT Dec 20		LAIIIDIT J	Interest	12/01/2020 .	IONOTOTO-LQ-DOOZIA70	10/00/2020 .	100.1200	11/24/2020 .	100.0123		(103)	(103)			0000	1,000
TYZ0	42	4,200,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/02/2020 .	138.2969	11/24/2020 .	138.3125	Sale	(867)	(867)	ļļ.		0005	1,000
			US 10YR NOTE FUT Dec 20			Interest													
TYZ0	62	6,200,000	LIC 10VD NOTE FUT D- 00	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	11/03/2020 .	138.0781	11/24/2020 .	138.3125	Sale	(14,843)	(14,843)			0005	1,000
TYZ0	70	7.000.000	US 10YR NOTE FUT Dec 20	GLWB Hedge	. Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/05/2020 .	138 0063	11/24/2020 .	138.3125	Sale	41,211	41,211			0005	1,000
1120			US 10YR NOTE FUT Dec 20		LAIIIDIL J	Interest	12/01/2020 .	10A010104LQ4D002F1473	1/03/2020 .		1/ 24/ 2020 .							0000	1,000
TYZ0	45	4,500,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/10/2020 .	137.4531	11/24/2020 .	138.3125	Sale	(38,898)	(38,898)			0005	1,000
			US 10YR NOTE FUT Dec 20			Interest													
TYZ0	59	5,900,000	LIG 40VD NOTE FUE D . CC	GLWB Hedge	. Exhibit 5	Rate	12/31/2020 .	CBT 1UAUICT04EQ4D06ZH473	11/12/2020 .	138 . 1563	11/24/2020 .	138.3125	Sale	(9,515)	(9,515)			0005	1,000
TYZ0	50	5,000,000	US 10YR NOTE FUT Dec 20	GLWB Hedge	Exhibit 5	Interest Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/17/2020 .	138,2969	11/24/2020 .	138.3125	Sale	(1,032)	(1,032)			0005	1,000
1120			US 10YR NOTE FUT Dec 20	out in rieuge	LAMBIL J	Interest	12/01/2020 .	10A010104L44D002F473		130.2909	11/24/2020 .	130.3123		1,032)	(1,002)			0000	1,000
TYZ0	30	3,000,000		GLWB Hedge	Exhibit 5	Rate	12/31/2020 .	CBT1UAUICT04EQ4D06ZH473	11/19/2020 .	138.3906	11/24/2020 .	138.3125	Sale	2, 194	2, 194			0005	1,000
			US 10YR NOTE FUT Mar 21	-		Interest								·					
TYH1	111	11,100,000	HO SIAD HOLE (ODE)	GLWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9141	11/25/2020 .	137.9219	Sale	(1,426)	(1,426)			0005	1,000
EVIII		800.000	US 5YR NOTE (CBT) Mar	O WD Hadaa	Evhibit E	Interest	00/01/0004	CBT1UAUICT04EQ4D06ZH473	11/04/0000	405 0750	11/05/0000	125.8984	0-1	(225)	(225)			0005	1,000
FVIII	8	800,000	US 10YR NOTE FUT Mar 21	GLWB Hedge	Exhibit 5	Rate Interest	.03/31/2021 .	IUAUTCTU4EQ4DU6ZH4/3	11/24/2020 .	125.8750	11/25/2020 .	125.8984	Sale	(225)	(225)	' 		0005	1,000
TYH1	21	2.100.000	oo ioiii noie Ioi mai 21	GLWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137,9141	11/30/2020 .	138,2031	Sale	(6, 175)	(6, 175)			0005	1,000
	,						p		r		p	p				P			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current '	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
1				Description		1									16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative		Used to		Inception	1
	Nimahar				Cabadula/	of	,				Termina-		,		(Loss)				Value of
·	Number	N		Income	Schedule/		or		- .			-	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			US 5YR NOTE (CBT) Mar			Interest													1
FVH1	20	2,000,000	21	GLWB Hedge	. Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	125.8750	11/30/2020 .	126.0391	Sale	(3,377)	(3,377)			0005	1,000
			US 10YR NOTE FUT Mar 21			Interest													1
TYH1		2,800,000		GLWB Hedge	. Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9141	12/02/2020 .	137 . 4219	Sale	13,641	13,641			0005	1,000
			US 10YR NOTE FUT Mar 21			Interest													1
IYH1	55	5,500,000	LIO 40VD NOTE EVE N	GLWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9141	12/04/2020 .	137.3750	Sale	29,372	29,372			0005	1,000
T)// 14	35	3.500.000	US 10YR NOTE FUT Mar 21	OLUMP III 4	E 1 11 14 E	Interest	00 (04 (0004	ODT 4114111.0T0.4F0.4D0.0711470	44 (04 (0000	407.0444	40 (00 (0000	137.6719	0.1	0.004	0.004			0005	1 .000
I YHI		3,500,000	US 5YR NOTE (CBT) Mar	GLWB Hedge	Exhibit 5	Rate Interest	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9141	12/09/2020 .		Sale	8,301	8,301			0005	1,000
EVIII	7		21	GLWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	125.8750	12/09/2020 .	125.8359	Sale	241	241			0005	1,000
1 VIII			US 5YR NOTE (CBT) Mar	. ULIID Heuge	LAIIIDIT 3	Interest	03/31/2021 .	TONOTOTO4EQ4D0021473	11/24/2020 .	123.0730	12/03/2020 .	125.0555		241	241			0003	1,000
EVH1	46	4,600,000		GLWB Hedge	Exhibit 5	Rate	03/31/2021	CBT 1UAUICTO4EQ4D06ZH473	.11/24/2020	125.8672	12/09/2020	125.8359	Sale	1,216	1,216			0005	1,000
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	US 10YR NOTE FUT Mar 21			Interest		1010101012410021110						,210	,210				1
TYH1	4	400.000	00 10111 NO12 1 01 mai 21	GLWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT 1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9141	12/14/2020 .	138.0781	Sale	(675)	(675)			0005	1,000
			US 5YR NOTE (CBT) Mar			Interest									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1
FVH1		3,900,000	21	GLWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT 1UAUICT04EQ4D06ZH473	.11/24/2020 .	125.8672	12/14/2020	126.0938	Sale	(9,024)	(9,024)			0005	1,000
			US 10YR NOTE FUT Mar 21			Interest													1
TYH1		1,700,000		GLWB Hedge	. Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9141	12/15/2020 .	137 . 8594	Sale	845	845			0005	1,000
			US 10YR NOTE FUT Mar 21			Interest													1
TYH1		400,000		GLWB Hedge	Exhibit 5	Rate	03/31/2021 _	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9141	12/21/2020	137.7813	Sale	512	512			0005	1,000
			US 5YR NOTE (CBT) Mar			Interest													1
FVH1		1,500,000	21	GLWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	125.8672	12/21/2020 .	125.9844	Sale	(1,829)	(1,829)			0005	1,000
5,014		0 400 000	US 5YR NOTE (CBT) Mar	OLUMB III I		Interest	00 (04 (0004	4111110704504500711470	44 (04 (0000	405 0070	40 (00 (0000	400 0700		/ 4 000	(4.000)			0005	1
FVH1	21	2,100,000	21	GLWB Hedge	Exhibit 5	Rate	. 03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	125.8672	12/22/2020 .	126.0703	Sale	(4,366)	(4,366)			0005	1,000
TVIII	32	3,200,000	US 10YR NOTE FUT Mar 21	GLWB Hedge	Exhibit 5	Interest Rate	.03/31/2021 .	ORT 4UMULOTO 4FO 4FO 6F0 7U479	11/24/2020 .	137.9141	12/23/2020	137.7656	Sale	4.590	4.590			0005	1,000
ITHI		3,200,000	US 10YR NOTE FUT Mar 21	LIND neage	. EXIIDIT 3	Interest	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9141	12/23/2020 .	137.7000	5a1e	4,390	4,590			0005	1,000
TVU1		800,000	US TOTH NOTE FOI MAI 21	GLWB Hedge	Exhibit 5	Rate	.03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9141	.12/28/2020	137.9063	Sale	22	23			0005	1,000
111111		000,000	US 10YR NOTE FUT Mar 21		LAIIIDIT 3	Interest	03/31/2021 .	TONOTOTO4EQ450021H73	11/24/2020 .		12/20/2020 .			20	25			0000	1,000
TYH1	7	700,000	00 TOTTI NOTE TOT MAT 21	GLWB Hedge	Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137 9141	12/29/2020 .	137.9219	Sale	(89)	(89)			0005	1,000
			US 5YR NOTE (CBT) Mar	OLID Hougo	LAMIDIC O	Interest		TOTOTOTOTE GENERAL TO						(00)	(00)				1,000
FVH1		2,400,000		GLWB Hedge	Exhibit 5	Rate	.03/31/2021	CBT 1UAUICT04EQ4D06ZH473	11/24/2020 .	125.8672	.12/29/2020		Sale	(5,553)	(5,553)			0005	1,000
			US 10YR NOTE FUT Mar 21			Interest													1
TYH1		300,000		GLWB Hedge	. Exhibit 5	Rate	03/31/2021 .	CBT1UAUICT04EQ4D06ZH473	11/24/2020 .	137.9141	12/31/2020 .	138.0625	Sale	(459)	(459)			0005	1,000
MFSM0	23		MSCI EAFE Mini JUN 20	GLWB Hedge	. Exhibit 5	Equity/Index.	06/19/2020 .	NYF 5493004R83R1LVX21L36	03/12/2020 .	1,463.6461		1,556.6121	Sale	(107,047)	(107,047)			0005	50
MFSM0	120		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF	.03/12/2020 .	1,463.6461	.03/13/2020 .	1,526.8634	Sale	(380,016)	(380,016)			0005	50
MFSM0	73		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index_	_06/19/2020 _	NYF 5493004R83R1LVX21L36	03/12/2020		.03/17/2020	1,446.0368	Sale	63,841	63,841			0005	50
MFSMO	200		MSCI EAFE Mini JUN 20	. GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF	03/12/2020 .		03/19/2020 .	1,380.2130	Sale	833, 144				0005	50
MFSMO	23		MSCI EAFE Mini JUN 20	. GLWB Hedge	Exhibit 5	Equity/Index.	06/19/2020 .	NYF	03/12/2020 .		03/20/2020 .	1,364.0000	Sale	114,457	114,457			0005	50
MFSMO	61 88		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	. 06/19/2020 .	NYF	03/12/2020 .	1,463.6461		1,466.2155	Sale	(8, 198)	(8, 198)			0005 0005	50
MFSMO	23		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index_	.06/19/2020 .	NYF 5493004R83R1LVX21L36 5493004R83R1LVX21L36	03/12/2020 .	1,463.6461 1.463.6461		1,521.3553	Sale	(254,442)	(254,442)			0005	50 50
MFSMO	23		MSCI EAFE Mini JUN 20 MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	06/19/2020 . 06/19/2020 .	NYF	03/12/2020 .	1,463.6461	03/26/2020 .	1,589.8212 1,572.1783	Sale Sale	(145,237)	(145,237)			0005	50
MFSM0	19		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	06/19/2020 .	NYF 5493004R83R1LVX21L36 5493004R83R1LVX21L36	03/12/2020 .	1.463.6461		1.571.9842	Sale	(103,033)	(103,033)			0005	50
MFSM0	33		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index	.06/19/2020 .	NYF 5493004R83R1LVX2IL36	03/12/2020		04/06/2020	1.559.5639	Sale	(158,459)	(158,459)			0005	50
MFSMO	34		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	06/19/2020 .	NYF	03/12/2020 .		04/07/2020	1,566.5727	Sale	(175, 176)	(175, 176)			0005	50
MFSM0	30		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	06/19/2020 .	NYF 5493004R83R1LVX2IL36	03/12/2020 .		04/07/2020 .	1,614.9143	Sale	(227,080)	(227,080)			0005	50
MFSM0	8		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020	NYF 5493004R83R1LVX2IL36	.03/12/2020		.04/14/2020	1,627.3500	Sale	(65,528)	(65,528)			0005	50
MFSMO	30		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index	.06/19/2020 .	NYF 5493004R83R1LVX21L36	.03/12/2020		04/17/2020	1,617.8149	Sale	(231,430)	(231,430)			0005	50
MFSM0	4		MSCI EAFE Mini JUN 20	GLWB Hedge	. Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX21L36	.03/12/2020 .	1,463.6461	04/22/2020	1,586.4000	Sale	(24,574)	(24,574)			0005	50
MFSM0	28		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	06/19/2020 .	NYF 5493004R83R1LVX21L36	03/12/2020 .	1,463.6461		1,621.7026	Sale	(221,444)	(221,444)			0005	50
MFSM0	19		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF	03/12/2020 .	1,463.6461		1,643.9483	Sale	(171,399)	(171,399)			0005	50
MFSM0	98		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF	_03/12/2020 _	1,463.6461		1,659.3953	Sale	(959,752)	(959,752)			0005	50
MFSM0	14		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF	03/12/2020 .		.05/20/2020 .	1,671.0111	Sale	(145,238)	(145,238)			0005	50
MFSMO	22		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	03/12/2020 .		05/21/2020 .	1,652.7000	Sale	(208,089)	(208,089)			0005	50
MFSMO	40		MSCI EAFE Mini JUN 20 MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	.06/19/2020 . .06/19/2020 .	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	03/12/2020 .		.05/26/2020 .	1,695.9156 1.764.4717	Sale Sale	(524,234) (496,010)	(524,234) (496,010)			0005 0005	50 50
MFSMO	30		MSCI EAFE MINI JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF	03/12/2020 .		.06/03/2020	1,764.4717	Sale	(496,010)	(496,010)			0005	50
MFSMO	41		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	06/19/2020 .	NYF	03/12/2020 .		.06/03/2020	1,823.2704	Sale	(428,419)	(897,646)			0005	50
MFSM0	14		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF 5493004R83R1LVX2IL36	03/16/2020 .		.06/08/2020 .	1.869.1158	Sale	(338,605)	(338,605)			0005	50

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							Fι	uture Contracts Terminated Dece	ember 31	of Current Yea	ar								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)			Data of						Indicata		0-:	0-:- (1)		Effective-	
				Hedged, Used for		Typo(s)	Date of Maturity						Indicate Exercise,	Cumulative	Gain	Gain (Loss)		ness at Inception	
	Number			Income	Schedule/	Type(s)	or			Te	ermina-		Expiration.	Variation	(Loss) Recognized	Used to Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade		tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date		Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
MFSMO	1		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF	03/18/2020 .		5/08/2020	1,869.1158	Sale	(25,306)	(25,306)	110111	Bololiou	0005	50
MFSMO	199		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index	06/19/2020	NYF	03/18/2020 .	1,363.1050 .06/		1,844.7768	Sale	(4,793,816)	(4,793,816)			0005	
MFSMO	40 62		MSCI EAFE Mini JUN 20 MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index_	.06/19/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	03/23/2020	1,349.9179 .06/		1,844.7768 1,844.7768	Sale Sale	(989,955)	(989,955) (956,352)			0005	50 50
MFSMO	49		MSCI EAFE Mini JUN 20	GLWB HedgeGLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	06/19/2020 06/19/2020	NYF	04/01/2020	1,487.767706/		1,844.7768	Sale	(874,963)	(874,963)			0005	50
MFSM0	17	1,258,100	MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF 5493004R83R1LVX21L36	04/03/2020	1,480.118206/	6/10/2020	1,844.7768	Sale	(310,061)	(310,061)			0005	50
MFSMO	20		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF	04/13/2020	1,599.972406/		1,844.7768	Sale	(244,923)	(244,923)			0005	
MFSMO	30		MSCI EAFE Mini JUN 20 MSCI EAFE Mini JUN 20	GLWB HedgeGLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	06/19/2020 06/19/2020	NYF	04/15/2020	1,572.892906/ 1.574.080006/		1,844.7768	Sale Sale	(408,004) (270,816)	(408,004) (270,816)			0005	50
MFSMO	11		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020	NYF 5493004R83R1LVX2IL36	.04/20/2020	1,591.940006/		1,844.7768	Sale	(139, 126)	(139, 126)			0005	50
MFSMO	31		MSCI EAFE Mini JUN 20	GLWB Hedge	. Exhibit 5	Equity/Index	06/19/2020	NYF	04/21/2020	1,559.346706/		1,844.7768	Sale	(442,601)	(442,601)			0005	50
MFSMO	34		MSCI EAFE Mini JUN 20 MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index_ Equity/Index_	.06/19/2020 .06/19/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	04/28/2020	1,630.664706/ 1.636.590006/		1,844.7768	Sale Sale	(364, 193)	(364, 193)			0005	50
MFSMO	34		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020	NYF 5493004R83R1LVX2IL36	.04/30/2020	1.636.5900 .06/		1,795.3758	Sale	(270, 138)	(270, 138)			0005	50
MFSMO	85		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020 .	NYF	.05/01/2020 .	1,600.851506/		1,795.3758	Sale	(827,233)	(827,233)			0005	50
MFSMO	26		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020	NYF	05/04/2020	1,599.890006/		1,795.3758	Sale	(254, 286)	(254,286)			0005	50
MFSMO	13 20		MSCI EAFE Mini JUN 20 MSCI EAFE Mini JUN 20	GLWB HedgeGLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	06/19/2020 06/19/2020	NYF	05/05/2020	1,603.400006/ 1.592.520006/	6/11/2020 6/11/2020	1,795.3758 1,795.3758	Sale Sale	(124,861)	(124,861)			0005	50
MFSMO	44		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	.06/19/2020	NYF 5493004R83R1LVX2IL36	.05/07/2020 .		6/11/2020	1,795.3758	Sale	(390,698)	(390,698)			0005	
MFSMO	36		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index	<u>.</u> 06/19/2020 .	NYF	.05/12/2020		6/11/2020 .	1,795.3758	Sale	(311,882)	(311,882)			0005	
MFSMO	65 35		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index.	06/19/2020	NYF	05/13/2020	1,609.192306/ 1.593.131106/		1,795.3758	Sale	(605,482)	(605, 482)			0005	
MFSMO	33		MSCI EAFE Mini JUN 20 MSCI EAFE Mini JUN 20	GLWB HedgeGLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	06/19/2020 .06/19/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	05/14/2020	1.636.6857 .06/		1,795.3758 1,795.3758	Sale Sale	(354, 136)	(354, 136)			0005	50
MFSMO	48		MSCI EAFE Mini JUN 20	GLWB Hedge	Exhibit 5	Equity/Index	.06/19/2020	NYF 5493004R83R1LVX2IL36	05/22/2020	1,645.7466 .06/		1,795.3758	Sale	(359,395)	(359,395)			0005	50
MFSM0	34		MSCI EAFE Mini JUN 20	GLWB Hedge	. Exhibit 5	Equity/Index.	06/19/2020	NYF	05/29/2020	1,725.147906/		1,795.3758	Sale	(119,589)	(119,589)			0005	
MFSU0 MFSU0	31		MSCI EAFE Mini SEP 20 MSCI EAFE Mini SEP 20	GLWB HedgeGLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	09/30/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	06/09/2020	1,837.915006/		1,766.3600 1,773.5844	Sale Sale	110,726	110,726			0005	50
MFSU0	18		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index	.09/30/2020	NYF	06/10/2020	1,835.611106/		1,773.5844	Sale	55,717	55,717			0005	50
MFSU0	37	3,401,848	MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF 5493004R83R1LVX21L36	.06/10/2020	1,838.836906/	6/15/2020	1,773.5844	Sale	120,497	120,497			0005	50
MFSU0	119 35		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	06/10/2020	1,838.836906/		1,797.1733 1.803.6024	Sale	247 , 192 61 , 452	247 , 192 61 , 452			0005	
MFSU0	35		MSCI EAFE Mini SEP 20 MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	09/30/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	06/10/2020	1,838.8369 .06/ 1,838.8369 .06/		1,805.6852	Sale Sale					0005	50
MFSU0	20		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF	.06/10/2020	1,838.8369 .06/		1,781.8850	Sale	56,833				0005	50
MFSU0	24		MSCI EAFE Mini SEP 20	GLWB Hedge	. Exhibit 5	Equity/Index.	09/30/2020	NYF	06/10/2020	1,838.836907/		1,785.0053	Sale	64,455	64,455			0005	50
MFSU0 MFSU0	15		MSCI EAFE Mini SEP 20 MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	09/30/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	06/10/2020	1,838.836907/		1,804.9318	Sale Sale	25,340 1,280	25,340			0005	50 50
MFSU0	49		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index	09/30/2020	NYF 5493004R83R1LVX2IL36	06/10/2020	1,838.8369 07/		1,856.2217	Sale	(42,884)	(42,884)			0005	50
MFSU0	88			GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF 5493004R83R1LVX21L36	06/10/2020	1,838.836908/		1,848.2845	Sale	(42,092)	(42,092)			0005	
MFSU0 MFSU0	9 10		MSCI EAFE Mini SEP 20 MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	09/30/2020	NYF	06/10/2020	1,838.836908/		1,864.9889 1,872.2846	Sale	(11,822)	(11,822)			0005	50
MFSU0	10		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020 09/30/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	06/10/2020	1.838.8369 08/		1,872.2846	Sale Sale	(16,783) (76,043)	(16,783)			0005	50
MFSU0	27		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF 5493004R83R1LVX2IL36	.06/10/2020	1,838.836908/		1,907.3853	Sale	(92,701)	(92,701)			0005	50
MFSU0	48		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	06/10/2020		3/24/2020	1,907.5797	Sale	(165,268)	(165,268)			0005	50
MFSU0 MFSU0	16 45		MSCI EAFE Mini SEP 20 MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	09/30/2020 09/30/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	06/11/2020 06/11/2020		3/24/2020 3/26/2020	1,907.5797 1,919.8000	Sale Sale	(139,644)	(139,644)			0005 0005	50
MFSU0	30		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF	. 06/11/2020	1.733.1432		1.913.1543	Sale	(420,243)	(420,245)			0005	50
MFSU0	59	5, 112,772	MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	.06/11/2020	1,733.143209/	0/02/2020	1,927.0188	Sale	(572,283)	(572,283)			0005	50
MFSU0	1		MSCI EAFE Mini SEP 20	GLWB Hedge	. Exhibit 5	Equity/Index.	09/30/2020	NYF	06/11/2020	1,789.564809/		1,927.0188	Sale	(6,879)	(6,879)			0005	
MFSU0	73 384		MSCI EAFE Mini SEP 20 MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index_ Equity/Index_	09/30/2020 09/30/2020	NYF	06/11/2020 06/11/2020	1,789.564809/ 1,789.564809/	9/09/2020 9/09/2020	1,898.4077 1.899.0380	Sale Sale	(397,710) (2,104,166)	(397,710)			0005	50 50
MFSU0	10		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	06/18/2020	1,792.517609/		1,899.0380	Sale	(2, 104, 100)	(2, 104, 100)			0005	50
MFSU0	17		MSCI EAFE Mini SEP 20	GLWB Hedge	. Exhibit 5	Equity/Index.	09/30/2020	NYF	06/24/2020	1,767.523309/		1,899.0380	Sale	(111,888)	(111,888)			0005	50
MFSU0	14		MSCI EAFE Mini SEP 20 MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index_	09/30/2020 09/30/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	06/24/2020	1,767.523309/		1,905.8970 1,905.8970	Sale Sale	(96,945)	(96,945)			0005	50 50
MFSU0	29		MSCI EAFE MINI SEP 20	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	09/30/2020	NYF	06/26/2020	1,766.3000 1.09/		1,905.8970	Sale	(202,588)	(202,588)			0005	50
MFSU0	40	3,602,755	MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF 5493004R83R1LVX21L36	07/09/2020	1,801.377309/	9/10/2020	1,905.8970	Sale	(209,277)	(209,277)			0005	50
MFSU0	23		MSCI EAFE Mini SEP 20	GLWB Hedge	. Exhibit 5	Equity/Index	09/30/2020	NYF 5493004R83R1LVX21L36	07/13/2020	1,809.756509/		1,905.8970	Sale	(110,698)	(110,698)			0005	50
MFSU0 MFSU0	17 40			GLWB HedgeGLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	09/30/2020 09/30/2020	NYF	07/20/2020 07/23/2020	1,864.247109/ 1.857.655009/		1,905.8970 1.905.8970	Sale Sale	(35,503)	(35,503)			0005	50 50
MFSU0	40		MSCI EAFE Mini SEP 20		Exhibit 5	Equity/Index.		THE CHOOSE HOUSE IN COLUMN 1	07/23/2020	1,857.655009/		1,905.8970	Sale	(96,722)	(146,901)			0005	50
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SCHEDULE DB - PART B - SECTION 2

							FI	uture Contracts Terminated Dece	ember 31	of Current \	<u>rear</u>								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration.	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
MFSU0	15		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	07/28/2020 .	1,860.7550		1.905.8970	Sale Sale	(33.946)	(33,946)	item	Deletted	0005	
MFSU0			MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF 5493004R83R1LVX2IL36	07/20/2020	1,852.9017		1,905.8970	Sale	(140,752)	(140,752)			0005	50
MFSU0	90		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index	09/30/2020	NYF 5493004R83R1LVX21L36	.07/31/2020		.09/10/2020 .	1,905.8970	Sale	(418,816)	(418,816)			0005	50
MFSU0	20		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	.09/30/2020	NYF 5493004R83R1LVX21L36	.08/05/2020		.09/10/2020	1,905.8970	Sale	(41,051)	(41,051)			0005	50
MFSU0	40		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF 5493004R83R1LVX21L36	08/13/2020		09/10/2020 .	1,905.8970	Sale	(1,727)	(1,727)			0005	
MFSU0	35		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	08/14/2020		09/10/2020 .	1,905.8970	Sale	(28,058)	(28,058)			0005	
MFSU0	29		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	08/20/2020		.09/10/2020 .	1,905.8970	Sale	(20,967)	(20,967)			0005	
MFSU0	26		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF	08/21/2020	1,881.7400		1,905.8970	Sale	(31,559)	(31,559)			0005	
MFSU0	11		MSCI EAFE Mini SEP 20 MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	09/30/2020 09/30/2020	NYF	08/27/2020	1,899.9867	09/10/2020 .	1,905.8970 1,905.8970	Sale Sale	(3,316) (6,115)	(3,316) (6,115)			0005 0005	50 50
MFSU0	40		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index.	09/30/2020	NYF 5493004R83R1LVX2IL36	09/01/2020		.09/10/2020 .	1,905.8970	Sale	(49.880)	(49.880)			0005	
MFSU0	27		MSCI EAFE Mini SEP 20	GLWB Hedge	Exhibit 5	Equity/Index	09/30/2020	NYF 5493004R83R1LVX2IL36	09/08/2020	1,861.8725		1,905.8970	Sale	(59,593)	(59,593)			0005	50
MFSZ0	26		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	.09/09/2020		.09/10/2020 .	1,872.4000	Sale	26,090				0005	50
MFSZ0	23	2, 176, 476	MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	09/09/2020	1,892.5880	09/11/2020 .	1,888.7250	Sale	4,306	4,306			0005	
MFSZ0	20		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	09/09/2020		09/14/2020	1,900.1550	Sale	(7,686)	(7,686)			0005	
MFSZ0	43		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index	12/31/2020	NYF	09/09/2020	1,892.5880		1,909.6755	Sale	(36,994)	(36,994)			0005	
MFSZ0	65		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	09/09/2020	1,892.5880		1,865.1756	Sale	88,704				0005	
MFSZ0 MFSZ0	18		MSCI EAFE Mini DEC 20 MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	12/31/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	09/09/2020	1,892.5880	10/02/2020	1,861.6056	Sale Sale	27,777	27,777			0005	50 50
MFSZ0	23		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020 12/31/2020	NYF 5493004R83R1LVX2IL36	09/09/2020	1,892.5880		1,912.0357	Sale	(22,501)	(22,501)			0005	
MFSZ0	25		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	.09/09/2020	1,892.5880		1,922.4290	Sale	(37,450)	(37,450)			0005	50
MFSZ0	16		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	.09/09/2020		.10/16/2020	1.882.8000	Sale	7.735	7.735			0005	50
MFSZ0	29	2,744,253	MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX21L36	.09/09/2020	1,892.5880	10/29/2020	1,793.5448	Sale	143,440	143,440			0005	50
MFSZ0	20		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	09/09/2020	1,892.5880		1,783.5300	Sale	108,939	108,939			0005	50
MFSZ0	28		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX2IL36	09/09/2020	1,892.5880	11/02/2020 .	1,808.7714	Sale	117, 177	117, 177			0005	
MFSZ0	38		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	09/09/2020	1,892.5880	11/03/2020 .	1,856.7796	Sale	67,810	67,810			0005	
MFSZ0	49 59		MSCI EAFE Mini DEC 20 MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	09/10/2020	1,899.4727	11/03/2020	1,856.7796 1,920.7250	Sale Sale	104,307				0005 0005	50 50
MFSZ0			MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	12/31/2020 12/31/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	09/10/2020 .		11/05/2020 .	1,920.7250	Sale	(03,045)	(27,271)			0005	50
MFSZ0	92		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	.09/10/2020		11/09/2020 .	1,979.8111	Sale	(370, 103)	(370, 103)			0005	50
MFSZ0	36		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX21L36	09/10/2020		11/13/2020	2,015.9182	Sale	(209,816)	(209,816)			0005	50
MFSZ0	24		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index	.12/31/2020	NYF 5493004R83R1LVX21L36	.09/10/2020	1,899.4727		2,036.6917	Sale	(164,805)	(164,805)			0005	50
MFSZ0	57		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX21L36	09/10/2020	1,899.4727	11/24/2020	2,072.5773	Sale	(493,687)	(493,687)			0005	50
MFSZ0	84		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	09/10/2020	1,899.4727	12/01/2020 .	2,085.4842	Sale	(781,747)	(781,747)			0005	
MFSZ0	8		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	09/10/2020	1,899.4727	12/04/2020	2, 103.3000	Sale	(81,578)	(81,578)			0005	
MFSZ0	229		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index	12/31/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	09/10/2020 09/18/2020	1,899.4727	12/09/2020	2,095.0936	Sale Sale	(2,241,220)	(2,241,220)			0005 0005	50 50
MFSZ0	32		MSCI EAFE Mini DEC 20 MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	12/31/2020 12/31/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	09/18/2020	1,896.7900 1.847.8854		2,095.0936 2,095.0936	Sale	(317,476)	(593,585)			0005	50
MFSZ0	140		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX2IL36	09/21/2020	1,848,0886		2,095.0936	Sale	(1,729,867)	(1.729.867)			0005	50
MFSZ0	46		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	.12/31/2020	NYF 5493004R83R1LVX21L36	.10/13/2020		12/09/2020	2,095.0936	Sale	(447,746)	(447,746)			0005	50
MFSZ0	47	4,402,785	MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index	.12/31/2020	NYF 5493004R83R1LVX21L36	.10/15/2020	1,873.5255	.12/09/2020	2,095.0936	Sale	(520,964)	(520,964)			0005	50
MFSZ0	14	1,313,091	MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX21L36	10/19/2020	1,875.8444		2,095.0936	Sale	(153,558)	(153,558)			0005	50
MFSZ0	46		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF	10/26/2020	1,854.9078		2,095.0936	Sale	(552,701)	(552,701)			0005	
MFSZ0	31		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	10/27/2020	1,840.1613		2,095.0936	Sale	(395,329)	(395,329)			0005	
MFSZ0	60		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index	12/31/2020	THE CHOOSE HOUSE LEVEL TO SEE THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CO	10/28/2020	1,784.2418		2,095.0936	Sale	(932,912)	(932,912)			0005	50 50
MFSZ0 MFSZ0	22		MSCI EAFE Mini DEC 20 MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	12/31/2020 12/31/2020	NYF	11/10/202011/12/2020	1,996.8182	12/09/2020	2,095.0936 2,095.0936	Sale Sale	(108,234)	(108,234)			0005	50
MFSZ0	30		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX2IL36	11/18/2020	2.022.8633		2.095.0936	Sale	(108.524)	(108,524)			0005	
MFSZ0	17		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index	.12/31/2020	NYF 5493004R83R1LVX21L36	11/19/2020	2,039.8381		2,095.0936	Sale	(47,068)	(47,068)			0005	50
MFSZ0	71	7,207,056	MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX21L36	11/30/2020	2,030.1567	12/09/2020	2,095.0936	Sale	(230,948)	(230,948)			0005	50
MFSZ0	11		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX21L36	11/30/2020	2,030.1567	12/09/2020	2,098.5649	Sale	(37,690)	(37,690)			0005	50
MFSZ0	22		MSCI EAFE Mini DEC 20	GLWB Hedge	Exhibit 5	Equity/Index.	12/31/2020	NYF 5493004R83R1LVX21L36	12/07/2020	2,087.6364	12/09/2020	2,098.5649	Sale	(12, 152)	(12, 152)			0005	
MFSH1	13		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index_	.03/31/2021	NYF 5493004R83R1LVX2IL36	12/09/2020	2,090.2871	12/15/2020	2,116.4200	Sale	(17,064)	(17,064)			0005	
MFSH1	38		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2021	NYF	12/09/2020		12/16/2020	2, 120.8302	Sale	(58,258)	(58,258)			0005	50 50
MFSH1	33		MSCI EAFE Mini MAR 21 MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	03/31/2021 03/31/2021	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	12/09/2020	2,090.2871		2, 126.8541 2, 116.9074	Sale Sale	(60,532)	(60,532) (64,174)			0005	
MFSH1	30		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2021	NYF 5493004R83R1LVX2IL36	12/09/2020	2,090.2871		2.131.9533	Sale	(62,678)	(62,678)			0005	
MFSH1	20		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2021	NYF	.12/09/2020	2,090.2871		2, 147.2500	Sale	(57,082)	(57,082)			0005	
MFSH1	14		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF	12/12/2019	2,000.4538		2,054.5000	Sale	(37,916)	(37,916)			0005	
MFSH1	28	2,800,635	MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF 5493004R83R1LVX21L36	.12/12/2019	2.000.4538	.01/06/2020	2.036.6636	Sale	(50,860)	(50,860)	L		0005	50

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							Fi	uture Contracts Terminated Dece	ember 31	of Current Yea	ar								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or			То	ermina-		Expiration.	Variation	_ ' .' .	_		and at	Value of
Tielcon	of	Notional			Exhibit	0.	<u> </u>		Trada			Tarmination	,		Recognized	Adjust Basis			
Ticker				Generation		Risk(s)	Expira-		Trade		tion	Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date		Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
MFSH1	20		MSCI EAFE Mini MAR 21 MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	12/12/2019		/08/2020	2,037.6200	Sale	(37,285)	(37,285)			0005	50
MFSH1	35			GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	.03/31/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	12/12/201912/12/2019	2,000.4538 .01/		2,043.8000	Sale Sale	(76,064)	(76,064)			0005 0005	50
MFSH1	29			GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF	12/12/2019	2,000.4538 .01/		2,053.3125	Sale	(86,804)	(86,804)			0005	50
MFSH1	11			GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF	12/12/2019	2.000.453801/		2.047.6000	Sale	(25,996)	(25,996)			0005	50
MFSH1	61		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF 5493004R83R1LVX2IL36	12/12/2019	2,000.453801/		2,009.8147	Sale	(28,913)	(28,913)			0005	50
MFSH1	32		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index	.03/31/2020	NYF 5493004R83R1LVX2IL36	12/12/2019	2,000.4538 .02/		1,978.5000	Sale	34,936	34,936			0005	50
MFSH1	112			GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF 5493004R83R1LVX21L36	.12/12/2019	2.000.4538 .02/		2.011.0504	Sale	(60,006)	(60,006)			0005	50
MFSH1	57	5,701,293	MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF 5493004R83R1LVX21L36	12/12/2019	2,000.453802/	2/05/2020	2,030.6930	Sale	(86,520)	(86,520)			0005	50
MFSH1	16	1,600,363	MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF 5493004R83R1LVX21L36	12/12/2019	2,000.453802/		2,021.5688	Sale	(16,987)	(16,987)			0005	50
MFSH1	46			GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	12/12/2019	2,000.453802/		2,033.9961	Sale	(77,421)	(77,421)			0005	50
MFSH1	13			GLWB Hedge	Exhibit 5	Equity/Index	03/31/2020	NYF	12/12/2019	2,000.453802/		2,042.5000	Sale	(27,407)	(27,407)			0005	50
MFSH1	28		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	12/12/2019	2,000.453802/		2,017.7000	Sale	(24,311)	(24,311)			0005	50
MFSH1	30		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	12/12/2019	2,000.453802/		1,886.0233	Sale	171,468	171,468			0005	50
MFSH1	115		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	WIT OROGOWINGSTIEVZETEGO	12/12/2019	2,000.453803/		1,843.8876	Sale	899,573	899,573			0005	50
MFSH1	46 56		MSCI EAFE Mini MAR 21 MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index_ Equity/Index_	03/31/2020 03/31/2020	NYF 5493004R83R1LVX21L36 NYF 5493004R83R1LVX21L36	12/12/2019	2,000.453803/ 2.000.453803/	3/03/2020	1,829.4353	Sale Sale	393,069	393,069			0005	50
MFSH1	20		MSCI EAFE MINI MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF	12/12/2019		3/04/2020	1,881.0320	Sale	144.832				0005	
MFSH1	36		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF 5493004R83R1LVX2IL36	.01/03/2020	2,029.4476 .03/		1,881.0320	Sale	266,934	266.934			0005	50
MFSH1	22		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index	03/31/2020	NYF 5493004R83R1LVX2IL36	01/03/2020	2,029.4476 .03/		1,724.3734	Sale	335,451	335,451			0005	50
MFSH1	16	, , , , , , , , , , , , , , , , , , , ,	MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF	.01/10/2020	2,032.200003/		1,724.3734	Sale	246 . 166	246, 166			0005	50
MFSH1	15			GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	.01/21/2020	2,043.463203/		1,724.3734	Sale	239,228	239,228			0005	50
MFSH1	23	2,349,983	MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF 5493004R83R1LVX21L36	01/21/2020	2,043.463203/		1,634.9000	Sale	469,711	469,711			0005	50
MFSH1	25	2,541,250	MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index	.03/31/2020	NYF 5493004R83R1LVX2IL36	.01/24/2020	2,033.0000 .03/	3/12/2020	1,483.8122	Sale	686,336	686,336			0005	50
MFSH1	120		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF 5493004R83R1LVX21L36	01/27/2020	1,990.549603/		1,483.8122	Sale	3,039,712	3,039,712			0005	50
MFSH1	11		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	01/29/2020	2,009.500003/		1,483.8122	Sale	289,063	289,063			0005	50
MFSH1	25		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	01/30/2020		3/12/2020	1,483.8122	Sale	654,971	654,971			0005	50
MFSH1	84			GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	01/31/2020	1,976.056303/		1,483.8122	Sale	2,066,926	2,066,926			0005	50
MFSH1	51			GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	.02/07/2020 .	2,016.792203/		1,483.8122	Sale	1,358,796	1,358,796			0005	50
MFSH1	31		MSCI EAFE Mini MAR 21 MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index. Equity/Index.	03/31/2020	NYF 5493004R83R1LVX2IL36 NYF 5493004R83R1LVX2IL36	02/13/202002/18/2020	2,025.854803/		1,483.8122	Sale Sale	839,982				0005 0005	50
MFSH1	35		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF 5493004R83R1LVX21L36	.02/10/2020	2,009.500003/		1,483.8122	Sale	911,271	911,271			0005	50
MFSH1	28		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF	.02/21/2020	1,995.315203/		1,483.8122	Sale	715,938	715,938			0005	50
MFSH1	160		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	.02/24/2020		3/12/2020	1,483.8122	Sale	3,433,059	3,433,059			0005	50
MFSH1	30		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	.03/31/2020	NYF 5493004R83R1LVX2IL36	.02/25/2020	1.882.6474 .03/		1.483.8122	Sale	598.075	598.075			0005	50
MFSH1	83	7,591,794	MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index	.03/31/2020	NYF	.02/27/2020	1,829.348003/		1,483.8122	Sale	1,433,481	1,433,481			0005	50
MFSH1	95	8,671,990	MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index	03/31/2020	NYF 5493004R83R1LVX21L36	02/28/2020	1,825.6821 .03/		1,483.8122	Sale	1,623,318	1,623,318			0005	50
MFSH1	48		MSCI EAFE Mini MAR 21	GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF 5493004R83R1LVX21L36	03/05/2020	1,829.254803/		1,483.8122	Sale	828,777	828,777			0005	50
MFSH1	49			GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	03/06/2020	1,803.001603/		1,483.8122	Sale	781,723	781,723			0005	50
MFSH1	100	8,291,112		GLWB Hedge	Exhibit 5	Equity/Index.	03/31/2020	NYF	03/09/2020	1,658.222403/	3/12/2020	1,483.8122	Sale	871,457	871,457			0005	50
E0110		4 000 455	S&P 500 EMINI FUT JUN	EIA II A	F 1 11 14 F	F	00 (00 (0005	ALE OLIGON EVOLUNIO	00 (40 (000	0 404 0000	147 (0000	0.540.4045		/40 0	//0.000			0000	ا ۔۔ ا
ESM0	16	1,969,459	20	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020	2,461.823203/	3/1//2020	2,512.1643	Sale	(40,369)	(40,369)			0006	50
ESMO	7	929.743	S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index	.06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	03/13/2020	2.656.4079 03/	1/17/2020	2,512.1643	Sale	50.443	50.443			0006	50
LOWU			S&P 500 EMINI FUT JUN	I in lieuge	LAMBIL J	Equity/ midex.	. 307 307 2020 .	OME		2,000.401000/	, 11/2020	∠, 512. 1043		,440				0000	
ESM0	12	1,433,850		FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020	CME	.03/16/2020 .	2,389.750003/	1/17/2020	2,512.1643	Sale	(73,521)	(73,521)			0006	50
LOMO		, 400,000	S&P 500 EMINI FUT JUN	T IN Houge	Eximple 0	Equity/ much.		ONE ONEEOOEI NOMENOEGO OO	1307 107 2020 1		, 11, 2020			(70,0E1)				0000	1
ESMO	10	1, 198, 042		FIA Hedge	Exhibit 5	Equity/Index	06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.03/16/2020	2,396.084703/	3/17/2020	2,512.1643	Sale	(58, 100)	(58, 100)			0006	50
		, , ,	S&P 500 EMINI FUT JUN			,,.								,					1
ESM0	5	599,021	20	FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.03/16/2020 .	2,396.084703/	3/18/2020	2,398.7500	Sale	(696)	(696)			0006	50
1	J		S&P 500 EMINI FUT JUN						1										₁ 1
ESM0	5	599,021	20	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	03/16/2020	2,396.084703/	3/19/2020	2,390.7457	Sale	1,305	1,305			0006	50
			S&P 500 EMINI FUT JUN			L												1	í l
ESM0	18	2, 156, 476		FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/16/2020 .	2,396.084703/	3/24/2020	2,423.7573	Sale	(25,013)	(25,013)			0006	50
EGNO	50	E 041 F00	S&P 500 EMINI FUT JUN	EIA Hadaa	Evhibi+ E	Emui tu / I pd	06 /20 /2020	CNE CN700 II EVOLUNIO COE CO	02/10/2022	0 076 6005 007	/24/2020	0 400 7570	0-1-	(110 105)	(110 105)			0006	F0.
ESM0	50	5,941,509	S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	03/18/2020	2,376.603503/	1/24/2020	2,423.7573	Sale	(118, 185)	(118, 185)			0006	00
ESM0	51	5,841,037		FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME	.03/20/2020	2,290.6026 .03/	8/24/2020	2,423.7573	Sale	(339,850)	(339,850)			0006	50
LOMO			S&P 500 EMINI FUT JUN	I IA Hougo	EVIIINI (A	Equity/ Hudx.		SNL200LI NORMANOLUUF 39		2,200.002000/	,, ET, EUEU			(000,000)	(000,000)			0000	
ESM0	13	1.488.892		FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.03/20/2020	2.290.6026 .03/	3/25/2020	2.466.7571	Sale	(114.578)	(114.578)			0006	50

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		_		_				uture Contracts Terminated Dece	1										
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation I		. 19	20
				Description											16	17	18	Hedge	
				of Item(s)			Date of						Indicate		Cain	Cain (Lasa)		Effective-	
				Hedged, Used for		Type(s)	Maturity						Exercise,	Cumulative	Gain	Gain (Loss) Used to		ness at Inception	
	Number			Income	Schedule/	of	or			-	Termina-		Expiration,	Variation	(Loss) Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			S&P 500 EMINI FUT JUN			(/										110111	20.004	(-)	
ESM0	7	771,477	20	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	03/23/2020 .	2,204.21880	03/25/2020 .	2,466.7571	Sale	(91,930)	(91,930)			0006	50
FOMO		110 011	S&P 500 EMINI FUT JUN	EIA III-dan	Fbibia F	F: 4 /1d	00/00/0000	CHE CHIZOO II EKOMBIOLOOFOO	00/00/0000	0.004.0400.0	00/00/0000	0.004.0000	0-1-	(00,000)	(00,000)			0000	50
ESM0		110,211	S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	03/23/2020 .	2,204.2188	03/20/2020 .	2,604.2628	Sale	(20,008)	(20,008)			0006	
ESM0	25	2,764,929	20	FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME	03/23/2020 .	2,211.9433	03/26/2020 .	2,604.2628	Sale	(490,549)	(490,549)			0006	50
	_		S&P 500 EMINI FUT JUN																
ESM0	5	552,986	S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/23/2020 .	2,211.9433	03/30/2020 .	2,612.1060	Sale	(100,071)	(100,071)			0006	50
ESMO	30	3,795,653	20	FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/27/2020 .	2,530.43500	03/30/2020 .	2,612.1060	Sale	(122,687)	(122,687)			0006	50
			S&P 500 EMINI FUT JUN			L													
ESMO	36	4,554,783	S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.03/27/2020 .	2,530.4350	04/02/2020 .	2,517.6852	Sale	22,734	22,734			0006	50
ESM0	9	1, 138, 696	20 EMINI FUI JUN	FIA Hedge	Exhibit 5	Equity/Index.	.,06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.03/27/2020 .	2,530.4350	04/06/2020 .	2,643.4500	Sale	(50,911)	(50,911)			0006	50
20110		, 100,000	S&P 500 EMINI FUT JUN	nougo	LAMBIT O	Equ. ty/ maox.		0.E2002.10mm10240100			0 17 007 2020 .								
ESMO	15	1,933,538	20	FIA Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	. 03/31/2020 .	2,578.0500	04/06/2020 .	2,643.4500	Sale	(49, 140)	(49, 140)			0006	50
ESMO	46	5,652,943	S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index.	.,06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	04/01/2020 .	2,457.80120	04/06/2020	2,643.4500	Sale	(427, 268)	(427, 268)			0006	E0.
E3///0	40		S&P 500 EMINI FUT JUN	rix neuge	EXIIIDIT 5	Equity/index.	.,00/30/2020 .	SIVEZUJERROMINIVOEQUES9	.,04/01/2020 .	2,457.0012	04/00/2020 .	2,043.4300		(427,200)	(421,200)			0000	
ESMO	7	860,230	20	FIA Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.04/01/2020 .	2,457.8012	04/07/2020 .	2,655.0205	Sale	(69,069)	(69,069)			0006	50
FOLIO		400.000	S&P 500 EMINI FUT JUN	F	F		00 (00 (0000	01/200 # 5/(01/81/01 00500	0.4./0.0./0.000	0 470 7500	04/07/0000	0.055.0005		(0.000)	(0.000)				
ESM0	1	123,938	S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index.	.,06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/03/2020 .	2,478.75000	04/07/2020 .	2,655.0205	Sale	(8,820)	(8,820)			0006	50
ESMO	8	991,500	20	FIA Hedge	Exhibit 5	Equity/Index_	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	_04/03/2020 _	2,478.7500	04/08/2020 .	2,737.6328	Sale	(103,601)	(103,601)			0006	50
			S&P 500 EMINI FUT JUN	-															
ESM0	4	495,750	20 S&P 500 EMINI FUT JUN	FIA Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	04/03/2020 .	2,478.75000	04/13/2020 .	2,757.2500	Sale	(55,724)	(55,724)			0006	50
ESM0	5		20 EMINI FUI JUN	FIA Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.06/08/2020 .	3,227.2500	06/09/2020 .	3,227.5000	Sale	(91)	(91)			0006	50
			90DAY EURO\$ FUTR Mar			Interest						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
EDH0	24	24,000,000	20	FIA Hedge	Exhibit 5	Rate	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	11/26/2019 .	98.29000	02/24/2020 .	98.3950	Sale	(6,445)	(6,445)			0006	2,500
EDH0	1/	14,000,000	90DAY EURO\$ FUTR Mar	FIA Hedge	Exhibit 5	Interest Rate	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/31/2019 .	98.2600	02/24/2020 .	98.3950	Sale	(4,810)	(4,810)			0006	2,500
LDIN		14,000,000	90DAY EURO\$ FUTR Mar	Th Houge	LAIIIDIT J	Interest	00/01/2020 .	ONE ONE ONE ONE OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OF THE OWNER OWNER OF THE OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWNER OWN	12/01/2013 .		02/24/2020 .			(4,010)	(4,010)			0000	2,500
EDH0	16	16,000,000	20	FIA Hedge	Exhibit 5	Rate	.03/31/2020 .	CME	.02/10/2020 .	98.36500	02/24/2020 .	98.3950	Sale	(1,297)	(1,297)			0006	2,500
EDM0	50	50,000,000	90DAY EURO\$ FUTR Jun	FIA Hedge	Exhibit 5	Interest Rate	.06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.02/24/2020 .	98.6150	00/40/0000	99.5350	Sale	(115,302)	(445 000)			0006	2,500
EDMU			90DAY EURO\$ FUTR Jun	FIA neage	EXHIBIT 5	Interest	00/30/2020 .	SNZ2UJLFR8///NNULQUF39	02/24/2020 .	98.6130	03/12/2020 .	99.5350	5a1e	(115,302)	(115,302)			0006	2,500
EDM0	4	4,000,000	20	FIA Hedge	Exhibit 5	Rate	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.61500	03/25/2020 .	99.4150	Sale	(8,024)	(8,024)			0006	2,500
5040	_		90DAY EURO\$ FUTR Jun			Interest	00 100 1005	01/200 # 5/0/	00/04/0055	00.455	00.105.10005	00.4:							
EDM0	6	6,000,000	20 90DAY EURO\$ FUTR Jun	FIA Hedge	Exhibit 5	Rate Interest	. 06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/24/2020 .	99.45500	03/25/2020 .	99.4150	Sale	564	564			0006	2,500
EDM0	13	13,000,000		FIA Hedge	Exhibit 5	Rate	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	03/24/2020 .	99.4550	05/21/2020 .	99.7000	Sale	(8,041)	(8,041)			0006	2,500
			90DAY EURO\$ FUTR Jun			Interest													
EDM0	15	15,000,000	20	FIA Hedge	Exhibit 5	Rate	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.05/08/2020 .	99.67000	05/21/2020 .	99.7000	Sale	(1,216)	(1,216)			0006	2,500
EDU0	28	28,000,000	90DAY EURO\$ FUTR Sep 20	FIA Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	05/21/2020 .	99.7150	06/09/2020	99.6900	Sale	1,581	1,581			0006	2,500
			90DAY EURO\$ FUTR Sep 20			Interest		OFEEOOLI NORMANDEGOT OO						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,001				
EDU0	11	11,000,000	AADAY FIRDA FIRD 6	FIA Hedge	Exhibit 5	Rate	.09/30/2020 .	CME	.06/01/2020 .	99.7150	06/09/2020 .	99.6900	Sale	621	621			0006	2,500
EDU0	2	2,000,000	90DAY EURO\$ FUTR Sep 20	FIA Hedge	Exhibit 5	Interest Rate	.09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.06/01/2020 .	99.7150	NR /25 /2N2N	99.7725	Sale	(300)	(300)			0006	2,500
LD00	2		90DAY EURO\$ FUTR Sep 20	I In Houge	LAIIIVIL J	Interest	00/ 00/ 2020 .	SNZZOGLI NOMINICLUOF39	. 50/01/2020 .		00/23/2020 .			(300)	(000)			0000	
EDU0	18	18,000,000		FIA Hedge	Exhibit 5	Rate	. 09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.08/03/2020 .	99.78000	08/25/2020 .	99.7725	Sale	229	229			0006	2,500
ED70	20	00 000 000	90DAY EURO\$ FUTR Dec 20	EIA II-de-	Filbibia F	Interest	10 /01 /0000	ONE ON TOO IL EVOLUNIO COEGO	00 /05 /0000	00.7000	00 (00 (0000	00 7000	0.1	070	879			0000	0.500
EDZ0	20	20,000,000	90DAY EURO\$ FUTR Dec 20	FIA Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	08/25/2020 .	99.72000	09/09/2020 .	99.7000	Sale	879	8/9			0006	2,500
EDZ0	7	7,000,000		FIA Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/02/2020 .	99.75501	11/13/2020 .	99.7550	Sale	(42)	(42)			0006	2,500
L			90DAY EURO\$ FUTR Dec 20			Interest												 	
EDZ0	2	2,000,000	90DAY EURO\$ FUTR Dec 20	FIA Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	11/12/2020 .	99.75001	11/13/2020 .	99.7550	Sale	(37)	(37)			0006	2,500
EDZ0	16	16.000.000		FIA Hedge	Exhibit 5	Rate	.12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	11/12/2020 .	99.7500	11/24/2020	99.7500	Sale	(97)	(97)			0006	2,500
				g			/ 2020 .		r, ,		, _ 0_0 ,				(31)				

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current \	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	ı
				of Item(s)														Effective-	ı
				Hedged,		_	Date of						Indicate		Gain	Gain (Loss)		ness at	ı
	l			Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	ا ا
T:-!	Number	NI -4: I		Income	Schedule/	of Di-1/-)	or		T	T	Termina-	Ti 4:	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional	December	Generation	Exhibit	Risk(s)	Expira-	Freehamme	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	D ()	Termination	One (1)
Symbol	Contracts	Amount	Description 90DAY EUROS FUTR Mar 21	or Replicated	Identifier	(a) Interest	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
EDH1	16	16,000,000	SOUNT LONG FOR MAI 21	FIA Hedge	Exhibit 5	Rate	03/31/2021 .	CME SNZ20JLFK8MNNCLQ0F39	11/24/2020 .	99.7850	12/09/2020 .	99.8100	Sale	(1,097)	(1,097)			0006	2,500
			90DAY EURO\$ FUTR Mar 21			Interest													
EDH1	13	13,000,000		FIA Hedge	Exhibit 5	Rate	.03/31/2021 .	CMESNZ20JLFK8MNNCLQ0F39	12/04/2020 .	99.7950	12/09/2020 .	99.8100	Sale	(568)	(568)			0006	2,500
ESH0	60	8,890,862	S&P 500 EMINI FUT MAR	FIUL Hedge	Exhibit 5	Equity/Index.	03/31/2020 .	CME	02/28/2020 .	2,963.6208	03/09/2020 .	2,743.7197	Sale	659,343	659,343			0007	50
LOIN	00		S&P 500 EMINI FUT JUN	TOL Heage	. LXIIIDIT J	Equity/ index.	00/01/2020 .	OWL SINZZOOLI KOIIINVOLQOI 59	02/20/2020 .	2,903.0200	00/03/2020 .	2,143.1131		003,040				0007	
ESM0	67	8,247,108	20	FIUL Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/12/2020 .	2,461.8232	.03/16/2020 .	2,382.2767	Sale	266,079	266,079			0007	50
E0110	69	4 750 000	S&P 500 EMINI FUT JUN	EUL 11.4	F 1 11 14 F	F 14 // 1	00 (00 (0000	ONE ON TOO IL EVOLUNIO COECO	00 (40 (0000	0.050.4070	00 (40 (0000	0.000.0707	0.1	045 000	045 000			0007	
ESM0	69	4,750,000	S&P 500 EMINI FUT JUN	FIUL Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/13/2020 .	2,656.4079	03/16/2020 .	2,382.2767	Sale	945,339	945,339			0007	50
ESM0	21	4,750,000		FIUL Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.03/18/2020	2,376.6035	.03/20/2020	2,291.4250	Sale	89,311	89,311			0007	50
			S&P 500 EMINI FUT JUN																ı l
ESM0	16	4,750,000	20 S&P 500 EMINI FUT JUN	FIUL Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/23/2020 .	2,211.9433	03/24/2020 .	2,423.7573	Sale	(169,547)	(169,547)			0007	50
ESM0	7	4,750,000	20	FIUL Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/26/2020 .	2,606.1025	03/27/2020	2,531.7893	Sale	25,968	25,968			0007	50
			S&P 500 EMINI FUT JUN									·							1
ESM0	70	10,256,882	20	FIUL Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	04/29/2020 .	2,930.5377	04/30/2020 .	2,905.7929	Sale	86, 187				0007	50
ESM0	10	1,465,269	S&P 500 EMINI FUT JUN 20	FIUL Hedge	Exhibit 5	Equity/Index	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/29/2020	2,930.5377	_05/01/2020 _	2,824.0955	Sale	53, 161	53, 161			0007	50
LOWO	10	1,400,209	S&P 500 EMINI FUT JUN	TOL Heage	LXIIIDIT J	Equity/ Index.	00/30/2020 .	OWL SINZZOSEI KOIIINVOEQOI 59	04/23/2020 .	2,550.5577	03/01/2020 .	2,024.0500						0007	
ESM0	32	4,988,761	20	FIUL Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/03/2020 .	3, 117.9755	06/04/2020 .	3, 106.7222	Sale	17,813	17,813			0007	50
50110	407		S&P 500 EMINI FUT JUN		F		00 (00 (0000	01/200 # 5//01/##/01 00500	00 (05 (0000	0 100 7011	00 (00 (0000	0 007 5000		(040,040)	(040,040)				
ESM0	167	26,609,647	S&P 500 EMINI FUT JUN	FIUL Hedge	Exhibit 5	Equity/Index.	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/05/2020 .	3, 186.7841	.06/09/2020 .	3,227.5000	Sale	(340,916)	(340,916)			0007	50
ESM0	63	10 . 165 . 838	20	FIUL Hedge	Exhibit 5	Equity/Index.	06/30/2020 .	CME	06/08/2020 .	3,227.2500	.06/09/2020	3,227.5000	Sale	(1, 142)	(1,142)			0007	50
		, , ,	90DAY EURO\$ FUTR Mar	,		Interest								, ,					1
EDH0	10		20	FIUL Hedge	Exhibit 5	Rate	03/31/2020 .	CME	11/26/2019 .	98.2900	01/02/2020 .	98.2700	Sale	440	440			0007	2,500
EDH0	15	15,000,000	90DAY EURO\$ FUTR Mar	FIUL Hedge	Exhibit 5	Interest Rate	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	11/26/2019 .	98 2900	02/05/2020 .	98.3200	Sale	(1,216)	(1,216)			0007	2,500
LDI IO			90DAY EURO\$ FUTR Mar	T TOL TIOUGO	LAMBIT O	Interest		ONE TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TOTAL TO						(1,210)	(1,210)			0007	1
EDH0	176	176,000,000	20	FIUL Hedge	Exhibit 5	Rate	03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	11/26/2019 .	98.2900	02/24/2020 .	98.3950	Sale	(47,263)	(47,263)			0007	2,500
EDH0	30	20, 000, 000	90DAY EURO\$ FUTR Mar 20	FIII II.d.	. Exhibit 5	Interest	00/04/0000	CHE CHIZOO II EKOMBINO OOEGO	10/00/0010	00.0450	00/04/0000	98.3950	0-1-	(0.101)	(0.404)			0007	2,500
EDHO	30	30,000,000	90DAY EURO\$ FUTR Mar	FIUL Hedge	EXHIBIT 5	Rate Interest	03/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	12/03/2019 .	98.3130	02/24/2020 .	98.3950	Sale	(6, 181)	(6, 181)			0007	2,500
EDH0	50	50,000,000	20	FIUL Hedge	Exhibit 5	Rate	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	12/20/2019 .	98.2350	.02/24/2020 .	98.3950	Sale	(20,302)	(20,302)			0007	2,500
			90DAY EURO\$ FUTR Mar			Interest													
EDH0	20		90DAY EURO\$ FUTR Mar	FIUL Hedge	Exhibit 5	Rate Interest	.03/31/2020 .	CME	12/31/2019 .	98.2600	02/24/2020 .	98.3950	Sale	(6,871)	(6,871)			0007	2,500
EDH0	75		20	FIUL Hedge	Exhibit 5	Rate	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	01/17/2020 .	98.2550	.02/24/2020 .	98.3950	Sale	(26,703)	(26,703)			0007	2,500
			90DAY EURO\$ FUTR Mar			Interest													
EDH0	12	12,000,000	20	FIUL Hedge	Exhibit 5	Rate	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	01/27/2020 .	98.3050	02/24/2020 .	98.3950	Sale	(2,772)	(2,772)			0007	2,500
EDH0	13		90DAY EURO\$ FUTR Mar 20	FIUL Hedge	Exhibit 5	Interest Rate	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/10/2020 .	98.3650	02/24/2020 .	98.3950	Sale	(1,054)	(1,054)			0007	2,500
LD110			90DAY EURO\$ FUTR Mar	JE 1100g0		Interest		ONEZOOLI NOIMENOLUOI 35	10/2020 .					1,034)	(1,004)			5507	2,000
EDH0	55	55,000,000	20	FIUL Hedge	Exhibit 5	Rate	.03/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/21/2020 .	98.3650	02/24/2020 .	98.3950	Sale	(4,457)	(4,457)			0007	2,500
EDMO	33		90DAY EURO\$ FUTR Jun	EUL 11.4	F 1 11 14 F	Interest	00 (00 (0000	ONE ON TOO IL EVOLUNIO COECO	00 (04 (0000	00 0450	00 (00 (0000	00 7450	0.1	(0.440)	(0.440)			0007	2,500
EDM0	33	33,000,000	90DAY EURO\$ FUTR Jun	FIUL Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6150	02/26/2020 .	98.7150	Sale	(8,449)	(8,449)			0007	2,500
EDM0	43	43,000,000	20	FIUL Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6150	.02/27/2020 .	98.7550	Sale	(15,310)	(15,310)			0007	2,500
			90DAY EURO\$ FUTR Jun			Interest													
EDM0	112	112,000,000	90DAY EURO\$ FUTR Jun	FIUL Hedge	Exhibit 5	Rate Interest	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6150	02/28/2020 .	98.9650	Sale	(98,676)	(98,676)			0007	2,500
EDMO	55	55,000,000	20	FIUL Hedge	. Exhibit 5	Rate	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/24/2020 .	98.6150	.03/09/2020 .	99.5550	Sale	(129,582)	(129,582)			0007	2,500
			90DAY EURO\$ FUTR Jun			Interest													
EDM0	128	128,000,000	20	FIUL Hedge	Exhibit 5	Rate	.06/30/2020 .	CME	02/24/2020 .	98.6150	03/12/2020 .	99.5350	Sale	(295, 173)	(295, 173)			0007	2,500
EDM0	20	20,000,000	90DAY EURO\$ FUTR Jun	FIUL Hedge	Exhibit 5	Interest Rate	.06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	02/24/2020 .	QR 6150	03/16/2020 .	99.6050	Sale	(49,621)	(49,621)			0007	2,500
LUMO	20	20,000,000	90DAY EURO\$ FUTR Jun	I IVL Houge	EVIIIA1 A	Interest		JINZZOJEI KOMINIVOLIQOFO9			. 30/ 10/ 2020 .			(40,021)				0001	
EDM0	15	15,000,000	20	FIUL Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.02/24/2020	98.6150	.03/23/2020	99.5000	Sale	(33,278)	(33,278)	L		0007	2,500

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	mber 31	of Current Ye	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		e in Variation N		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,		T ()	Date of						Indicate	0 1 "	Gain	Gain (Loss)		ness at	
				Used for	0 1 1 1 1	Type(s)	Maturity			-			Exercise,	Cumulative	(Loss)	Used to		Inception	.,,
Tieleer	Number	Notional		Income	Schedule/ Exhibit	of Diak(a)	or		Trade	_	Fermina-	Tarmination	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of Contracts	Amount	Description	Generation or Replicated	Identifier	Risk(s) (a)	Expira- tion	Exchange	Date	Transaction Price	tion Date	Termination Price	Maturity or Sale	Margin at	in Current	of Hedged Item	Deferred	Termination	One (1) Point
Symbol	Contracts	Amount	90DAY EURO\$ FUTR Jun	or Replicated	ideritiller	Interest	tion	Exchange	Date	FIICE	Date	FIICE	Sale	Termination	Year	item	Deferred	(b)	Politi
EDMO	25	25,000,000	20	FIUL Hedge	Exhibit 5	Rate	.06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.02/24/2020	98.61500	5/21/2020	99.7000	Sale	(67,964)	(67,964)			0007	2,500
			90DAY EURO\$ FUTR Jun			Interest													
EDM0	12	12,000,000	20	FIUL Hedge	Exhibit 5	Rate	06/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	03/13/2020	99.50500	05/21/2020 .	99.7000	Sale	(5,922)	(5,922)			0007	2,500
EDMO	30	30,000,000	90DAY EURO\$ FUTR Jun 20	FIUL Hedge	Exhibit 5	Interest Rate	.06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	03/20/2020	99.45500	05/21/2020 .	99.7000	Sale	(18,556)	(18,556)			0007	2,500
LDIIIO			90DAY EURO\$ FUTR Jun	TOE Houge	LAMBIT O	Interest		ONE STREET TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE TOTAL TO THE			07 2 17 2020			(10,000)	(10,000)			0007	
EDM0	37	37,000,000	20	FIUL Hedge	Exhibit 5	Rate	.06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/24/2020	99.45500	5/21/2020 .	99.7000	Sale	(22,886)	(22,886)			0007	2,500
FDMO	13	40,000,000	90DAY EURO\$ FUTR Jun 20	FIII II.d.	FLILIA F	Interest	.06/30/2020 .	CHE CHIZOO II EKOMBINO OOF 20	00/00/0000	99.4400 .0	NE /04 /0000	00.7000	0-1-	(0 F00)	(8,529)			0007	2,500
EDMU	13	13,000,000	90DAY EURO\$ FUTR Jun	FIUL Hedge	Exhibit 5	Rate Interest	.,06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	03/30/2020	99.4400	05/21/2020 .	99.7000	Sale	(8,529)	(8,529)			0007	2,500
EDMO	20	20,000,000	20	FIUL Hedge	Exhibit 5	Rate	.06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	_04/13/2020	99.4750 .0	5/21/2020	99.7000	Sale	(11,371)	(11,371)			0007	2,500
			90DAY EURO\$ FUTR Jun			Interest													
EDM0	46	46,000,000	20	FIUL Hedge	Exhibit 5	Rate Interest	.,06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	04/17/2020	99.54500)5/21/2020 .	99.7000	Sale	(18,103)	(18, 103)			0007	2,500
EDMO	15	15,000,000	20	FIUL Hedge	Exhibit 5	Rate	_06/30/2020	CME SNZ20JLFK8MNNCLQ0F39	.05/01/2020	99.6300 0	5/21/2020	99.7000	Sale	(2,716)	(2,716)			0007	2,500
			90DAY EURO\$ FUTR Jun	-		Interest													
EDM0	60	60,000,000	20	FIUL Hedge	Exhibit 5	Rate	06/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/15/2020	99.67500)5/21/2020 .	99.7000	Sale	(4, 112)	(4, 112)			0007	2,500
EDU0	16	16,000,000	90DAY EURO\$ FUTR Sep 20	FIUL Hedge	Exhibit 5	Interest Rate	_09/30/2020 _	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020	99.7150 .0	16/03/2020	99.7100	Sale	103	103			0007	2,500
LD00			90DAY EURO\$ FUTR Sep 20	TOE Houge	LAMBIT O	Interest		ONE ONE TOWN TO USE TO THE TOWN TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO USE TO US			,0,00,2020							0007	,,,,,,
EDU0	18	18,000,000		FIUL Hedge	Exhibit 5	Rate	09/30/2020 .	CME	05/21/2020	99.71500	06/05/2020 .	99.7000	Sale	566	566			0007	2,500
EDUO	32	20,000,000	90DAY EURO\$ FUTR Sep 20	FIII II.d.	FLILIA F	Interest	00/00/0000	CHE CHIZOO II EKOMBINO OOF 20	05/04/0000	00 7450 0	00 /00 /0000	00.000	0-1-	1 007	4 007			0007	2,500
EDU0	32	32,000,000	90DAY EURO\$ FUTR Sep 20	FIUL Hedge	Exhibit 5	Rate Interest	. 09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020	99.71500	10/09/2020 .	99.6900	Sale	1,807	1,807			0007	2,500
EDU0	20	20,000,000	JODAT LONG FORTI GEP 20	FIUL Hedge	Exhibit 5	Rate	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	05/21/2020	99.7150 .0	06/11/2020 .	99.6900	Sale	1, 129	1, 129			0007	2,500
			90DAY EURO\$ FUTR Sep 20			Interest													
EDU0	172	172,000,000	90DAY EURO\$ FUTR Sep 20	FIUL Hedge	Exhibit 5	Rate	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	05/21/2020	99.71500	18/25/2020 .	99.7725	Sale	(25,764)	(25,764)			0007	2,500
EDU0	15	15,000,000	SOUNT EURUS FUIR SEP ZU	FIUL Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.06/01/2020 .	99.71500	18/25/2020	99.7725	Sale	(2,247)	(2,247)			0007	2,500
2500			90DAY EURO\$ FUTR Sep 20	. 102 110090	LANIE O	Interest		STEEDEL NORTH DEGOLOGIC			.0, 20, 2020								
EDU0	67	67,000,000		FIUL Hedge	Exhibit 5	Rate	09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	06/19/2020	99.70500	08/25/2020 .	99.7725	Sale	(11,711)	(11,711)			0007	2,500
EDU0	22	22,000,000	90DAY EURO\$ FUTR Sep 20	FIUL Hedge	Exhibit 5	Interest Rate	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	07/01/2020	99.73000	00 /05 /0000	99.7725	Sale	(2,470)	(2,470)			0007	2,500
ED00	22	22,000,000	90DAY EURO\$ FUTR Sep 20	FIOL neage	EXIIIDIT 5	Interest	09/ 30/ 2020 .	OWE		99.73000	10/23/2020	99.7723			(2,470)			0007	2,500
EDU0	67	67,000,000		FIUL Hedge	Exhibit 5	Rate	.09/30/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.07/17/2020 .	99.73500	8/25/2020 .	99.7725	Sale	(6,686)	(6,686)			0007	2,500
EDITO	00	00 000 000	90DAY EURO\$ FUTR Sep 20	EUL U.A	E 1 11 14 E	Interest	00 (00 (0000	ONE 01700 II E/ONNIO 00E00	00 (04 (0000	00 7705 0	0 /05 /0000	00 7705	0.1	(404)	(404)			0007	0.500
EDU0	30	30,000,000	90DAY EURO\$ FUTR Dec 20	FIUL Hedge	Exhibit 5	Rate Interest	09/30/2020 .	CMESNZ20JLFK8MNNCLQ0F39	08/21/2020	99.77250	18/25/2020 .	99.7725	Sale	(181)	(181)			0007	2,500
EDZ0	15	15,000,000		FIUL Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/25/2020	99.72000	08/26/2020 .	99.7200	Sale	(91)	(91)			0007	2,500
L			90DAY EURO\$ FUTR Dec 20			Interest]]]						
EDZ0	20	20,000,000	90DAY EURO\$ FUTR Dec 20	FIUL Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/25/2020	99.72000	19/01/2020 .	99.7100	Sale	379	379			0007	2,500
EDZ0	55	55,000,000	JUDAI EUNUŞ FUIN DBC 20	FIUL Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	.08/25/2020	99.72000	9/09/2020	99.7000	Sale	2,418	2,418			0007	2,500
			90DAY EURO\$ FUTR Dec 20			Interest									•				
EDZ0	30	30,000,000	ANDLY FIDOR FITTO D	FIUL Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/25/2020	99.72000	09/22/2020 .	99.7300	Sale	(931)	(931)			0007	2,500
FD70	25	25.000.000	90DAY EURO\$ FUTR Dec 20	FIUL Hedge	Exhibit 5	Interest Rate	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	08/25/2020	99.7200 0	19/24/2020	99.7350	Sale	(1,089)	(1,089)			0007	2,500
LUZU		20,000,000	90DAY EURO\$ FUTR Dec 20	I TOL Houge	LAMBIT V	Interest	2/01/2020 .	SINE SINE SINE SINE SINE SINE SINE SINE			,0, 4 7 , 4040			(1,009)	(1,009)			0001	2,500
EDZ0	23	23,000,000		FIUL Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/25/2020	99.72000	09/25/2020 .	99.7400	Sale	(1,289)	(1,289)			0007	2,500
ED70	47	17 000 000	90DAY EURO\$ FUTR Dec 20	EIII Hadaa	Evhibit E	Interest	10/01/0000	ONE ONIZOO II EVOLUBBIO COEGO	00/05/0000	00 7000 4	10 /20 /0000	00 7000	0-1	/4 000	(4.000)			0007	2,500
EUZU	17	17,000,000	90DAY EURO\$ FUTR Dec 20	FIUL Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	08/25/2020	99.72001	10/30/2020 .	99.7600	Sale	(1,803)	(1,803)			0007	2,500
EDZ0	188	188,000,000		FIUL Hedge	Exhibit 5	Rate	12/31/2020 .	CMESNZ20JLFK8MNNCLQ0F39	.08/25/2020	99.72001	1/24/2020 .	99.7500	Sale	(15,236)	(15,236)			0007	2,500
			90DAY EURO\$ FUTR Dec 20			Interest													
EDZ0	20	20,000,000	90DAY EURO\$ FUTR Dec 20	FIUL Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/03/2020	99.70501	11/24/2020 .	99.7500	Sale	(2,371)	(2,371)			0007	2,500
EDZ0	22	22,000,000	JUDAI EUNUŞ FUIN DEC ZU	FIUL Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/11/2020	99.70501	1/24/2020 .	99.7500	Sale	(2,608)	(2,608)			0007	2,500
			90DAY EURO\$ FUTR Dec 20	-		Interest													
EDZ0	37	37,000,000		FIUL Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/21/2020	99.73001	1/24/2020 .	99.7500	Sale	(2,073)	(2,073)			0007	2,500

SCHEDULE DB - PART B - SECTION 2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation N	/largin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
-	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized			and at	Value of
Ticker	of	Notional	5	Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
EDZ0	25	25.000.000	90DAY EURO\$ FUTR Dec 20		Exhibit 5	Interest Rate	.12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	.09/23/2020		11/24/2020	99.7500	Sale	(1,714)	(1.714)			0007	2.500
EDZU	20	23,000,000	90DAY EURO\$ FUTR Dec 20	FIUL neuge	EXIIIDIT 3	Interest	12/31/2020 .	OWE SINZZUJERKOMININGEQUES9 .	09/23/2020 .	99.7200	11/24/2020	99.7500		(1,714)	(1,714)			0007	2,300
EDZ0	32	32,000,000		FIUL Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	09/28/2020 .	99.7400	11/24/2020	99.7500	Sale	(993)	(993)			0007	2,500
	_		90DAY EURO\$ FUTR Dec 20			Interest													
EDZ0	50	50,000,000	90DAY EURO\$ FUTR Dec 20	FIUL Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/16/2020 .	99.7600	11/24/2020	99.7500	Sale	948	948			0007	2,500
EDZ0	20	20,000,000	90DAY EURUS FUIR Dec 20	FIUL Hedge	Exhibit 5	Interest Rate	12/31/2020	CME	10/19/2020	00.7600	11/24/2020	99.7500	Sale	379	379			0007	2.500
LDZ0	20	20,000,000	90DAY EURO\$ FUTR Dec 20	Truc rieuge	LAIIIDIT J	Interest	12/01/2020	OWL SINZZOJEJ KOJINNICEQOI 39	10/ 13/2020 .		11/24/2020							0007	2,300
EDZ0	16	16,000,000		FIUL Hedge	Exhibit 5	Rate	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39	10/28/2020 .	99.7550	11/24/2020	99.7500	Sale	103	103			0007	2,500
			90DAY EURO\$ FUTR Dec 20			Interest													
EDZ0	21	21,000,000	90DAY EURO\$ FUTR Dec 20	FIUL Hedge	Exhibit 5	Rate Interest	12/31/2020 .	CME SNZ20JLFK8MNNCLQ0F39 .	11/12/2020	99.7500	11/24/2020	99.7500	Sale	(127)	(127)			0007	2,500
EDZ0	89	89.000.000		FIUL Hedge	Exhibit 5	Rate	12/31/2020	CME SNZ20JLFK8MNNCLQ0F39	.11/20/2020	99 7525	.11/24/2020	99.7500	Sale	10	19			0007	2.500
LD20			90DAY EURO\$ FUTR Mar 21	TOE Houge	Lambre 0	Interest		ONE STREET TO THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE TOTAL OF THE										0007	
EDH1	89	89,000,000		FIUL Hedge	Exhibit 5	Rate	.03/31/2021	CME SNZ20JLFK8MNNCLQ0F39	11/24/2020	99.7850	12/09/2020	99.8100	Sale	(6,100)	(6, 100)			0007	2,500
50114	70	70 000 000	90DAY EURO\$ FUTR Mar 21			Interest	00 (04 (0004	01/200 # 5/40/##/01 00500	44 (04 (0000	00 7050	10 (01 (0000	20 2050		(0.077)	(0.077)				0.500
EDH1	78	78,000,000		FIUL Hedge	Exhibit 5	Rate	03/31/2021 .	CME	11/24/2020 .	99.7850	12/21/2020	99.8250	Sale	(8,277)	(8,277)			0007	2,500 XXX
			es - Hedging Other											(131,615,490)	(131,615,490)				XXX
		I - Short Future												(131,615,490)	(131,615,490)			XXX	
			08 Adjustments			2.11. 400												XXX	XXX
				riable Annuity Guarar		No.108												XXX	XXX
				uity Guarantees Unde	er SSAP No.108													XXX	XXX
		I - Hedging Oth	ner											(41,808,322)	(41,808,322)			XXX	XXX
		I - Replication																XXX	XXX
		I - Income Ger	eration															XXX	XXX
	99. Subtotal																	XXX	XXX
		I - Adjustments	s for SSAP No. 108	Derivatives														XXX	XXX
17599999	99 - Totals													(41,808,322)	(41,808,322)			XXX	XXX

(a)	Code	Description of Hedged Risk(s)
		All portfolios met expectation of effectiveness for Q4 2020 in that the derivatives shall contribute no more than a stated percentage of the portfolio's interest rate exposure, and the duration of the cash instruments plus the derivatives will fall within +/- 20% of the portfolio's benchmark
	0001	duration or within 1 year, whichever is greater.
	0002	The Equity Hedge Strategy met its expectation of effectiveness for Q4 2020 in that the total equity exposure (equity holdings + futures) will be within +/- 10% of the portfolio manager's equity target will be between 0 and 90% of the fund's market value.
	0003	Hedge of GAAP liabilities for Adjustable Immediate Annuity product. The AIA hedge effectiveness for Q4 2020 met its expectation of effectiveness at 85%
	0004	Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GWB hedge effectiveness for Q4 2020 met its expectation of effectiveness at 93%
	0005	Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLUB hedge effectiveness for Q4 2020 met its expectation of effectiveness at 86%
	0006	Hedge of economic liabilities for Fixed Index Annuity product. The FIA hedge effectiveness for Q4 2020 met its expectation of effectiveness at 75%
	0007	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL hedge effectiveness for Q4 2020 met its expectation of effectiveness at 100%

(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	Bool	k/Adjusted Carrying V	/alue		Fair Value		11	12
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Carrying Value >0		Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	2,664,034	(876, 154)	2.664.034	2,664,034	(876, 154)	2,664,034	71.255.365	71,255,365
Bank of America NA B4TYDEB6GKMZ0031MB27	Y	Y	40,900,000	78,926,405	(39, 109, 263)		78,926,405	(39, 109, 263)			,,.
Bank of New York Mellon	Υ	Y	3,949,796	3,621,310			3,621,310			351,011	22,525
Barclays Bank PLC	У	У	97,607,000	321,749,353	(212,864,208)	11,278,145	321,749,353	(212,864,208)	11,278,145		695,975
BNP Paribas SA ROMUWISFPU8MPR08K5P83 . ROMUWISFPU8MPR08K5P83 .	Y	Y		104,486,477	(62,491,333)		104,486,477	(62,491,333)			
Credit Suisse International E58DKGMJYYYJLN8C3868 .	Υ	Υ	15,828,000	15,680,570			15,680,570			391,361	243,931
FNMA	N	N									
Goldman Sachs International W22LROWP21HZNBB6K528 .	У	У	8,370,000	10,866,480	(2,787,436)		10,866,480	(2,787,436)			
HSBC Bank USA NA	У	У	89,820,000	178,875,501	(86,922,250)	2, 133, 251	178,875,501	(86,922,250)	2, 133, 251		
Merrill Lynch International GGDZP1UYGU9STUHRDP48 .	У	У									
Morgan Stanley & Co. International plc	У	Y	19,885,738	33,050,460	(12,852,514)	312,208	33,050,460	(12,852,514)	312,208		
Royal Bank of Canada ES71P3U3RHIGC71XBU11 .	У	Y	4,290,000	7,401,716	(3, 161, 850)		7,401,716	(3, 161, 850)		209,741	159,607
Wells Fargo Bank NA KB1H1DSPRFNYMCUFXT09 .		У	177,702,309	428,022,761	(261,679,548)		428,022,761	(261,679,548)		236,320	
029999999. Total NAIC 1 Designation			502,509,271	1, 182, 681, 033	(681,868,402)	13,723,604	1,182,681,033	(681,868,402)		1,884,408	1,122,038
Truist Bank IYDOJBGJNY9T8XKCSX06 .	Υ	ΥΥ	15,771,361	39,070,100	(22,960,814)	337,925	39,070,100	(22,960,814)	337,925		
039999999. Total NAIC 2 Designation			15,771,361	39,070,100	(22,960,814)	337,925	39,070,100	(22,960,814)	337,925		
089999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Tr	aded)		168,000,599	168,000,599			168,000,599			16,472,963	16,472,963
099999999 - Gross Totals	F		686,281,231	1,392,415,766	(705,705,370)	16,725,563	1,392,415,766	(705,705,370)	16,725,563	89,612,736	88,850,366
1. Offset per SSAP No. 64					, ,, ,, ,,	, ,,,,,,		, , , , , ,			, , , , ,
2. Net after right of offset per SSAP No. 64				1,392,415,766	(705,705,370)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Type of Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
Morgan Stanley & Co. International plc		912810-FP-8	T 5.375 2/15/31	2,012,609	1,400,000	1,482,743	02/15/2031	IV
Morgan Stanley & Co. International plc		912810-QA-9	T 3.5 2/15/39	237,638	175,000	189,231	02/15/2039	IV
Morgan Stanley & Co. International plc		912828-V2-3	T 2.25 12/31/23	584,332	550,000	541,084	12/31/2023	IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653		464287-20-0	ISHARES-C S&P 500	1,388,943	3.700			IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653		912828-VB-3	T 1.75 05/15/23	99,652,502		97,211,729	05/15/2023	IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653		912803-AY-9	SP 0 11/15/21		59,000,000		11/15/2021	IV
Morgan Stanley & Co. International plc		912833-LG-3	S 0 02/15/22	48,877,593	48,950,000	45,892,587	02/15/2022	IV
Morgan Stanley & Co. International plc B4TYDEB6GKMZ0031MB27		261908-10-7	Dreyfus Trsy Agy CM INST 521	5,500,000	5,500,000	5,500,000		IV
			, , , ,					1
						1		1
								1
019999999 - Total		•		217, 192, 646	211,578,700	207,854,799	XXX	XXX

Collateral Pledged to Reporting Entity

	1	2	3	4	5	6	7	8	9
							Book/Adjusted		Type of
	Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
0	r Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV
Bank of America NA	B4TYDEB6GKMZ0031MB27		261908-10-7	Dreyfus Trsy Agy CM INST 521	40,900,000	40,900,000	XXX		IV
Bank of New York Mellon	HPFHU00Q28E4N0NFVK49		3128ME-EY-3	FHLMC PC GOLD COMB 15 3.00 20300501	1,040,823	2,493,000	XXX	05/01/2030	IV
Bank of New York Mellon	HPFHU00Q28E4N0NFVK49		3128MM-W8-2	FHLMC PC GOLD COMB 15 3.00 20321201	140,944	269,000	XXX	12/01/2032	IV
Bank of New York Mellon			3128ME-DM-0	FHLMC PC GOLD COMB 15 3.00 20300401	1,185,305	2,912,000	XXX	04/01/2030	IV
Bank of New York Mellon			3128MF-K5-6	FHLMC PC GOLD COMB 15 3.00 20330101		608,000	XXX	01/01/2033	IV
Bank of New York Mellon	HPFHU00Q28E4N0NFVK49		3128MF-K8-0	FHLMC GIANT MBS GOLD COMB 15 G1-6419 2.5 2028301		1,550,000	XXX	03/01/2028	IV
Bank of New York Mellon	HPFHU00Q28E4N0NFVK49		3128MM-X2-4	FHLMC GIANT MBS GOLD COMB 15 3.500 20330701		967,000	XXX	07/01/2033	IV
Barclays Bank PLC	G5GSEF7VJP5170UK5573		261908-10-7	Dreyfus Trsy Agy CM INST 521		97,607,000	XXX		IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-XB-1	T 2 1/8 05/15/25		1,396,000	XXX	05/15/2025	IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-S7-6	T 1 1/8 07/31/21	1,056,052	1,045,000	XXX	07/31/2021	IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-U6-5	T 1 3/4 11/30/21	15,525,510	15,275,000	XXX	11/30/2021	IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-2A-7	T 1 1/2 08/15/26		660,000	XXX	08/15/2026	IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-3J-7	T 2 1/8 11/30/24	3,372,856	3, 139,000	XXX	11/30/2024	I V
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-XT-2	T 2 05/31/24		1,629,000	XXX	05/31/2024	IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-4D-9	T 2 1/2 03/31/23	1,021,228	964,000	XXX	03/31/2023	IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-4T-4	T 2 5/8 06/15/21	151,884	150,000	XXX	06/15/2021	IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-6S-4	T 2 3/8 04/30/26			XXX	04/30/2026	IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-3U-2	T 2 3/8 01/31/23	7,230,254	6,844,000	XXX	01/31/2023	IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-Y2-0	T 2 5/8 07/15/21		850,000	XXX	07/15/2021	IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-YW-4	T 1 5/8 12/15/22		148,000	XXX	12/15/2022	IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912810-RB-6	T 2 7/8 05/15/43		1,068,000	XXX	05/15/2043	IV
BNP Paribas	ROMUWSFPU8MPR08K5P83		912828-W4-8	T 2 1/8 02/29/24	473,257	443,000 .	XXX	02/29/2024	I V
BNP Paribas	ROMUWSFPU8MPR08K5P83		912810-SK-5	T 2 3/8 11/15/49	8,029,373	6,837,000	XXX	11/15/2049	IV
Credit Suisse International	E58DKGMJYYYJLN8C3868		261908-10-7	Dreyfus Trsy Agy CM INST 521			XXX		IV
Goldman Sachs International	W22LROWP21HZNBB6K528		261908-10-7	Dreyfus Trsy Agy CM INST 521	8,370,000	8,370,000	XXX		IV
HSBC Bank USA	11E8VN30JCEQV1H4R804		261908-10-7	Dreyfus Trsy Agy CM INST 521			XXX		IV
Morgan Stanley & Co. International plc .			261908-10-7	Dreyfus Trsy Agy CM INST 521	19,885,738	19,885,738	XXX	ļ	IV
Royal Bank of Canada	ES71P3U3RH1GC71XBU11		261908-10-7	Dreyfus Trsy Agy CM INST 521	4,290,000	4,290,000	XXX		IV
Truist Bank			912796-2F-5	B 0 3/25/2021	11,265,840	11,325,000	XXX	03/25/2021	IV
Truist Bank			912796-20-1	B 0 4/22/2021	4,505,521	4,530,000	XXX	04/22/2021	IV
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09		261908-10-7	Dreyfus Trsy Agy CM INST 521	1,050,000	1,050,000	XXX	l	ΙV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09		. 3140KF-HZ-1	FNMA UMBS LNG 30 YEAR 2.000 20501001	176,652,309	171,781,780	XXX	10/01/2050	IV
029999999 - Total				518.280.632	515.517.518	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
US Bank St Paul, MN			598,024		(84,704,966)	XXX
Wells Fargo Bank Minneapolis, MN			2,094		(6,610,018)	XXX
Bank of New York Mellon Pittsburgh, PA					16,295,678	XXX
Federal Home Loan Bank			406		268,831	XXX
PNC Bank Pittsburgh, PA					3,531,056	XXX
0199998 Deposits in 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX			137,273	
0199999. Totals - Open Depositories	XXX	XXX	600,524		(71,082,146)) XXX
0299998 Deposits in depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	600,524		(71,082,146)) XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	600,524		(71,082,146)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	(89,555,673)	4.	April	(73,685,347)	7.	July	(83,970,371)	10.	October	140,551,744
2.	February	(270,993,798)	5.	May	(57,571,441)	8.	August	(121,000,829)	11.	November	(100,012,609)
3.	March	(76,063,824)	6.	June	22,726,653	9.	September	(31,349,371)	12.	December	(71,082,145)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	United States Treasury Bill B 01/07/21		12/24/2020	0.000	01/07/2021	5,599,935		33
	United States Treasury Bill B 01/14/21		12/29/2020	0.000	01/14/2021	45,048,697 7,999,723		
	United States Treasury Bill B 01/21/21 United States Treasury Bill B 02/11/21		12/01/2020	0.000	01/21/2021			
	United States Treasury Bill B 01/05/21		12/29/2020	0.000	01/05/2021	8,699,934		140
	United States Treasury Bill B 01/12/21		11/24/2020	0.000	01/12/2021	13,899,729		
	United States Treasury Bill B 01/26/21		12/31/2020	0.000	01/26/2021	14,999,755		10
	United States Treasury Bill B 02/09/21		12/15/2020	0.000	02/09/2021	9, 199, 244		298
	United States Treasury Bill B 02/16/21		12/29/2020	0.000	02/16/2021	19,997,770		50
	United States Treasury Bill B 01/28/21		12/24/2020	0.000	01/28/2021			42
	otal - Bonds - U.S. Governments - Issuer Obligations					133,636,238		2,71
	I - U.S. Government Bonds					133,636,238		2,714
	I - All Other Government Bonds							
1799999. Total	I - U.S. States, Territories and Possessions Bonds							
2499999. Total	I - U.S. Political Subdivisions Bonds							
3199999, Total	I - U.S. Special Revenues Bonds							
	I - Industrial and Miscellaneous (Unaffiliated) Bonds							
	1 - Hybrid Securities							
	- Parent, Subsidiaries and Affiliates Bonds							+
	otal - SVO Identified Funds							
	otal - Unaffiliated Bank Loans							
	•					400,000,000		0.74
	I - Issuer Obligations					133,636,238		2,714
	I - Residential Mortgage-Backed Securities							
	l - Commercial Mortgage-Backed Securities							
	I - Other Loan-Backed and Structured Securities							
	I - SVO Identified Funds							
8199999. Total	I - Affiliated Bank Loans							
8299999. Total	I - Unaffiliated Bank Loans							
8399999. Total	l Bonds					133,636,238		2,714
996085-24-7	Dreyfus Treasury Cash Manageme		12/31/2020			56,374,296		
8599999. Subt	otal - Exempt Money Market Mutual Funds - as Identified by the SVO					56,374,296		996, 185
		.			· · · · · · · · · · · · · · · · · · ·			
		.						
		-				·		
		.			·····			
								†
		.						
		.						
9900000 Tota	al Cash Equivalents		·	·		190,010,534	·	998,899

Book/Adjusted Carrying	Value by NAIC Designati	ion Category Footnote:				
1A\$133,636,238	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

		1	2	Benefit of All	s For the Policyholders	All Other Spe	
		Type of		3 Book/Adjusted	4	5 Book/Adjusted	6
	States, Etc.	Deposit		Carrying Value	Fair Value	Carrying Value	Fair Value
1.	Alabama Al		Ar code sec 23-63-206			180,714	222,653
2. 3.	AlaskaAlaska ArizonaAlaska Az						
4.	ArkansasAF						
5.	California						
6.	ColoradoCO)					
7.	ConnecticutC1	•					
8.	DelawareDE	:					
9.	District of ColumbiaDC						
10.	FloridaFl						
11.	GeorgiaGA		Ga ins code 336-3-8-9	48,951	54,420		
12.	HawaiiH						
13. 14.	Idaho ID						
15.	IndianaIN						
16.	lowa						
17.	Kansas KS						
18.	KentuckyK						
19.	LouisianaLA						
20.	MaineME	:					
21.	MarylandME						
22.	MassachusettsMA						
23.	MichiganM						
24.	MinnesotaMN		Mn statute sec 60a.10	5,144,654	5,450,687		
25.	MississippiMS						
26.	MissouriMC						
27.	MontanaM1						
28.	NebraskaNE						
29. 30.	NevadaN\ New HampshireN						
30. 31.	New Jersey						
32.	New MexicoNN		Multiple		608.775	126,492	134,277
33.	New YorkN						
34.	North Carolina NO		Nc article 20 chp 58			497.392	.535 . 458
35.	North DakotaND						
36.	OhioOH						
37.	OklahomaOł						
38.	OregonOF	t					
39.	PennsylvaniaPA	0	Collateral for Derivatives & FHLB			2,309,019,734	2,496,996,613
40.	Rhode IslandR						
41.	South CarolinaSC						
42.	South Dakota SE						
43.	TennesseeTN						
44.	Texas						
45.	Utah						
46. 47.	VermontV						
48.	WashingtonWA						
49.	West VirginiaW\						
50.	WisconsinW						
51.	WyomingW\						
52.	American SamoaAS						
53.	GuamGl	B	Guam code 22-15-5-15503			61,959	76,338
54.	Puerto RicoPF					1,007,793	1,064,766
55.	U.S. Virgin IslandsV	IB	Pledged			492,900	529,434
56.	Northern Mariana IslandsMF						
57.	CanadaCAN						
58.	Aggregate Alien and Other01		XXX			0.044.00= ===	0 100 === = :
59.	Subtotal	XXX	XXX	5,750,514	6,113,882	2,311,386,984	2,499,559,539
	DETAILS OF WRITE-INS						
5802.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	xxx	xxx				
	Totals (Lines 5801 thru 5803 plus	1		į.	I .	i l	

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