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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Eagle Life Insurance Company

NAIC Group Code 2658 (Current) 2658 (Prior) NAIC Company Code 13183 Employer's ID Number 26-3218907

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

Country of Domicile United States of America

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

Incorporated/Organized 08/28/2008 Commenced Business 08/28/2008

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

Main Administrative Office 6000 Westown Parkway (Street and Number)

West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 6000 Westown Parkway (Street and Number)

West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Internet Website Address www.eagle-lifeco.com

Statutory Statement Contact Scott Anthony Samuelson (Name), 515-457-1718 (Area Code) (Telephone Number)

ssamuelson@american-equity.com (E-mail Address), 515-440-2715 (FAX Number)

OFFICERS

President	Graham Minton Day #	Chief Financial Officer & Treasurer	Ted Morris Johnson
Executive Vice President & Secretary	Renee Denise Montz	Vice President & Chief Corporate Actuary	Christopher Alan Plucar #

OTHER

Anant Bhalla #

DIRECTORS OR TRUSTEES

Anant Bhalla #	Graham Minton Day #	James Louis Hamalainen #
Ted Morris Johnson	Jeff David Lorenzen	Renee Denise Montz

State of Iowa

County of Polk

SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Graham Minton Day	Renee Denise Montz	Ted Morris Johnson
President	Executive Vice President & Secretary	Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 19th day of February 2021

Rebecca S Modlin

March 3, 2023

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

b. If no,

1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

		Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	1,313,703,746		1,313,703,746	1,470,052,625
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks				
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	311,535,134		311,535,134	154,575,912
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 19,828,240 , Schedule E - Part 1), cash equivalents ($ 1,269,892,509 , Schedule E - Part 2) and short-term investments ($ 2,000,000 , Schedule DA)	1,291,720,749		1,291,720,749	25,998,334
6.	Contract loans (including $ premium notes)				
7.	Derivatives (Schedule DB)	20,948,399		20,948,399	17,466,131
8.	Other invested assets (Schedule BA)	1,094,087		1,094,087	1,080,923
9.	Receivables for securities	2,341,088		2,341,088	1,685,969
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,941,343,203		2,941,343,203	1,670,859,894
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	11,796,794		11,796,794	13,334,538
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	335,960	335,960		
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)				
	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	3,353,918		3,353,918	581,861
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	21,515,822	5,958,388	15,557,434	5,088,146
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	7,857	7,857		
21.	Furniture and equipment, including health care delivery assets ($)	4,401	4,401		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	388,572	377,307	11,265	1,620
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,978,746,526	6,683,912	2,972,062,614	1,689,866,059
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	2,978,746,526	6,683,912	2,972,062,614	1,689,866,059
	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.	MISCELLANEOUS ASSETS	388,572	377,307	11,265	1,620
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	388,572	377,307	11,265	1,620

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 2,625,193,159 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	2,625,193,159	1,450,900,191
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	805,715	382,989
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	9,763,268	7,697,779
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	2,325,467	1,540,192
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,630,280 accident and health $ and deposit-type contract funds $	1,630,280	372,334
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	854,909	309,605
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	20,362	50,750
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	18,992,251	7,379,743
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	132,915	41,473
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	52,784,508	3,238,656
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	7,263,030	6,843,829
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	420,087	240,350
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	3,746,166	2,432,161
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	985,652	504,208
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,724,917,770	1,481,934,261
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	2,724,917,770	1,481,934,261
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	208,762,882	178,665,010
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	35,881,962	26,766,788
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	244,644,844	205,431,798
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	247,144,844	207,931,798
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,972,062,614	1,689,866,059
	DETAILS OF WRITE-INS		
2501.	AMOUNT DUE REINSURERS	985,652	504,208
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	985,652	504,208
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	1,218,351,797	548,181,154
2.	Considerations for supplementary contracts with life contingencies		252,739
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	75,491,920	53,296,036
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(360,376)	14,062
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)	5,834,435	20,888,719
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income		
9.	Total (Lines 1 to 8.3)	1,299,317,777	622,632,710
10.	Death benefits		
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	13,403,929	6,225,965
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	42,429,267	27,197,596
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	24,062	2,725
18.	Payments on supplementary contracts with life contingencies	53,719	41,922
19.	Increase in aggregate reserves for life and accident and health contracts	1,174,292,968	510,960,126
20.	Totals (Lines 10 to 19)	1,230,203,945	544,428,334
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	37,933,543	45,444,499
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	67,298	76,845
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	7,507,924	7,736,184
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	1,900,420	1,616,472
25.	Increase in loading on deferred and uncollected premiums		
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions		
28.	Totals (Lines 20 to 27)	1,277,613,129	599,302,334
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	21,704,648	23,330,375
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)	21,704,648	23,330,375
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	19,466,264	6,996,963
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,238,384	16,333,412
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (585,252) (excluding taxes of $ 112,948 transferred to the IMR)	(2,201,662)	(163,907)
35.	Net income (Line 33 plus Line 34)	36,722	16,169,505
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	207,931,798	182,588,738
37.	Net income (Line 35)	36,722	16,169,505
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (200,550)	(754,450)	(268,600)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	14,815,384	2,133,842
41.	Change in nonadmitted assets	(4,563,282)	(364,375)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(419,201)	(2,388,291)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	30,000,000	10,000,000
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	97,872	60,979
54.	Net change in capital and surplus for the year (Lines 37 through 53)	39,213,046	25,343,059
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	247,144,844	207,931,798
	DETAILS OF WRITE-INS		
08.301.			
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)		
2701.			
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)		
5301.	STOCK BASED COMPENSATION	97,872	60,979
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	97,872	60,979

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,218,351,797	548,433,894
2.	Net investment income	120,605,993	81,021,275
3.	Miscellaneous income		
4.	Total (Lines 1 through 3)	1,338,957,790	629,455,169
5.	Benefit and loss related payments	53,821,426	31,342,599
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	39,739,730	34,316,196
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	7,381,452	5,509,947
10.	Total (Lines 5 through 9)	100,942,608	71,168,742
11.	Net cash from operations (Line 4 minus Line 10)	1,238,015,183	558,286,427
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	301,086,065	118,267,465
	12.2 Stocks		
	12.3 Mortgage loans	8,198,841	2,923,258
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	309,284,906	121,190,723
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	146,940,365	537,455,810
	13.2 Stocks		
	13.3 Mortgage loans	166,125,283	113,050,000
	13.4 Real estate		
	13.5 Other invested assets	15,038	
	13.6 Miscellaneous applications	47,013,390	36,599,750
	13.7 Total investments acquired (Lines 13.1 to 13.6)	360,094,076	687,105,560
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(50,809,170)	(565,914,837)
	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	30,000,000	10,000,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	398,664	344,146
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	48,117,738	(8,303,644)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	78,516,402	2,040,502
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,265,722,415	(5,587,908)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	25,998,335	31,586,243
	19.2 End of year (Line 18 plus Line 19.1)	1,291,720,749	25,998,335

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

20.0001. STOCK BASED COMPENSATION	97,872	60,979

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	1,218,351,797			1,218,351,797					
2. Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3. Net investment income	75,491,920			75,491,920					
4. Amortization of Interest Maintenance Reserve (IMR)	(360,376)			(360,376)					
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded	5,834,435			5,834,435			XXX		
7. Reserve adjustments on reinsurance ceded							XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income									
9. Totals (Lines 1 to 8.3)	1,299,317,777			1,299,317,777					
10. Death benefits						XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12. Annuity benefits	13,403,929	XXX	XXX	13,403,929		XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts							XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	42,429,267			42,429,267		XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	24,062			24,062			XXX		
18. Payments on supplementary contracts with life contingencies	53,719			53,719		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	1,174,292,968			1,174,292,968			XXX		
20. Totals (Lines 10 to 19)	1,230,203,945			1,230,203,945			XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	37,933,543			37,933,543					XXX
22. Commissions and expense allowances on reinsurance assumed	67,298			67,298			XXX		
23. General insurance expenses and fraternal expenses	7,507,924			7,507,924					
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,900,420			1,900,420					
25. Increase in loading on deferred and uncollected premiums							XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27. Aggregate write-ins for deductions									
28. Totals (Lines 20 to 27)	1,277,613,129			1,277,613,129					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	21,704,648			21,704,648					
30. Dividends to policyholders and refunds to members							XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	21,704,648			21,704,648					
32. Federal income taxes incurred (excluding tax on capital gains)	19,466,264			19,466,264					
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,238,384			2,238,384					
34. Policies/certificates in force end of year	61,190			61,190			XXX		
DETAILS OF WRITE-INS									
08.301.									
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

Analysis of Operations by Lines of Business - Individual Life Insurance

N O N E

Analysis of Operations by Lines of Business - Group Life Insurance

N O N E

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

	1	Deferred				6	7
		2	3	4	5	Life Contingent	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	1,218,351,797	898,939,337	319,412,460				
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	75,491,920	9,181,415	66,259,496			22,298	28,712
4. Amortization of Interest Maintenance Reserve (IMR)	(360,376)	(43,829)	(316,303)			(106)	(137)
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	5,834,435	1,867,204	3,966,633				599
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income							
9. Totals (Lines 1 to 8.3)	1,299,317,777	909,944,127	389,322,286			22,191	29,173
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	13,403,929	1,580,815	11,823,113				
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	42,429,267	7,775,474	34,653,794				
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	24,062						24,062
18. Payments on supplementary contracts with life contingencies	53,719					53,719	
19. Increase in aggregate reserves for life and accident and health contracts	1,174,292,968	860,901,411	313,415,429			(23,872)	
20. Totals (Lines 10 to 19)	1,230,203,945	870,257,700	359,892,335			29,847	24,062
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	37,933,543	19,123,216	18,810,326				
22. Commissions and expense allowances on reinsurance assumed	67,298	67,298					
23. General insurance expenses	7,507,924	1,294,948	6,208,503			2,410	2,062
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,900,420	327,780	1,571,508			610	522
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)	1,277,613,129	891,070,943	386,482,673			32,868	26,646
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	21,704,648	18,873,184	2,839,613			(10,676)	2,527
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)	21,704,648	18,873,184	2,839,613			(10,676)	2,527
32. Federal income taxes incurred (excluding tax on capital gains)	19,466,264	16,926,807	2,546,766			(9,575)	2,267
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,238,384	1,946,377	292,847			(1,101)	261
34. Policies/certificates in force end of year	61,190	27,398	33,752			9	31
DETAILS OF WRITE-INS							
08.301.							
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

Analysis of Operations by Lines of Business - Group Annuities

NONE

Analysis of Operations by Lines of Business - Accident and Health

NONE

Analysis of Increase in Reserves During the Year - Individual Life Insurance

NONE

Analysis of Increase in Reserves During the Year - Group Life Insurance

NONE

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

	1	Deferred				6	7
		2	3	4	5	Life Contingent	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	1,450,900,190	147,908,878	1,302,463,005			528,307	
2. Tabular net premiums or considerations	1,218,351,797	898,939,337	319,412,460				
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	60,437,282	5,328,185	55,088,627			20,470	
5. Tabular less actual reserve released	(48,609,197)	(34,009,823)	(14,608,751)			9,377	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	2,681,080,072	1,018,166,577	1,662,355,341			558,154	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	13,403,928	1,580,815	11,823,113				
12. Annuity, supplementary contract and disability payments involving life contingencies	42,482,987	7,775,474	34,653,794			53,719	
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)	55,886,915	9,356,289	46,476,907			53,719	
15. Reserve December 31 of current year	2,625,193,157	1,008,810,288	1,615,878,434			504,435	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	2,558,579,454	944,271,965	1,614,307,489				
17. Amount Available for Policy Loans Based upon Line 16 CSV							

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

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

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

NONE

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 74,162	75,309
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 61,512,456	58,869,973
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 7,574,886	8,697,068
4.	Real estate	(d)	
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 359,771	341,182
7	Derivative instruments	(f) 11,418,492	11,418,492
8.	Other invested assets	47,126	47,126
9.	Aggregate write-ins for investment income	(2,325)	(2,325)
10.	Total gross investment income	80,984,568	79,446,825
11.	Investment expenses		(g) 3,954,904
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		3,954,904
17.	Net investment income (Line 10 minus Line 16)		75,491,921
	DETAILS OF WRITE-INS		
0901.	MISCELLANEOUS INTEREST	(2,325)	(2,325)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(2,325)	(2,325)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 1,140,495 accrual of discount less $ 1,878,612 amortization of premium and less $ 191,613 paid for accrued interest on purchases.

(b) Includes $ .... accrual of discount less $ .... amortization of premium and less $ .... paid for accrued dividends on purchases.

(c) Includes $ .... accrual of discount less $ 12,220 amortization of premium and less $ 205,900 paid for accrued interest on purchases.

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

(e) Includes $ 4,097 accrual of discount less $ .... amortization of premium and less $ .... paid for accrued interest on purchases.

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

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

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

(i) Includes $ .... depreciation on real estate and $ .... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(500,487)	(1,748,578)	(2,249,065)		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates					
3.	Mortgage loans				(955,000)	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(500,487)	(1,748,578)	(2,249,065)	(955,000)	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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

	1	Insurance									11	12
		2	Ordinary		5	Group		Accident and Health			Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 Other		
FIRST YEAR (other than single)												
1. Uncollected												
2. Deferred and accrued												
3. Deferred , accrued and uncollected:												
3.1 Direct												
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)												
4. Advance												
5. Line 3.4 - Line 4												
6. Collected during year:												
6.1 Direct	1,232,726,524			1,232,726,524								
6.2 Reinsurance assumed												
6.3 Reinsurance ceded	25,113,949			25,113,949								
6.4 Net	1,207,612,576			1,207,612,576								
7. Line 5 + Line 6.4	1,207,612,576			1,207,612,576								
8. Prior year (uncollected + deferred and accrued - advance)												
9. First year premiums and considerations:												
9.1 Direct	1,232,726,524			1,232,726,524								
9.2 Reinsurance assumed												
9.3 Reinsurance ceded	25,113,949			25,113,949								
9.4 Net (Line 7 - Line 8)	1,207,612,576			1,207,612,576								
SINGLE												
10. Single premiums and considerations:												
10.1 Direct												
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net												
RENEWAL												
11. Uncollected												
12. Deferred and accrued												
13. Deferred, accrued and uncollected:												
13.1 Direct												
13.2 Reinsurance assumed												
13.3 Reinsurance ceded												
13.4 Net (Line 11 + Line 12)												
14. Advance												
15. Line 13.4 - Line 14												
16. Collected during year:												
16.1 Direct	20,040,993			20,040,993								
16.2 Reinsurance assumed	68,768			68,768								
16.3 Reinsurance ceded	9,370,540			9,370,540								
16.4 Net	10,739,221			10,739,221								
17. Line 15 + Line 16.4	10,739,221			10,739,221								
18. Prior year (uncollected + deferred and accrued - advance)												
19. Renewal premiums and considerations:												
19.1 Direct	20,040,993			20,040,993								
19.2 Reinsurance assumed	68,768			68,768								
19.3 Reinsurance ceded	9,370,540			9,370,540								
19.4 Net (Line 17 - Line 18)	10,739,221			10,739,221								
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	1,252,767,517			1,252,767,517								
20.2 Reinsurance assumed	68,768			68,768								
20.3 Reinsurance ceded	34,484,488			34,484,488								
20.4 Net (Lines 9.4 + 10.4 + 19.4)	1,218,351,797			1,218,351,797								

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums												
22. All other												
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	3,372,514			3,372,514								
23.2 Reinsurance assumed												
23.3 Net ceded less assumed	3,372,514			3,372,514								
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	2,461,921			2,461,921								
25.2 Reinsurance assumed	67,298			67,298								
25.3 Net ceded less assumed	2,394,623			2,394,623								
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	5,834,435			5,834,435								
26.2 Reinsurance assumed (Page 6, Line 22)	67,298			67,298								
26.3 Net ceded less assumed	5,767,137			5,767,137								
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	37,134,872			37,134,872								
28. Single												
29. Renewal	798,671			798,671								
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	37,933,543			37,933,543								

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. Rent	161,699						161,699
2. Salaries and wages	3,238,120						3,238,120
3.11 Contributions for benefit plans for employees	589,440						589,440
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	64,598						64,598
3.32 Other agent welfare	54,455						54,455
4.1 Legal fees and expenses	13,921						13,921
4.2 Medical examination fees							
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries	240,902						240,902
4.5 Expense of investigation and settlement of policy claims							
5.1 Traveling expenses	242,533						242,533
5.2 Advertising	371,656						371,656
5.3 Postage, express, telegraph and telephone	413,231						413,231
5.4 Printing and stationery	243,040						243,040
5.5 Cost or depreciation of furniture and equipment	10,709						10,709
5.6 Rental of equipment							
5.7 Cost or depreciation of EDP equipment and software	612,579						612,579
6.1 Books and periodicals	4,306						4,306
6.2 Bureau and association fees	80,000						80,000
6.3 Insurance, except on real estate	28,398						28,398
6.4 Miscellaneous losses							
6.5 Collection and bank service charges	461,450						461,450
6.6 Sundry general expenses	135,067						135,067
6.7 Group service and administration fees	540,322						540,322
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less $ .... $ .... recovered)							
7.3 Agency conferences other than local meetings	1,500						1,500
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere					3,954,904		3,954,904
9.3 Aggregate write-ins for expenses							
10. General expenses incurred	7,507,924				3,954,904	(b)	(a) 11,462,828
11. General expenses unpaid Dec. 31, prior year	309,605						309,605
12. General expenses unpaid Dec. 31, current year	777,909				77,000		854,909
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)	7,039,620				3,877,904		10,917,524
DETAILS OF WRITE-INS							
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							

(a) Includes management fees of $ 3,817,666 to affiliates and $ .... to non-affiliates.

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

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

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						
2. State insurance department licenses and fees	1,167,778					1,167,778
3. State taxes on premiums	407,794					407,794
4. Other state taxes, including $ 8,285 for employee benefits	8,285					8,285
5. U.S. Social Security taxes	212,822					212,822
6. All other taxes	103,741					103,741
7. Taxes, licenses and fees incurred	1,900,420					1,900,420
8. Taxes, licenses and fees unpaid Dec. 31, prior year	50,750					50,750
9. Taxes, licenses and fees unpaid Dec. 31, current year	20,362					20,362
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	1,930,807					1,930,807

EXHIBIT 4 - DIVIDENDS OR REFUNDS

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

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0199998. Reinsurance ceded					
0199999. Life Insurance: Totals (Net)					
0200001. SING PREM DEF 1%	1,908,129,640	XXX	1,908,129,640	XXX	
0200002. SING PREM DEF 1.75%	218,596,888	XXX	218,596,888	XXX	
0200003. FLEX PREM DEF 1%	2,586,526,882	XXX	2,586,526,882	XXX	
0200004. FLEX PREM DEF 1.5%	93,726,650	XXX	93,726,650	XXX	
0200005. FLEX PREM DEF 1.75%	599,038,335	XXX	599,038,335	XXX	
0200006. FLEX PREM DEF 2%	51,188,394	XXX	51,188,394	XXX	
0299997. Totals (Gross)	5,457,206,789	XXX	5,457,206,789	XXX	
0299998. Reinsurance ceded	2,832,518,066	XXX	2,832,518,066	XXX	
0299999. Annuities: Totals (Net)	2,624,688,723	XXX	2,624,688,723	XXX	
0300001. 2000 Table, 4.0%	32,436		32,436		
0300002. 2012 IAR Table, 3.25%	45,662		45,662		
0300003. 2012 IAR Table, 3.5%	265,830		265,830		
0300004. 2012 IAR Table, 3.75%	139,466		139,466		
0300005. 2012 IAR Table, 4.00%	107,865		107,865		
0300006. 2012 IAR Table, 4.25%	298,768		298,768		
0399997. Totals (Gross)	890,027		890,027		
0399998. Reinsurance ceded	385,592		385,592		
0399999. SCWLC: Totals (Net)	504,435		504,435		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)					
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)					
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)					
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)					
9999999. Totals (Net) - Page 3, Line 1	2,625,193,158		2,625,193,158		

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $; Supplementary Contracts with Life Contingencies $ 41,162 ; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [ ] No [X]
1.2 If not, state which kind is issued.
NON-PARTICIPATING
2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [ ] No [X]
2.2 If not, state which kind is issued.
NON-PARTICIPATING
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $
4.2 Amount of reserve? $
4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year $
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $
Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $
8.2 State the amount of reserves established for this business: $
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 188,881,074
9.2 State the amount of reserves established for this business: $ 202,114,765
9.3 Identify where the reserves are reported in the blank:
EXHIBIT 5, ANNUITIES LINE

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

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

NONE

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts

N O N E

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	861,415			861,415		
2. Deposits received during the year	601,184			601,184		
3. Investment earnings credited to the account	29,339			29,339		
4. Other net change in reserves	10,993			10,993		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	250,820			250,820		
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)	1,252,111			1,252,111		
10. Reinsurance balance at the beginning of the year	(478,425)			(478,425)		
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(32,029)			(32,029)		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(446,396)			(446,396)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	805,715			805,715		

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct											
1.2 Reinsurance assumed											
1.3 Reinsurance ceded											
1.4 Net											
2. In course of settlement:											
2.1 Resisted 2.11 Direct											
2.12 Reinsurance assumed											
2.13 Reinsurance ceded											
2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other 2.21 Direct	9,763,268			9,763,268							
2.22 Reinsurance assumed											
2.23 Reinsurance ceded											
2.24 Net	9,763,268		(b)	(b) 9,763,268		(b)	(b)		(b)	(b)	(b)
3. Incurred but unreported:											
3.1 Direct											
3.2 Reinsurance assumed											
3.3 Reinsurance ceded											
3.4 Net			(b)	(b)		(b)	(b)		(b)	(b)	(b)
4. TOTALS 4.1 Direct	9,763,268			9,763,268							
4.2 Reinsurance assumed											
4.3 Reinsurance ceded											
4.4 Net	9,763,268	(a)	(a)	9,763,268			(a)				

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
	Total	Industrial Life (a)	3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	55,635,216			55,552,471	82,745						
1.2 Reinsurance assumed	1,569,388			1,569,388							
1.3 Reinsurance ceded	45,812,446			45,783,420	29,026						
1.4 Net	(d) 11,392,159			11,338,440	53,719						
2. Liability December 31, current year from Part 1:											
2.1 Direct	9,763,268			9,763,268							
2.2 Reinsurance assumed											
2.3 Reinsurance ceded											
2.4 Net	9,763,268			9,763,268							
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
4.1 Direct	7,697,779			7,697,779							
4.2 Reinsurance assumed											
4.3 Reinsurance ceded											
4.4 Net	7,697,779			7,697,779							
5. Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct	57,700,705			57,617,960	82,745						
6.2 Reinsurance assumed	1,569,388			1,569,388							
6.3 Reinsurance ceded	45,812,446			45,783,420	29,026						
6.4 Net	13,457,648			13,403,929	53,719						

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

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

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

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

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	335,960	358,207	22,247
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	5,958,388	1,411,742	(4,546,646)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	7,857	48,827	40,970
21.	Furniture and equipment, including health care delivery assets	4,401		(4,401)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	377,307	301,855	(75,452)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,683,912	2,120,631	(4,563,282)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	6,683,912	2,120,631	(4,563,282)
	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.	MISCELLANEOUS ASSETS	377,307	301,855	(75,452)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	377,307	301,855	(75,452)

NOTES TO FINANCIAL STATEMENTS

1 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN:

A. Accounting Practices

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

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

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

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

NET INCOME	SSAP #	F/S page	F/S Line #	December 31, 2020	December 31, 2019
Net income, Iowa basis				$ 36,722	16,169,505
(1) State Prescribed Practices that increase/(decrease) NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	(6,679,038)	(8,330,217)
(b) Change in reserves	51	4	19	29,978,438	42,775,343
IAC 191-43					
(c) Change in reserves	51	4	19	23,396	184,828
(2) Net income, NAIC SAP (1-a-b-c=2)				$ (23,286,074)	$ (18,460,449)
SURPLUS					
Statutory surplus, Iowa basis				$ 247,144,844	$ 207,931,798
(3) State Prescribed Practices that increase/(decrease) NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	(88,254,679)	(53,726,294)
(b) Reserves for indexed annuities	51	3, 4	1, 19	72,937,967	42,959,528
(c) Tax impact	101	2	18.2	3,216,509	2,261,021
IAC 191-43					
(d) Change in Reserves	51	3, 4	1, 19	735,139	711,743
(e) Tax Impact	101	2	18.2	(154,379)	(149,466)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 258,664,287	$ 215,875,266

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

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

NOTES TO FINANCIAL STATEMENTS

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

C. Accounting Policy

The company uses the following accounting policies:

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

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

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

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

3. The Company has no investments in common stock.

4. The Company has no investments in preferred stock.

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

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

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

   If the Company does not expect to recover the amortized cost basis of the security, it is unable to assert that it will recover its amortized cost even if it does not intend to sell the security and the entity has the intent and ability to hold such security. Therefore, in those situations, an other than temporary impairment is considered to have occurred and a loss is recognized in an amount equal to the excess of amortized cost over the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate.

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

7. The Company has no investments in subsidiaries, controlled or affiliated companies.

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

10. The premium deficiency calculation does not apply to the Company.

11. The Company does not have liabilities for losses and loss/claim adjustment expense for accident and health contracts.

12. No material changes were made to the capitalization policy during 2020.

13. The Company did not have any pharmaceutical rebate receivables as of December 31, 2020.

D. Going Concern

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

2 - ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS:

The Company had no material changes in accounting principles or correction of errors to report for the year ended December 31, 2020.

3 - BUSINESS COMBINATIONS AND GOODWILL:

A. Statutory Purchase Method

During 2020, the Company did not have any business combinations taking the form of a statutory purchase.

B. Statutory Mergers

During 2020, the Company did not have any business combinations taking the form of a statutory merger.

C. Assumption Reinsurance

As of December 31, 2020, the Company did not have goodwill resulting from assumption reinsurance.

D. Impairment Losses

As of December 31, 2020, the Company did not have any impaired assets related to business combinations or goodwill.

4 - DISCONTINUED OPERATIONS:

The Company did not have any discontinued operations during 2020.

NOTES TO FINANCIAL STATEMENTS

5 - INVESTMENTS:

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for mortgage loans originated by the Company during 2020:

Category	Maximum Lending Rate	Minimum Lending Rate
Farm	7.00%	3.75%
Residential	8.75%	4.25%
Commercial	4.45%	3.35%

2. The maximum percentage of any one loan to value of security at the time of the loan was 85.0%.

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

a. Current Year - None

b. Prior Year - None

4. Age Analysis of Mortgage Loans:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investments (All)							
(a) Current	$ 25,345,237	$ —	$ 63,561,682	$ —	$ 176,324,481	$ —	$ 265,231,400
(b) 30 - 59 Days Past Due	—	—	21,595,278	—	—	—	21,595,278
(c) 60 - 89 Days Past Due	—	—	—	—	—	—	—
(d) 90 - 179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—	—	—	—	—	—	—
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	—	—	—	—	24,708,456	—	24,708,456
b. Prior Year*							
1. Recorded Investments (All)							
(a) Current	—	—	—	—	136,414,188	—	136,414,188
(b) 30 - 59 Days Past Due	—	—	—	—	—	—	—
(c) 60 - 89 Days Past Due	—	—	—	—	—	—	—
(d) 90 - 179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—	—	—	—	—	—	—
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	—	—	—	—	18,161,724	—	18,161,724

NOTES TO FINANCIAL STATEMENTS

* Prior year amounts were incorrectly reported in the "Insured" column during 2019. Prior year amounts have been moved to he "All Other" column to be consistent with Schedule B and AVR.

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for credit Losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	—	—	—	—	—	—
3. Total (1+2)	—	—	—	—	—	—	—
4. 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							
1. With Allowance for credit Losses	—	—	—	—	—	—	—
2. No Allowance for Credit Losses	—	—	—	—	—	—	—
3. Total (1+2)	—	—	—	—	—	—	—
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—

6. Investment in Impaired Loans - Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized using a Cash-Basis Method of Accounting:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest Income Recognized	—	—	—	—	—	—	—
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	—	—	—	—
b. Prior Year							
1. Average Recorded Investment	—	—	—	—	—	—	—
2. Interest Income Recognized	—	—	—	—	—	—	—
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	—	—	—	—

7. Allowance for credit losses:

	Current Year	Prior Year
a. Balance at the beginning of the period	$ 450,000	$ 110,000
b. Additions charged to operations	955,000	340,000
c. Direct write-downs against the allowance	—	—
d. Recoveries of amounts previously charged off	—	—
e. Balance at the end of the period	$ 1,405,000	$ 450,000

NOTES TO FINANCIAL STATEMENTS

8. Mortgage Loans Derecognized as a Result of Foreclosure:

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

B. Debt Restructuring

The Company has no invested assets that are restructured debt as of December 31, 2020.

C. Reverse Mortgages

The Company has no investment in reverse mortgages.

D. Loan-Backed Securities

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

2. For the year ended December 31, 2020, the Company recognized other than temporary impairments ("OTTI") on its loan-backed securities on the basis of intent to sell and on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis as follows:

NOTES TO FINANCIAL STATEMENTS

	(1)	(2)		(3)
	Amortized cost basis before other-than-temporary impairment	Other-than-temporary impairment recognized in loss (2a) Interest	(2b) Non-interest	Fair Value 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 1st 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	1,007,443	—	242,310	765,133
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	$ 1,007,443	$ —	$ 242,310	$ 765,133
OTTI recognized 4th 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 4th Quarter	$ —	$ —	$ —	$ —
Aggregate Total	$ 1,007,443	$ —	$ 242,310	$ 765,133

3. The following table lists the loan-backed securities held by the Company at December 31, 2020 for which the present value of cash flows expected to be collected was less than amortized cost, and as a result OTTI was recorded during the year ended December 31, 2020:

CUSIP	Amortized Cost Prior to OTTI	Present Value of Projected Cash Flows	OTTI Recognized in Earnings	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
95000GBE3	$ 999,326	$ 843,100	$ 156,226	$ 843,100	$ 814,200	6/30/2020
61690KAL6	$ 961,773	$ 910,900	$ 50,873	$ 910,900	$ 635,393	9/30/2020
	$ 1,961,099	$ 1,754,000	$ 207,099	$ 1,754,000	$ 1,449,593	

Total OTTI recognized under SSAP 43R the nine months ended September 30, 2020: $207,099

NOTES TO FINANCIAL STATEMENTS

4. For loan-backed and structured securities with unrealized losses as of December 31, 2020, the gross unrealized losses and fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position are summarized as follows:

a.	Aggregate amount of unrealized loss:		
	Less than 12 months	$	1,926,431
	12 months or longer	$	5,445,999
b.	Aggregate related fair value of securities with unrealized losses:		
	Less than 12 months	$	103,338,764
	12 months or longer	$	93,304,497

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) None

(2) There were no assets pledged as collateral as of December 31, 2020.

(3) There was no collateral received as of December 31, 2020.

(4) The Company has no securities lending agreements as of December 31, 2020; therefore, it has not reported as assets on Page 2, Line 10 - Securities Lending Reinvested Collateral Assets.

(5) The Company does not have any securities lending or repurchase agreements open as of December 31, 2020; therefore, it has no information to report under this item.

(6) There was no collateral received as of December 31, 2020.

(7) None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements transactions accounted for as secured borrowing as of December 31, 2020.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of December 31, 2020.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2020.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2020.

J. Real Estate

The Company did not have any investments in real estate as of December 31, 2020.

K. Low Income Housing Credits

The Company did not have any investments in low income housing credits as of December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (including Pledged)

	Restricted Asset Category	Gross Restricted Current Year 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending agreements	—	—	—	—	—
c.	Subject to repurchase agreements	—	—	—	—	—
d.	Subject to reverse repurchase agreement	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—
h.	Letter stock or securities restricted as to sale	—	—	—	—	—
i.	FHLB capital stock	—	—	—	—	—
j.	On deposit with states	2,750,461	—	—	—	2,750,461
k.	On deposit with other regulatory bodies	—	—	—	—	—
l.	Pledged collateral to FHLB	—	—	—	—	—
m.	Pledged as collateral not captured in other categories	—	—	—	—	—
n.	Other restricted assets	—	—	—	—	—
o.	Total Restricted Assets	$ 2,750,461	$ —	$ —	$ —	$ 2,750,461

	Restricted Asset Category	Gross Restricted 6 Total From Prior Year	7 Increase / (Decrease) (5-6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	— %	— %
b.	Collateral held under security lending agreements	—	—	—	— %	— %
c.	Subject to repurchase agreements	—	—	—	— %	— %
d.	Subject to reverse repurchase agreement	—	—	—	— %	— %
e.	Subject to dollar repurchase agreements	—	—	—	— %	— %
f.	Subject to dollar reverse repurchase agreements	—	—	—	— %	— %
g.	Placed under option contracts	—	—	—	— %	— %
h.	Letter stock or securities restricted as to sale	—	—	—	— %	— %
i.	FHLB capital stock	—	—	—	— %	— %
j.	On deposit with states	2,722,594	27,867	2,750,461	0.09 %	0.09 %
k.	On deposit with other regulatory bodies	—	—	—	— %	— %
l.	Pledged collateral to FHLB	—	—	—	— %	— %
m.	Pledged as collateral not captured in other categories	—	—	—	— %	— %
n.	Other restricted assets	—	—	—	— %	— %
o.	Total Restricted Assets	2,722,594	27,867	2,750,461	0.09 %	0.09 %

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

None

NOTES TO FINANCIAL STATEMENTS

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

None

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

None

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of December 31, 2020.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of December 31, 2020.

O. 5GI Securities

The Company did not have any investments in 5GI securities as of December 31, 2020.

P. Short Sales

The Company did not have unsettled and settled short sale transactions outstanding as of December 31, 2020.

Q. Prepayment Penalty and Acceleration Fees:

	General Account	Separate Accounts
(1) Number of CUSIPS	51	—
(2) Aggregate Amount of Investment Income	784,011	—

6 - JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES:

A. The Company did not have any investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets as of December 31, 2020.

B. The Company did not recognize any impairment write down for its investments in joint ventures, partnerships, or limited liability companies as of December 31, 2020.

7 - INVESTMENT INCOME:

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

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

B. At December 31, 2020, no amounts were excluded from investment income due and accrued.

NOTES TO FINANCIAL STATEMENTS

8 - DERIVATIVE INSTRUMENTS:

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

The Company's hedging strategy attempts to mitigate any potential risk of loss under these agreements through a regular monitoring process which evaluates the program's effectiveness. The Company purchases its option contracts from its parent, American Equity Life, who purchases its options from nationally recognized investment banking institutions. The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, American Equity Life purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts.

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

For the year ended December 31, 2020, proceeds received upon expiration of options and amortization of options (see Note 1 Derivative Instruments) included as components of net investment income were as follows:

	2020
Proceeds received upon expiration	$ 54,947,493
Amortization	(43,529,001)
	$ 11,418,492

9 - INCOME TAXES:

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

1.

	12/31/2020 Ordinary	Capital	Total
(a) Gross deferred tax assets	$ 22,831,540	$ 297,350	$ 23,128,890
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets	22,831,540	297,350	23,128,890
(d) Deferred tax assets nonadmitted	5,958,388	—	5,958,388
(e) Subtotal net admitted deferred tax assets	16,873,152	297,350	17,170,502
(f) Deferred tax liabilities	1,613,068	—	1,613,068
(g) Net admitted deferred tax assets	$ 15,260,084	$ 297,350	$ 15,557,434

	12/31/2019 Ordinary	Capital	Total
(a) Gross deferred tax assets	$ 7,362,732	$ 24,525	$ 7,387,257
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets	7,362,732	24,525	7,387,257
(d) Deferred tax assets nonadmitted	1,411,742	—	1,411,742
(e) Subtotal net admitted deferred tax assets	5,950,990	24,525	5,975,515
(f) Deferred tax liabilities	887,369	—	887,369
(g) Net admitted deferred tax assets	$ 5,063,621	$ 24,525	$ 5,088,146

	Change Ordinary	Capital	Total
(a) Gross deferred tax assets	$ 15,468,808	$ 272,825	$ 15,741,633
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets	15,468,808	272,825	15,741,633
(d) Deferred tax assets nonadmitted	4,546,646	—	4,546,646
(e) Subtotal net admitted deferred tax assets	10,922,162	272,825	11,194,987
(f) Deferred tax liabilities	725,699	—	725,699
(g) Net admitted deferred tax assets	$ 10,196,463	$ 272,825	$ 10,469,288

NOTES TO FINANCIAL STATEMENTS

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

Admission Calculation Components of SSAP No. 101

		12/31/2020		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ 297,350	$ 297,350
(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)	15,260,084	—	15,260,084
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	15,260,084	—	15,260,084
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	34,738,112
(c)	Adjusted Gross Deferred Tax Assets (Excluding the amount of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	1,613,068	—	1,613,068
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 16,873,152	$ 297,350	$ 17,170,502

		12/31/2019		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ 24,525	$ 24,525
(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)	5,063,621	—	5,063,621
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	5,063,621	—	5,063,621
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	30,426,548
(c)	Adjusted Gross Deferred Tax Assets (Excluding the amount of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	887,369	—	887,369
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 5,950,990	$ 24,525	$ 5,975,515

		Change		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ 272,825	$ 272,825
(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)	10,196,463	—	10,196,463
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	10,196,463	—	10,196,463
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	4,311,564
(c)	Adjusted Gross Deferred Tax Assets (Excluding the amount of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	725,699	—	725,699
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 10,922,162	$ 272,825	$ 11,194,987

3.

		2020	2019
(a)	Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	631 %	703 %
(b)	Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 above	231,587,410	202,843,652

NOTES TO FINANCIAL STATEMENTS

4. **Impact of Tax Planning Strategies**

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

		12/31/2020	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 22,831,540	$ 297,350
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	— %	— %
3.	Net Admitted DTAs	$ 16,873,152	$ 297,350
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	— %	— %

		12/31/2019	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 7,362,732	$ 24,525
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	— %	— %
3.	Net Admitted DTAs	$ 5,950,990	$ 24,525
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	— %	— %

		Change	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 15,468,808	$ 272,825
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	— %	— %
3.	Net Admitted DTAs	$ 10,922,162	$ 272,825
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	— %	— %

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

B. Regarding deferred tax liabilities not recognized:

As of December 31, 2020, the Company had not temporary differences for which deferred tax liabilities are not recognized.

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

1. Current Income Tax

		12/31/2020	**12/31/2019**	**Change**
(a)	Federal	$ 19,466,264	$ 6,996,963	$ 12,469,301
(b)	Foreign	—	—	—
(c)	Subtotal	19,466,264	6,996,963	12,469,301
(d)	Federal income tax on net capital gains	(472,304)	383,642	(855,946)
(e)	Utilization of capital loss carry-forwards	—	—	—
(f)	Other - Stock based compensation	—	—	—
(g)	Federal & Foreign income tax incurred	$ 18,993,960	$ 7,380,605	$ 11,613,355

NOTES TO FINANCIAL STATEMENTS

2. Deferred tax assets:

		12/31/2020	12/31/2019	Change
(a)	Ordinary:			
	(1) Discounting of unpaid losses	$ —	$ —	$ —
	(2) Unearned Premium reserve	—	—	—
	(3) Policyholder reserves	9,578,060	5,783	9,572,277
	(4) Investments	5,715,708	4,112,559	1,603,149
	(5) Deferred acquisition costs	7,298,506	3,046,795	4,251,711
	(6) Policyholder dividends accrual	—	—	—
	(7) Fixed Assets	—	—	—
	(8) Compensation and benefits accrual	86,906	48,728	38,178
	(9) Pension accrual	—	—	—
	(10) Receivables - nonadmitted	152,360	148,867	3,493
	(11) Net operating loss carry-forward	—	—	—
	(12) Tax credit carry-forward	—	—	—
	(13) Other (including items<5% of total ordinary tax assets)	—	—	—
	(14) Other assets - nonadmitted	—	—	—
	(99) Subtotal	22,831,540	7,362,732	15,468,808
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Nonadmitted	5,958,388	1,411,742	4,546,646
(d)	Admitted ordinary deferred tax assets	16,873,152	5,950,990	10,922,162
(e)	Capital:			
	(1) Investments	297,350	24,525	272,825
	(2) Net capital loss carry-forward	—	—	—
	(3) Reals estate	—	—	—
	(4) Other (including items < 5% of total capital tax assets)	—	—	—
	(99) Subtotal	297,350	24,525	272,825
(f)	Statutory valuation allowance adjustment	—	—	—
(g)	Nonadmitted	—	—	—
(h)	Admitted capital deferred tax assets	297,350	24,525	272,825
(i)	Admitted deferred tax assets	$17,170,502	$ 5,975,515	$ 11,194,987

NOTES TO FINANCIAL STATEMENTS

3. Deferred tax liabilities:

	12/31/2020	12/31/2019	Change
(a) Ordinary:			
(1) Investments	$ 424,004	$ 366,635	$ 57,369
(2) Fixed Assets	2,574	10,136	(7,562)
(3) Deferred and uncollected premiums	—	—	—
(4) Policy holder reserves	1,183,029	506,969	676,060
(5) Other (including items<5% of total ordinary tax liabilities)	3,461	3,629	(168)
(99) Subtotal	1,613,068	887,369	725,699
(b) Capital:			—
(1) Investments	—	—	—
(2) Net capital Loss carry-forward	—	—	—
(3) Real Estate	—	—	—
(4) Other (including items<5% of total capital tax assets)	—	—	—
(99) Subtotal	—	—	—
(c) Deferred tax liabilities	$ 1,613,068	$ 887,369	$ 725,699
4. Net Deferred Tax Assets/Liabilities (2i-3c)	$ 15,557,434	$ 5,088,146	$ 10,469,288

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 21% to pretax net income for the following reasons at December 31, 2020:

	12/31/2020	
	Amounts	**Effective Tax Rate (%)**
Provisions computed at statutory rate	$ 4,085,672	21.00 %
Nondeductible expenses	19,084	0.10 %
IMR	75,679	0.39 %
Nonadmitted Assets	(3,494)	(0.02)%
Stock Compensation	1,074	0.01 %
Other	561	— %
Rate Differential	$ —	— %
Total	$ 4,178,576	21.48 %
Federal income tax incurred	$ 18,993,960	
Change in net deferred income taxes	(14,815,384)	
Total statutory income tax	$ 4,178,576	21.48 %

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

1. At December 31, 2020, the Company did not have any unused operating loss carryforwards or net capital loss carryforwards available to offset against future taxable income.

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

	Capital
2018	$ 13,888
2019	451,424
2020	116,068
Total	$ 581,380

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

F. Consolidated Federal Income Tax Return

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

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

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

NOTES TO FINANCIAL STATEMENTS

H. Repatriation Transition Tax (RTT)

The Company did not have any repatriation transition tax as of December 31, 2020.

I. Alternative Minimum Tax (AMT) Credit

The Company did not have any alternative minimum tax credit as of December 31, 2020.

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

A. The Company is wholly owned by American Equity Investment Life Insurance Company ("American Equity Life"), a life insurance company domiciled in the State of Iowa. American Equity Life is wholly owned by American Equity Investment Life Holding Company ("Holding Company").

B. The Company was capitalized by issuing 2,500,000 shares of $1 par common stock on September 17, 2008, to American Equity Life in exchange for $6,000,000 in cash. The Company received a capital contribution of $30,000,000 during 2020.

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

C. The Company has no transactions with related parties which are not reported on Schedule Y, Part 2.

D. At December 31, 2020, the Company reported amounts payable to American Equity Life of $352,227, and American Equity Investment Life Holding Company of $67,861.

E. The Company entered into a Management Services Agreement effective August 31, 2008 with American Equity Life. Under this agreement, American Equity Life agrees to provide administrative functions related to agent licensing, payment of commissions, actuarial services, annuity policy issuance and service, accounting and financial, compliance, market conduct, general and informational services and marketing. In exchange for providing these administrative functions, the Company reimburses American Equity Life for actual costs arrived at in a fair and equitable manner. During the twelve months ended December 31, 2020, the Company incurred fees of $540,322 in accordance with this agreement.

The Company entered into an Investment Advisory Agreement effective June 9, 2009 with the Holding Company. The Company is paying fees at an annual rate of 0.25% on amounts up to $100,000,000 and is paying fees at an annual rate of 0.20% on the amount in excess of $100,000,000 of the market value of invested assets. These fees are paid quarterly. In exchange for these fees, the Holding Company provides investment advice and make investment decisions based on the investment provisions of the State of Iowa. During the twelve months ended December 31, 2020 the Company incurred fees of $3,817,666 in accordance with this agreement.

F. During 2020, the Company made no guarantees or undertakings for the benefit of an affiliate or related party that could result in a material contingent exposure.

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

H. The Company did not own any downstream subsidiary, controlled or affiliated companies as of December 31, 2020.

I. The Company did not own any interest in subsidiary, controlled or affiliated companies as of December 31, 2020.

J. The Company did not recognize any impairment write-downs for investments in subsidiary, controlled or affiliated companies during 2020.

K. The Company did not own any investments in a foreign insurance subsidiary where CARVM and related Actuarial Guidelines were calculated as of December 31, 2020.

L. The Company did not own any investment in a downstream noninsurance holding company as of December 31, 2020.

M. The Company did not own any SCA investments as of December 31, 2020.

N. The Company did not have any investment in Insurance SCAs as of December 31, 2020.

O. The Company did not have any SCA losses as of December 31, 2020.

11 - DEBT:

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

B. The Company does not have any FHLB agreements for the year ended December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

The company did not have a Defined Benefit Plan as of December 31, 2020.

B. Description of Investment Policies and Strategies

None

C. Fair Value of Plan Assets

None

D. Rate of Return Assumptions

None

E. Defined Contribution Plans

The Company did not have a Defined Contribution Plan as of December 31, 2020.

F. Multiemployer Plans

The Company did not have Multiemployer Plans as of December 31, 2020.

G. Consolidated/Holding Company Plans

The employees of the Company participate in the American Equity Investment Profit Sharing and 401(k) Plan and the American Equity Investment Employee Stock Ownership Plan (the "Plans"), both of which are sponsored by the Holding Company. During the years ended December 31, 2020 and 2019, the Company incurred expenses of $254,504 and $191,132, respectively, for its employee's participation in the Plans.

H. Postemployment Benefits and Compensated Absences

None

I. Impact of Medicare Modernization Act on Postretirement Benefits

None

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

A. The Company has 25,000,000 shares authorized and 2,500,000 shares of common stock issued and outstanding, $1.00 per share par value at December 31, 2020. The Company also has 5,000,000 shares of series preferred stock authorized, $1.00 per share par value, but no shares have been issued or are outstanding.

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

C. The payment of dividends is subject to regulation by the Insurance Division. Currently, the Company may pay dividends out of earned surplus without prior approval, unless such payments, together with all other such payments within the preceding twelve months, exceed the greater of (1) net gain from operations before net realized capital losses for the preceding calendar year or, (2) 10% of the Company's capital and surplus at the preceding year-end. Based on this limitation, the Company can pay dividends of approximately $24.8 million without prior approval during 2021. No dividends were paid in 2020 and 2019

D. The Company did not pay cash dividends during 2020 or 2019.

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

F. No restrictions have been placed on the Company's unassigned surplus.

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

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

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

J. The change in unassigned funds (surplus) due to unrealized losses net of tax was ($754,450) for 2020.

K. The Company has not issued any surplus notes or debentures or similar obligations during 2020.

NOTES TO FINANCIAL STATEMENTS

L. The Company did not have any quasi-reorganizations during 2020.

M. The Company did not have any quasi-reorganizations during 2020.

14 - LIABILITIES, CONTINGENCIES AND ASSESSMENTS:

A. Contingent Commitments

The Company has unfunded commitments to limited partnerships of $138,962 as of December 31, 2020.

B. Assessments

Assessments are, from time to time, levied on the Company by life and health guaranty associations by most states in which the Company is licensed to cover losses to policyholders of insolvent or rehabilitated companies. In some states, these assessments can be partially recovered through a reduction in future premium taxes. The Company paid assessments of $15,357 and $14,127 during the years ended December 31, 2020 and 2019, respectively.

C. Gain Contingencies

The Company did not have any gain contingencies as of December 31, 2020.

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

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

E. Joint and Several Liabilities

The Company did not have any joint or several liabilities as of December 31, 2020.

F. All Other Contingencies

The Company did not have any loss contingencies as of December 31, 2020.

15 - LEASES:

A. Lessee Leasing Arrangements

The Company is not a lessee under any leasing arrangements.

B. Lessor Leases

The Company is not a lessor under any leasing arrangements.

16 - INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK:

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

	Assets		Liabilities	
	2020	2019	2020	2019
a. Swaps	$ —	$ —	$ —	$ —
b. Futures	—	—	—	—
c. Options	20,948,399	17,466,131	—	—
d. Total	$ 20,948,399	$ 17,466,131	$ —	$ —

See Note 1 - Summary of Significant Accounting Polices for a summary of the Company’s accounting policy for derivatives. See Note 8 - Derivatives for a description of the nature and terms of the Company’s derivatives, including market risk and credit risk. See schedule DB of the Company's annual statement for additional detail.

2. See Note 8 - Derivatives for a description of the nature and terms of the Company’s derivatives, including market risk and credit risk.

3. See Note 8 - Derivatives for a description of the nature and terms of the Company’s derivatives, including market risk and credit risk.

4. See Note 8 - Derivatives for a description of the nature and terms of the Company’s derivatives.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales

For the year ended December 31, 2020, the Company did not have transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

The company did not have any transactions surrounding the transfers and servicing of financial assets during the year ended December 31, 2020.

C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. During the year ended December 31, 2020, the Company did not have any transactions qualifying as wash sales.

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

A. ASO Plans

The Company did not have ASO plans during 2020.

B. ASC Plans

The Company did not have any ASC plans during 2020.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

The Company did not have any Medicare or other similarly structured cost based reimbursement contracts during 2020.

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

The Company did not have any direct premiums written by managing general agents or third party administrators during 2020.

20 - FAIR VALUE MEASUREMENTS:

A.

(1) Fair Value Measurements at Reporting Date

The Company did not have any assets measured at fair value as of December 31, 2020.

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

None.

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

(5) Derivative Fair Values

None.

B. Other Fair Value Disclosures

None.

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

The following table represents the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries and joint ventures). The fair values are also categorized into the three-level fair value hierarchy.

Type of Financial Instrument	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds	$ 1,428,268,020	$ 1,313,703,746	$ 3,780,810	$ 1,424,487,210	$ —	$ —
Mortgage loans on real-estate	319,450,888	311,535,134	—	—	319,450,888	—
Other invested assets	1,356,027	1,094,087	—	1,340,990	15,037	—
Cash and cash equivalents	1,289,720,749	1,289,720,749	1,289,720,749	—	—	—
Short-term investments	1,897,596	2,000,000	—	1,897,596	—	—
Derivatives	109,203,071	20,948,399	—	109,203,071	—	—
Liabilities:						
Annuity reserves	$ 2,559,404,224	$ 2,625,494,439	$ —	$ —	$ 2,559,404,224	$ —

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

Bonds: The fair values of bonds are obtained from third parties and are based on quoted market prices when available. The third parties use yield data and other factors relating to instruments or securities with similar characteristics to determine fair value for securities that are not actively traded.

Mortgage loans on real estate: The fair values of mortgage loans on real estate are calculated using discounted expected cash flows using current competitive market interest rates currently being offered for similar loans.

Other invested assets: The fair values of other invested assets are obtained from third parties and are based on quoted market prices when available.

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

Derivatives: The fair values of the Company's derivatives are based upon the amount of cash the Company will receive to settle each derivative instrument. The fair values of derivative instruments, primarily call options, are based upon the amount of cash that we will receive to settle each derivative instrument on the reporting date. These amounts are determined by our investment team using industry accepted valuation models. Inputs include market volatility and risk free interest rates and are used in income valuation techniques in arriving at a fair value for each option contract.

Annuity reserves: The fair values of the liabilities under contracts are stated at the cost the Company would incur to extinguish the liability (i.e., the cash surrender value).

NOTES TO FINANCIAL STATEMENTS

D. Reasons Not Practicable to Estimate Fair Value

None.

E. Estimates using NAV practical expedient

As of December 31, 2020, the Company did not have any investments measured using the NAV practical expedient.

21 - OTHER ITEMS:

A. Extraordinary Items

The Company did not have any extraordinary items during 2020.

B. Troubled Debt Restructuring: Debtors

During the year ended December 31, 2020, the Company did not have any trouble debt restructuring.

C. Other Disclosures

The Company did not have any unusual items or investments pledged as collateral as of December 31, 2020.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2020.

E. State Transferable Tax Credits

The Company did not have any state transferable or non-transferable tax credits as of December 31, 2020.

F. Subprime Mortgage-Related Risk Exposure

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

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

The Company did not have any exposure to subprime securities during the year ended December 31, 2020.

G. Retained Assets

As of December 31, 2020, the Company does not have any retained assets.

H. Insurance-Linked Securities (ILS) Contracts

As of December 31, 2020, the Company does not have any insurance-linked securities.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control

As of December 31, 2020, the Company does not have any company owned life insurance (COLI).

22 - EVENTS SUBSEQUENT:

Type I - Recognized Subsequent Events:

Subsequent events have been considered through February 19, 2021.

There are no subsequent events to report.

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through February 19, 2021.

There are no subsequent events to report.

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

NOTES TO FINANCIAL STATEMENTS

23 - REINSURANCE:

A. Ceded Insurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

   Yes ( ) No (X)

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

   Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

   Yes ( ) No (X)

   a. If yes, what is the estimated amount of aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. $__________

   b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $__________

2. Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

   Yes ( ) No (X)

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making their estimate. $ 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 in force or which had existing reserves established by the Company as of the effective date of the agreement?

   Yes ( ) No (X)

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

The Company has a coinsurance agreement with American Equity Life in which the Company is assuming 100% of the risk associated with certain fixed annuities. This coinsurance agreement as of and for the years ended December 31, 2020 and 2019 is summarized as follows:

Assumed Income Statement		December 31, 2020		December 31, 2019
Annuity Considerations	$	68,768	$	132,558
Commission and expense allowances		67,298		76,845
Benefits and surrenders		9,346,942		7,702,148
Balance Sheet				
Aggregate Reserves	$	137,318,121	$	140,712,174

Effective January 1, 2014, the Company ceased assuming new business under this agreement.

NOTES TO FINANCIAL STATEMENTS

The Company has two coinsurance agreements with American Equity Life in which the Company is ceding 100% of the risk associated with its fixed annuities and 80% of the risk associated with its fixed index annuities. Effective January 1, 2019 the Company's coinsurance agreement with American Equity Life in which the Company ceded 50% of the risk associated with its fixed index annuities changed to 20% of the risk. This change is effective on new business only. These coinsurance agreements as of and for the years ended December 31, 2020 and 2019 are summarized as follows:

Ceded Income Statement		December 31, 2020		December 31, 2019
Annuity Considerations	$	33,362,926	$	332,028,859
Commission and expense allowances		5,780,244		20,888,719
Benefits and surrenders		205,048,837		103,179,786
Balance Sheet				
Aggregate Reserves	$	2,832,012,606	$	2,866,392,257

Effective January 1, 2021, no new fixed index annuity business is being ceded to American Equity Life under this coinsurance agreement.

Effective 1/1/2020 the Company entered a coinsurance agreement with American Equity Life in which the Company is ceding 100% of the risk associated with certain fixed index annuities. This coinsurance agreement as of and for the year ended December 31, 2020 is summarized as follows:

Ceded Income Statement		December 31, 2020
Annuity Considerations	$	1,216,302
Commission and expense allowances		54,191
Benefits and surrenders		—
Balance Sheet		
Aggregate Reserves	$	1,337,449

B. Uncollectible Reinsurance

The Company does not have any uncollectible reinsurance.

C. Commutation of Ceded Reinsurance

The Company does not have any commutation of ceded reinsurance.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company has no reinsurance agreements with certified reinsurers whose rating was downgraded or status was subject to revocation.

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

The Company does not have any reinsurance of variable annuity contracts.

F. Affiliated Captive Reinsurers

The Company has no reinsurance agreements with affiliated captive reinsurers.

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

The Company has no ceding entities that utilize captive reinsurers to assume reserves subject to the XXX/AXXX Captive Framework.

H. Reinsurance Credit

1.-6. None

24 - RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION:

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

D. Medical Loss Ratio Rebates.

The Company does not have any medical loss ratio rebates.

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

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

25 - CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES:

A.-B. The Company did not have any change in incurred losses and loss adjustment expenses during 2020.

26 - INTERCOMPANY POOLING ARRANGEMENTS:

A.-G. The Company did not participate in any intercompany pooling arrangements during 2020.

27 - STRUCTURED SETTLEMENTS:

A.-B. The Company did not have any structured settlements in 2020.

28 - HEALTH CARE RECEIVABLES:

A.-B. The Company did not have any health care receivables as of December 31, 2020.

29 - PARTICIPATING POLICIES:

The Company did not have any participating policies during 2020.

30 - PREMIUM DEFICIENCY RESERVES:

The Company did not have any premium deficiency reserves as of December 31, 2020.

31 - RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS:

1. The Company waives deduction of fractional premiums upon the death of the insured. Surrender values are not promised in excess of legally computed reserves.

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

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

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

3. As of December 31, 2020, the Company had no insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Iowa.

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

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

6. None.

NOTES TO FINANCIAL STATEMENTS

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

A. INDIVIDUAL ANNUITIES:

1. Subject to discretionary withdrawal	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
a. With fair value adjustment	$ 3,466,517,150	$ —	$ —	$ 3,466,517,150	63.5 %
b. At book value less current surrender charge of 5% or more	1,373,560,750	—	—	1,373,560,750	25.2 %
c. At fair value	—	—	—	—	— %
d. Total with adjustment or at market value (Total of 1 through 3)	4,840,077,900	—	—	4,840,077,900	88.7 %
e. At book value without adjustment (minimal or no charge or adjustment)	617,128,889	—	—	617,128,889	11.3 %
2. Not subject to discretionary withdrawal	890,027	—	—	890,027	— %
3. Total (gross)	5,458,096,816	—	—	5,458,096,816	100 %
4. Reinsurance ceded	2,832,903,658	—	—	2,832,903,658	
5. Total (net)*(C-D)	$ 2,625,193,158	$ —	$ —	$ 2,625,193,158	
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	$ 690,761,132	$ —	$ —	$ 690,761,132	

B. GROUP ANNUITIES:

The Company did not have any Group Annuities as of December 31, 2020.

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

1. Subject to discretionary withdrawal	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
a. With fair value adjustment	$ —	$ —	$ —	$ —	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	—	—	— %
d. Total with adjustment or at market value (Total of 1 through 3)	—	—	—	—	— %
e. At book value without adjustment (minimal or no charge or adjustment)	—	—	—	—	— %
2. Not subject to discretionary withdrawal	1,252,111	—	—	1,252,111	100 %
3. Total (gross)	1,252,111	—	—	1,252,111	100 %
4. Reinsurance ceded	446,396	—	—	446,396	
5. Total (net)*(C-D)	$ 805,715	$ —	$ —	$ 805,715	
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.

NOTES TO FINANCIAL STATEMENTS

Life, Accident and Health Annual Statement:		Amount
(1) Exhibit 5 - Annuities Section, Total (net)	$	2,624,688,723
(2) Exhibit 5 - Supplementary Contracts with Life Contingencies Section, Total (net)		504,435
(3) Exhibit 7 - Deposit-Type Contracts, Line 14, Column 1		805,715
(4) Subtotal		2,625,998,873
Separate Accounts Annual Statement:		
(5) Exhibit 3, Line 299999, Column 2		—
(6) Exhibit 3, Line 399999, Column 2		—
(7) Policyholder dividend and coupon accumulations		—
(8) Policyholder premiums		—
(9) Guaranteed interest contracts		—
(10) Other contract deposit funds		—
(11) Subtotal		—
(12) Combined Total	$	2,625,998,873

33 - ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS:

The Company did not have any Life Actuarial Reserves as of December 31, 2020.

34 - PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED:

The Company did not have any deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2020.

35 - SEPARATE ACCOUNTS:

The Company did not have any Separate Accounts as of December 31, 2020.

36 - LOSS/CLAIM ADJUSTMENT EXPENSES:

The Company did not have any loss/claim adjustment expenses during 2020.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [ ] N/A [ ]

1.3 State Regulating? Iowa

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001039828

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

2.2 If yes, date of change:

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/25/2020

3.4 By what department or departments?
Department of Commerce, Division of Insurance, State of Iowa

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes [X] No [ ]
4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes [ ] No [X]
4.22 renewals? Yes [ ] No [X]

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

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

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

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

6.2 If yes, give full information:

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG LLP, 2500 RUAN CENTER GRAND AVE, DES MOINES, IA 50309

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
DANNY D PURCELL, SR MANAGING ACTUARY, EAGLE LIFE INSURANCE COMPANY, 6000 WESTOWN PARKWAY, WEST DES MOINES, IA 50266

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

12.11 Name of real estate holding company

12.12 Number of parcels involved

12.13 Total book/adjusted carrying value $

12.2 If, yes provide explanation:

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

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

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

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

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

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers $
- 20.12 To stockholders not officers $
- 20.13 Trustees, supreme or grand (Fraternal Only) $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers $
- 20.22 To stockholders not officers $
- 20.23 Trustees, supreme or grand (Fraternal Only) $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others $
- 21.22 Borrowed from others $
- 21.23 Leased from others $
- 21.24 Other $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses $
- 22.23 Other amounts paid $

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

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

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

24.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $

24.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

24.093 Total payable for securities lending reported on the liability page. $

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

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

25.21 Subject to repurchase agreements $

25.22 Subject to reverse repurchase agreements $

25.23 Subject to dollar repurchase agreements $

25.24 Subject to reverse dollar repurchase agreements $

25.25 Placed under option agreements $

25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $

25.27 FHLB Capital Stock $

25.28 On deposit with states $ 2,750,461

25.29 On deposit with other regulatory bodies $

25.30 Pledged as collateral - excluding collateral pledged to an FHLB $

25.31 Pledged as collateral to FHLB - including assets backing funding agreements $

25.32 Other $

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]

26.42 Permitted accounting practice Yes [ ] No [ ]

26.43 Other accounting guidance Yes [ ] No [ ]

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

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

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
STATE STREET BANK & TRUST	225 LIBERTY STREET, 2 WORLD FINANCIAL CENTER, NEW YORK, NY 10281

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	A
ARES CAPITAL MANAGEMENT III LLC	U
BARINGS LLC	U
METLIFE INVESTMENT MANAGEMENT, LLC	U
PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	U

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

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

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	549300RK5RZQ740FPL83	SEC	DS
168076	ARES CAPITAL MANAGEMENT III LLC	549300N5FJT73X2E7715	SEC #801-78341	NO
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	SEC #801-241	NO
142463	METLIFE INVESTMENT MANAGEMENT, LLC	EAU072Q8FCR1S0XGYJ21	SEC #801-67314	NO
171026	PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	549300E8PSWPQKEDX975	SEC #801-79924	NO

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

29.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	1,315,703,745	1,430,165,616	114,461,871
30.2 Preferred stocks			
30.3 Totals	1,315,703,745	1,430,165,616	114,461,871

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

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

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

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

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

32.2 If no, list exceptions:

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

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
   Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
   a. The shares were purchased prior to January 1, 2019.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
   d. The fund only or predominantly holds bonds in its portfolio.
   e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
   f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
   Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
   a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
   b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
   c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
   d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a - 36.c are reported as long-term investments.
   Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 80,000

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

1 Name	2 Amount Paid
BANK INSURANCE & SECURITIES ASSOCIATION	80,000

38.1 Amount of payments for legal expenses, if any? $ 13,921

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

1 Name	2 Amount Paid
HILL, WARD, AND HENDERSON	11,287

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

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $
1.31 Reason for excluding:

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	1,218,351,797	548,181,154
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	2,634,956,427	1,458,597,970
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [ ] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $

3.4 State the authority under which Separate Accounts are maintained:

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:
4.1 Amount of loss reserves established by these annuities during the current year: $
4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

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

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. $

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

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

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

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

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

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

7.1 Direct Premium Written $

7.2 Total Incurred Claims $

7.3 Number of Covered Lives

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

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

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid $ 4,357,988

9.22 Received $

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

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

10.21 Page 3, Line 1 $

10.22 Page 4, Line 1 $

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 208,762,882

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

12.11 Cash $

12.12 Stock $

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?

18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting?
18.5 How many of the same were delegates of the subordinate branches?

19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?

NONE

24. Is a medical examination required before issuing [illegible]fit c[illegible]ifica[illegible] to applica[illegible]? Yes [ ] No [ ]
25. Are applicants admitted to membership without fi[illegible] a[illegible]atio[illegible] with and b[illegible] mit[illegible] a [illegible] of a[illegible] branch by ballot and initiation? Yes [ ] No [ ]

26.1 Are notices of the payments required sent to the [illegible]mbe[illegible]? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which [illegible] mone[illegible] to be [illegible]? Yes [ ] No [ ]

27. What proportion of first and subsequent year's payments may be used for management expenses?
27.11 First Year %
27.12 Subsequent Years %

28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $

29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence?

30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?

31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]

32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain

33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]

34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]

35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the [illegible] outst[illegible]ding [illegible]nce [illegible]ns th[illegible]main[illegible] surp[illegible]?

NONE

1 Date	2 Ou[illegible]anding Lie[illegible]mount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

	1 2020	2 2019	3 2018	4 2017	5 2016
Life Insurance in Force					
(Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4)					
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)					
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)					
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)					
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated					XXX
New Business Issued					
(Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)					
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)					
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)					
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)					
15.2 Ordinary-individual annuities (Line 20.4, Col. 4)	1,218,351,797	548,181,154	342,525,454	284,325,649	122,311,008
16 Credit life (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)					
17.2 Group annuities (Line 20.4, Col. 7)					
18.1 A & H-group (Line 20.4, Col. 8)					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)					
19. Aggregate of all other lines of business (Line 20.4,Col. 11)					
20. Total	1,218,351,797	548,181,154	342,525,454	284,325,649	122,311,008
Balance Sheet (Pages 2 & 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	2,972,062,614	1,689,866,059	1,151,374,609	810,284,989	527,620,587
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	2,724,917,770	1,481,934,261	968,785,871	637,912,940	361,012,989
23. Aggregate life reserves (Page 3, Line 1)	2,625,193,159	1,450,900,191	939,940,065	616,330,722	349,187,963
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)					
25. Deposit-type contract funds (Page 3, Line 3)	805,715	382,989	36,118		
26. Asset valuation reserve (Page 3, Line 24.01)	7,263,030	6,843,829	4,455,538	3,039,416	1,681,495
27. Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28. Surplus (Page 3, Line 37)	244,644,844	205,431,798	180,088,738	169,872,049	164,107,598
Cash Flow (Page 5)					
29. Net Cash from Operations (Line 11)	1,238,015,183	558,286,427	352,978,951	282,798,423	119,411,083
Risk-Based Capital Analysis					
30. Total adjusted capital	254,407,874	214,775,627	187,044,276	175,411,465	168,289,093
31. Authorized control level risk - based capital	37,870,434	29,824,703	23,744,381	17,000,030	22,202,899
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)	44.7	88.0	92.1	85.4	89.6
33. Stocks (Lines 2.1 and 2.2)					
34. Mortgage loans on real estate(Lines 3.1 and 3.2)	10.6	9.3	3.9	5.5	8.4
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short-term investments (Line 5)	43.9	1.6	2.8	8.2	1.5
37. Contract loans (Line 6)					
38. Derivatives (Page 2, Line 7)	0.7	1.0	1.1	0.8	0.5
39. Other invested assets (Line 8)	0.0	0.1	0.1	0.1	
40. Receivables for securities (Line 9)	0.1	0.1	0.0	0.1	0.0
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)					
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 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)					
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1),					
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48. Affiliated mortgage loans on real estate					
49. All other affiliated					
50. Total of above Lines 44 to 49					
51. Total Investment in Parent included in Lines 44 to 49 above					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	6,683,912	2,120,631	1,756,256	962,857	795,310
53. Total admitted assets (Page 2, Line 28, Col. 3)	2,972,062,614	1,689,866,059	1,151,374,609	810,284,989	527,620,587
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	75,491,921	53,296,036	43,618,410	28,562,099	13,227,393
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(2,201,662)	(163,907)	(180,622)	233,352	(35,903)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(754,450)	(268,600)	(86,900)		
57. Total of above Lines 54, 55 and 56	72,535,809	52,863,529	43,350,888	28,795,451	13,191,490
Benefits and Reserve Increases (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	55,833,196	33,423,561	23,157,273	12,583,326	10,672,223
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2)					
61. Increase in A & H reserves (Line 19, Col. 6)					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)					
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	3.3	5.9	6.6	6.7	5.3
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					
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)					
71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)					
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2)					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)					
74. Ordinary - individual annuities (Page 6, Col. 4)	2,238,384	16,333,413	10,409,492	6,918,739	3,646,229
75. Ordinary-supplementary contracts	XXX	XXX	34,092	2,255	7,199
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)					
78. Group annuities (Page 6, Col. 5)					
79. A & H-group (Page 6.5, Col. 3)					
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)					
82. Aggregate of all other lines of business (Page 6, Col. 8)					
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	2,238,384	16,333,413	10,443,584	6,920,994	3,653,428

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

If no, please explain:

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

DIRECT BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2020

NAIC Group Code 2658 NAIC Company Code 13183

LIFE INSURANCE

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance					
2. Annuity considerations	1,252,767,517				1,252,767,517
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,252,767,517				1,252,767,517
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	55,552,472				55,552,472
12. Surrender values and withdrawals for life contracts	193,745,069				193,745,069
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	249,297,540				249,297,540
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind.Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

NONE

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

Exhibit of Life Insurance

N O N E

Exhibit of Life Insurance - Part 2

N O N E

Exhibit of Life Insurance - Part 3

N O N E

Exhibit of Life Insurance - Part 4

N O N E

Exhibit of Life Insurance - Part 5

N O N E

Exhibit of Life Insurance - Part 6

N O N E

Exhibit of Life Insurance - Part 7

N O N E

Exhibit of Life Insurance - Policies with Disability Provisions

N O N E

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	9	21		
2. Issued during year		10		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	9	31		
Deductions during year:				
6. Decreased (net)				
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)				
9. In force end of year (line 5 minus line 8)	9	31		
10. Amount on deposit		(a) 1,252,112		(a)
11. Income now payable	9	31		
12. Amount of income payable	(a) 82,745	(a) 320,453	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year		51,203		
2. Issued during year		12,334		
3. Reinsurance assumed		2		
4. Increased during year (net)				
5. Totals (Lines 1 to 4)		63,539		
Deductions during year:				
6. Decreased (net)		2,329		
7. Reinsurance ceded		60		
8. Totals (Lines 6 and 7)		2,389		
9. In force end of year (line 5 minus line 8)		61,150		
Income now payable:				
10. Amount of income payable	(a)	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a)	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 2,766,958,460	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

NONE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year						
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX		XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX		XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX		XXX
10. In force end of year (line 5 minus line 9)		(a)		(a)		(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

NONE

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year		
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)		
Deductions During Year:		
6. Decreased (net)		
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		
9. In force end of year (line 5 minus line 8)		
10. Amount of account balance	(a)	(a)

(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	1,540,194
2. Current year's realized pre-tax capital gains/(losses) of $ 537,847 transferred into the reserve net of taxes of $ 112,948	424,899
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)	1,965,093
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(360,375)
6. Reserve as of December 31, current year (Line 4 minus Line 5)	2,325,468

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2020	98,457	(458,832)		(360,375)
2. 2021	115,101	(491,376)		(376,275)
3. 2022	134,844	(338,769)		(203,926)
4. 2023	151,430	(216,049)		(64,619)
5. 2024	161,363	(85,534)		75,829
6. 2025	153,130	45,429		198,559
7. 2026	134,566	122,045		256,611
8. 2027	114,094	134,898		248,992
9. 2028	93,305	148,649		241,954
10. 2029	70,650	165,325		235,975
11. 2030	57,092	180,550		237,641
12. 2031	51,525	180,430		231,955
13. 2032	45,735	166,919		212,654
14. 2033	39,464	152,767		192,231
15. 2034	33,072	137,043		170,115
16. 2035	26,042	121,562		147,605
17. 2036	20,615	105,018		125,633
18. 2037	14,808	89,816		104,624
19. 2038	8,816	72,459		81,276
20. 2039	3,770	55,095		58,865
21. 2040	1,451	36,677		38,128
22. 2041	1,515	25,887		27,402
23. 2042	1,547	21,144		22,692
24. 2043	1,644	17,334		18,978
25. 2044	1,676	12,875		14,552
26. 2045	1,580	8,375		9,955
27. 2046	1,257	5,337		6,594
28. 2047	903	4,245		5,148
29. 2048	548	3,032		3,581
30. 2049	193	1,941		2,134
31. 2050 and Later		606		606
32. Total (Lines 1 to 31)	1,540,194	424,899		1,965,093

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	6,352,539	489,295	6,841,834		1,995	1,995	6,843,829
2. Realized capital gains/(losses) net of taxes - General Account	(2,201,662)		(2,201,662)				(2,201,662)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account		(754,450)	(754,450)				(754,450)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	2,361,187	537,449	2,898,636		540	540	2,899,176
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	6,512,064	272,295	6,784,359		2,535	2,535	6,786,893
9. Maximum reserve	11,846,091	2,482,519	14,328,610		5,937	5,937	14,334,546
10. Reserve objective	7,270,106	1,895,744	9,165,850		4,102	4,102	9,169,952
11. 20% of (Line 10 - Line 8)	151,608	324,690	476,298		314	314	476,612
12. Balance before transfers (Lines 8 + 11)	6,663,673	596,984	7,260,657		2,848	2,848	7,263,505
13. Transfers							
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	6,663,673	596,984	7,260,657		2,848	2,848	7,263,505

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	3,582,941	XXX	XXX	3,582,941	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	50,836,680	XXX	XXX	50,836,680	0.0005	25,418	0.0016	81,339	0.0033	167,761
2.2	1	NAIC Designation Category 1.B	12,972,422	XXX	XXX	12,972,422	0.0005	6,486	0.0016	20,756	0.0033	42,809
2.3	1	NAIC Designation Category 1.C	28,635,414	XXX	XXX	28,635,414	0.0005	14,318	0.0016	45,817	0.0033	94,497
2.4	1	NAIC Designation Category 1.D	180,616,956	XXX	XXX	180,616,956	0.0005	90,308	0.0016	288,987	0.0033	596,036
2.5	1	NAIC Designation Category 1.E	31,819,131	XXX	XXX	31,819,131	0.0005	15,910	0.0016	50,911	0.0033	105,003
2.6	1	NAIC Designation Category 1.F	159,432,743	XXX	XXX	159,432,743	0.0005	79,716	0.0016	255,092	0.0033	526,128
2.7	1	NAIC Designation Category 1.G	109,069,314	XXX	XXX	109,069,314	0.0005	54,535	0.0016	174,511	0.0033	359,929
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	573,382,660	XXX	XXX	573,382,660	XXX	286,691	XXX	917,412	XXX	1,892,163
3.1	2	NAIC Designation Category 2.A	230,477,216	XXX	XXX	230,477,216	0.0021	484,002	0.0064	1,475,054	0.0106	2,443,058
3.2	2	NAIC Designation Category 2.B	258,305,665	XXX	XXX	258,305,665	0.0021	542,442	0.0064	1,653,156	0.0106	2,738,040
3.3	2	NAIC Designation Category 2.C	192,761,224	XXX	XXX	192,761,224	0.0021	404,799	0.0064	1,233,672	0.0106	2,043,269
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	681,544,105	XXX	XXX	681,544,105	XXX	1,431,243	XXX	4,361,882	XXX	7,224,368
4.1	3	NAIC Designation Category 3.A	24,610,552	XXX	XXX	24,610,552	0.0099	243,644	0.0263	647,258	0.0376	925,357
4.2	3	NAIC Designation Category 3.B	10,344,011	XXX	XXX	10,344,011	0.0099	102,406	0.0263	272,047	0.0376	388,935
4.3	3	NAIC Designation Category 3.C	12,301,342	XXX	XXX	12,301,342	0.0099	121,783	0.0263	323,525	0.0376	462,530
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	47,255,905	XXX	XXX	47,255,905	XXX	467,833	XXX	1,242,830	XXX	1,776,822
5.1	4	NAIC Designation Category 4.A	3,042,438	XXX	XXX	3,042,438	0.0245	74,540	0.0572	174,027	0.0817	248,567
5.2	4	NAIC Designation Category 4.B	3,518,597	XXX	XXX	3,518,597	0.0245	86,206	0.0572	201,264	0.0817	287,469
5.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	6,561,035	XXX	XXX	6,561,035	XXX	160,745	XXX	375,291	XXX	536,037
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
6.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)		XXX	XXX		XXX		XXX		XXX	
7.	6	NAIC 6	1,377,099	XXX	XXX	1,377,099	0.0000		0.2370	326,372	0.2370	326,372
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)	1,313,703,745	XXX	XXX	1,313,703,745	XXX	2,346,513	XXX	7,223,788	XXX	11,755,761
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		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	2,000,000	XXX	XXX	2,000,000	0.0021	4,200	0.0064	12,800	0.0106	21,200
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)	2,000,000	XXX	XXX	2,000,000	XXX	4,200	XXX	12,800	XXX	21,200
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		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)	2,000,000	XXX	XXX	2,000,000	XXX	4,200	XXX	12,800	XXX	21,200
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	20,948,392	XXX	XXX	20,948,392	0.0005	10,474	0.0016	33,517	0.0033	69,130
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	20,948,392	XXX	XXX	20,948,392	XXX	10,474	XXX	33,517	XXX	69,130
34.		Total (Lines 9 + 17 + 25 + 33)	1,336,652,138	XXX	XXX	1,336,652,138	XXX	2,361,187	XXX	7,270,106	XXX	11,846,091

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	24,870,238		XXX	24,870,238	0.0011	27,357	0.0057	141,760	0.0074	184,040
36.		Farm Mortgages - CM2 - High Quality	475,000		XXX	475,000	0.0040	1,900	0.0114	5,415	0.0149	7,078
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other	85,156,960		XXX	85,156,960	0.0015	127,735	0.0034	289,534	0.0046	391,722
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	146,094,851		XXX	146,094,851	0.0011	160,704	0.0057	832,741	0.0074	1,081,102
44.		Commercial Mortgages - All Other - CM2 - High Quality	54,938,085		XXX	54,938,085	0.0040	219,752	0.0114	626,294	0.0149	818,577
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	311,535,134		XXX	311,535,134	XXX	537,449	XXX	1,895,744	XXX	2,482,519
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	311,535,134		XXX	311,535,134	XXX	537,449	XXX	1,895,744	XXX	2,482,519

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)					XXX		XXX		XXX	
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	1,079,049	XXX	XXX	1,079,049	0.0005	540	0.0016	1,726	0.0033	3,561
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 through 36)	1,079,049	XXX	XXX	1,079,049	XXX	540	XXX	1,726	XXX	3,561
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	15,037	XXX		15,037	0.0000		0.1580	2,376	0.1580	2,376
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)	15,037	XXX		15,037	XXX		XXX	2,376	XXX	2,376
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,094,086			1,094,086	XXX	540	XXX	4,102	XXX	5,937

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

Asset Valuation Reserve - Replications (Synthetic) Assets

NONE

Schedule F - Claims

NONE

Schedule H - Part 1 - Analysis of Underwriting Operations

NONE

Schedule H - Part 2 - Reserves and Liabilities

NONE

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

NONE

Schedule H - Part 4 - Reinsurance

NONE

Schedule H - Part 5 - Health Claims

NONE

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
92738	42-1153896	01/01/2010	American Equity Investment Life Insurance Company	IA	CO/I	FA		137,318,120	68,768			
0299999. General Account - U.S. Affiliates - Other								137,318,120	68,768			
0399999. Total General Account - U.S. Affiliates								137,318,120	68,768			
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates								137,318,120	68,768			
1099999. Total General Account - Non-Affiliates												
1199999. Total General Account								137,318,120	68,768			
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)								137,318,120	68,768			
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals								137,318,120	68,768			

Schedule S - Part 1 - Section 2

N O N E

Schedule S - Part 2

N O N E

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
92738	42-1153896	10/01/2013	American Equity Investment Life Insurance Company	IA	CO/I	FA		1,264,738,203	1,332,041,486	8,377,968				
92738	42-1153896	10/01/2013	American Equity Investment Life Insurance Company	IA	CO/I	IA		1,566,442,414	1,533,467,871	24,890,218				
92738	42-1153896	10/01/2013	American Equity Investment Life Insurance Company	IA	CO/I	SC		831,989	882,900					
92738	42-1153896	01/01/2020	American Equity Investment Life Insurance Company	IA	CO/I	IA		1,337,449		1,216,302				
0299999. General Account - Authorized U.S. Affiliates - Other								2,833,350,055	2,866,392,257	34,484,488				
0399999. Total General Account - Authorized U.S. Affiliates								2,833,350,055	2,866,392,257	34,484,488				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								2,833,350,055	2,866,392,257	34,484,488				
1099999. Total General Account - Authorized Non-Affiliates														
1199999. Total General Account Authorized								2,833,350,055	2,866,392,257	34,484,488				
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
2199999. Total General Account - Unauthorized Non-Affiliates														
2299999. Total General Account Unauthorized														
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction, and Certified								2,833,350,055	2,866,392,257	34,484,488				
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)								2,833,350,055	2,866,392,257	34,484,488				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)														
9999999 - Totals								2,833,350,055	2,866,392,257	34,484,488				

Schedule S - Part 3 - Section 2

N O N E

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	34,484	331,672	428,649	379,921	1,341,263
2. Commissions and reinsurance expense allowances	5,834	20,889	26,282	24,595	66,513
3. Contract claims	45,812	30,945	28,551	18,234	6,390
4. Surrender benefits and withdrawals for life contracts	159,093	72,097	49,132	33,542	12,722
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserve for life and accident and health contracts	(33,042)	314,921	422,791	389,360	1,236,022
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected					
9. Aggregate reserves for life and accident and health contracts	2,832,904	2,865,914	2,550,871	2,128,557	1,739,250
10. Liability for deposit-type contracts	446	478	600	123	69
11. Contract claims unpaid					
12. Amounts recoverable on reinsurance					
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due	3,354	582			43
16. Unauthorized reinsurance offset					
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)					
19. Letters of credit (L)					
20. Trust agreements (T)					
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	2,941,343,203		2,941,343,203
2.	Reinsurance (Line 16)	3,353,918	(3,353,918)	
3.	Premiums and considerations (Line 15)			
4.	Net credit for ceded reinsurance	XXX	2,836,703,973	2,836,703,973
5.	All other admitted assets (balance)	27,365,492		27,365,492
6.	Total assets excluding Separate Accounts (Line 26)	2,972,062,614	2,833,350,055	5,805,412,669
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	2,972,062,614	2,833,350,055	5,805,412,669
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	2,625,193,159	2,832,903,658	5,458,096,817
10.	Liability for deposit-type contracts (Line 3)	805,715	446,397	1,252,112
11.	Claim reserves (Line 4)	9,763,268		9,763,268
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)	2,325,467		2,325,467
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)	86,830,161		86,830,161
20.	Total liabilities excluding Separate Accounts (Line 26)	2,724,917,770	2,833,350,055	5,558,267,825
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	2,724,917,770	2,833,350,055	5,558,267,825
23.	Capital & surplus (Line 38)	247,144,844	XXX	247,144,844
24.	Total liabilities, capital & surplus (Line 39)	2,972,062,614	2,833,350,055	5,805,412,669
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	2,832,903,658		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	446,397		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	3,353,918		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	2,836,703,973		
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	2,836,703,973		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L		73,842,701			73,842,701	
2. Alaska	AK	L		469,211			469,211	
3. Arizona	AZ	L		41,568,233			41,568,233	
4. Arkansas	AR	L		7,001,517			7,001,517	
5. California	CA	L		5,443,683			5,443,683	
6. Colorado	CO	L		18,277,226			18,277,226	
7. Connecticut	CT	L		28,697,381			28,697,381	
8. Delaware	DE	L		966,148			966,148	
9. District of Columbia	DC	L						
10. Florida	FL	L		155,186,066			155,186,066	
11. Georgia	GA	L		32,049,220			32,049,220	
12. Hawaii	HI	L		14,935,153			14,935,153	
13. Idaho	ID	N		100,000			100,000	
14. Illinois	IL	L		43,621,789			43,621,789	
15. Indiana	IN	L		35,041,077			35,041,077	
16. Iowa	IA	L		5,442,669			5,442,669	
17. Kansas	KS	L		1,497,378			1,497,378	
18. Kentucky	KY	L		9,804,918			9,804,918	
19. Louisiana	LA	L		7,910,531			7,910,531	
20. Maine	ME	L		14,190,472			14,190,472	
21. Maryland	MD	L		6,757,466			6,757,466	
22. Massachusetts	MA	L		9,290,178			9,290,178	
23. Michigan	MI	L		47,448,287			47,448,287	
24. Minnesota	MN	L		16,441,900			16,441,900	
25. Mississippi	MS	L		13,125,737			13,125,737	
26. Missouri	MO	L		7,952,296			7,952,296	
27. Montana	MT	L		318,000			318,000	
28. Nebraska	NE	L		960,868			960,868	
29. Nevada	NV	L		692,281			692,281	
30. New Hampshire	NH	L		3,009,366			3,009,366	
31. New Jersey	NJ	L		73,794,767			73,794,767	
32. New Mexico	NM	L		6,244,422			6,244,422	
33. New York	NY	N						
34. North Carolina	NC	L		54,921,897			54,921,897	
35. North Dakota	ND	L		986,442			986,442	
36. Ohio	OH	L		96,939,448			96,939,448	
37. Oklahoma	OK	L		4,814,168			4,814,168	
38. Oregon	OR	L		26,014,499			26,014,499	
39. Pennsylvania	PA	L		67,926,661			67,926,661	
40. Rhode Island	RI	L		2,572,954			2,572,954	
41. South Carolina	SC	L		10,986,078			10,986,078	
42. South Dakota	SD	L		920,646			920,646	
43. Tennessee	TN	L		36,084,590			36,084,590	
44. Texas	TX	L		152,400,569			152,400,569	
45. Utah	UT	L		5,188,905			5,188,905	
46. Vermont	VT	L		1,547,525			1,547,525	
47. Virginia	VA	L		32,898,559			32,898,559	
48. Washington	WA	L		52,216,402			52,216,402	
49. West Virginia	WV	L		6,857,234			6,857,234	
50. Wisconsin	WI	L		17,409,399			17,409,399	
51. Wyoming	WY	L						
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N		600			600	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate Other Alien	OT	XXX						
59. Subtotal		XXX		1,252,767,517			1,252,767,517	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX						
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX		1,252,767,517			1,252,767,517	
96. Plus reinsurance assumed		XXX		68,768			68,768	
97 Totals (All Business)		XXX		1,252,836,285			1,252,836,285	
98. Less reinsurance ceded		XXX		34,484,488			34,484,488	
99. Totals (All Business) less Reinsurance Ceded		XXX		1,218,351,797	(c)		1,218,351,797	
DETAILS OF WRITE-INS								
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX						
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG .... 49 R - Registered - Non-domiciled RRGs ....

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .... Q - Qualified - Qualified or accredited reinsurer ....

N - None of the above - Not allowed to write business in the state 8

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

State of Residence when received

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

SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN
Allocated by States and Territories

			Direct Business Only					
			1	2	3	4	5	6
	States, Etc.		Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1.	Alabama	AL		73,842,701				73,842,701
2.	Alaska	AK		469,211				469,211
3.	Arizona	AZ		41,568,233				41,568,233
4.	Arkansas	AR		7,001,517				7,001,517
5.	California	CA		5,443,683				5,443,683
6.	Colorado	CO		18,277,226				18,277,226
7.	Connecticut	CT		28,697,381				28,697,381
8.	Delaware	DE		966,148				966,148
9.	District of Columbia	DC						
10.	Florida	FL		155,186,066				155,186,066
11.	Georgia	GA		32,049,220				32,049,220
12.	Hawaii	HI		14,935,153				14,935,153
13.	Idaho	ID		100,000				100,000
14.	Illinois	IL		43,621,789				43,621,789
15.	Indiana	IN		35,041,077				35,041,077
16.	Iowa	IA		5,442,669				5,442,669
17.	Kansas	KS		1,497,378				1,497,378
18.	Kentucky	KY		9,804,918				9,804,918
19.	Louisiana	LA		7,910,531				7,910,531
20.	Maine	ME		14,190,472				14,190,472
21.	Maryland	MD		6,757,466				6,757,466
22.	Massachusetts	MA		9,290,178				9,290,178
23.	Michigan	MI		47,448,287				47,448,287
24.	Minnesota	MN		16,441,900				16,441,900
25.	Mississippi	MS		13,125,737				13,125,737
26.	Missouri	MO		7,952,296				7,952,296
27.	Montana	MT		318,000				318,000
28.	Nebraska	NE		960,868				960,868
29.	Nevada	NV		692,281				692,281
30.	New Hampshire	NH		3,009,366				3,009,366
31.	New Jersey	NJ		73,794,767				73,794,767
32.	New Mexico	NM		6,244,422				6,244,422
33.	New York	NY						
34.	North Carolina	NC		54,921,897				54,921,897
35.	North Dakota	ND		986,442				986,442
36.	Ohio	OH		96,939,448				96,939,448
37.	Oklahoma	OK		4,814,168				4,814,168
38.	Oregon	OR		26,014,499				26,014,499
39.	Pennsylvania	PA		67,926,661				67,926,661
40.	Rhode Island	RI		2,572,954				2,572,954
41.	South Carolina	SC		10,986,078				10,986,078
42.	South Dakota	SD		920,646				920,646
43.	Tennessee	TN		36,084,590				36,084,590
44.	Texas	TX		152,400,569				152,400,569
45.	Utah	UT		5,188,905				5,188,905
46.	Vermont	VT		1,547,525				1,547,525
47.	Virginia	VA		32,898,559				32,898,559
48.	Washington	WA		52,216,402				52,216,402
49.	West Virginia	WV		6,857,234				6,857,234
50.	Wisconsin	WI		17,409,399				17,409,399
51.	Wyoming	WY						
52.	American Samoa	AS						
53.	Guam	GU						
54.	Puerto Rico	PR						
55.	U.S. Virgin Islands	VI		600				600
56.	Northern Mariana Islands	MP						
57.	Canada	CAN						
58.	Aggregate Other Alien	OT						
59.	Total			1,252,767,517				1,252,767,517

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

American Equity Investment Life Holding Company
FEIN #42-1447959
West Des Moines, IA 50266
December 15, 1995

AE Capital, LLC
FEIN #85-4289437
West Des Moines, Iowa 50266
100% American Equity Investment Life Holding Company
December 11, 2020

American Equity Investment Properties L.C.
FEIN #42-1461598
West Des Moines, IA 50266
100% American Equity Investment Life Holding Company
September 17, 1996

American Equity Investment Life Insurance Company
FEIN #42-1153896, NAIC #92738, GROUP #2658
West Des Moines, IA 50266
100% American Equity Investment Life Holding Company
December 19, 1980

American Equity Capital Trust II
FEIN #42-6593040
West Des Moines, IA 50266
100% American Equity Investment Life Holding Company
October 26, 1999

Eagle Life Insurance Company
FEIN #26-3218907, NAIC #13183, GROUP #2658
West Des Moines, IA 50266
100% American Equity Investment Life Insurance Company
August 28, 2008

American Equity Investment Life Insurance Company of New York
FEIN #22-3762465, NAIC #11135, GROUP #2658
Lake Success, NY 11042
100% American Equity Investment Life Insurance Company
March 1, 2001

AERL, L.C.
FEIN #27-0413288
West Des Moines, IA 50266
100% American Equity Investment Life Insurance Company
June 10, 2009

Residential Investment Trust
Delaware
100% American Equity Investment Life Insurance Company
June 5, 2020

Residential Investment Trust II
Delaware
100% Eagle Life Insurance Company
August 21, 2020

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			42-1447959	3981379	0001039828	NEW YORK STOCK EXCHANGE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	IA	UIP	SHAREHOLDERS	Ownership	100.000	SHAREHOLDERS	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	92738	42-1153896				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	IA	UDP	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	11135	22-3762465				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK	NY	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	13183	26-3218907				EAGLE LIFE INSURANCE COMPANY	IA	RE	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
							RESIDENTIAL INVESTMENT TRUST	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
							RESIDENTIAL INVESTMENT TRUST II	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			27-0413288				AERL, LC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Y	
			42-1461598				AMERICAN EQUITY INVESTMENT PROPERTIES, LC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-6593040				AMERICAN EQUITY CAPITAL TRUST II	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			85-4289437				AE CAPITAL, LLC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	42-1447959	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY					3,817,666				3,817,666	
92738	42-1153896	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY		(30,000,000)			540,322	(166,958,572)			(196,418,251)	(2,696,031,934)
13183	26-3218907	EAGLE LIFE INSURANCE COMPANY		30,000,000			(4,357,988)	166,958,572			192,600,585	2,696,031,934
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? .... NO
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? .... NO
29. ~~Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~ ....
30. ~~Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~ ....
31. ~~Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~ ....
32. ~~Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~ ....
33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? .... NO
34. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) .... NO
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? .... NO
36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? .... NO
37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? .... NO
38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? .... NO
39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? .... NO
40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? .... NO

APRIL FILING

41. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1? .... YES
42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? .... NO
43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) ... NO
44. Will the Accident and Health Policy Experience Exhibit be filed by April 1? .... NO
45. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? .... NO
46. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? .... NO
47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? .... NO
48. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? .... NO
49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? .... NO
50. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? .... NO
51. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? .... NO
52. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? .... NO

AUGUST FILING

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

Explanations:
12. Not required to be filed by Company
13. Not required to be filed by Company
14. Not required to be filed by Company
15. Not required to be filed by Company
17. Not required to be filed by Company
18. Not required to be filed by Company
19. Not required to be filed by Company
20. Not required to be filed by Company
22. Not required to be filed by Company
23. Not required to be filed by Company
24. Not required to be filed by Company
26. Not required to be filed by Company
27. Not required to be filed by Company
28. Not required to be filed by Company
33. Not required to be filed by Company
34. Not required to be filed by Company
35. Not required to be filed by Company
36. Not required to be filed by Company
37. Not required to be filed by Company
38. Not required to be filed by Company
39. Not required to be filed by Company
40. Not required to be filed by Company
42. Not required to be filed by Company
43. Not required to be filed by Company
44. Not required to be filed by Company
45. Not required to be filed by Company
46. Not required to be filed by Company
47. Not required to be filed by Company
48. Not required to be filed by Company
49. Not required to be filed by Company
50. Not required to be filed by Company
51. Not required to be filed by Company
52. Not required to be filed by Company

Bar Codes:
12. SIS Stockholder Information Supplement [Document Identifier 420]
1 3 1 8 3 2 0 2 0 4 2 0 0 0 0 0 0
13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
1 3 1 8 3 2 0 2 0 3 6 0 0 0 0 0 0
14. Trusteed Surplus Statement [Document Identifier 490]
1 3 1 8 3 2 0 2 0 4 9 0 0 0 0 0 0
15. Participating Opinion for Exhibit 5 [Document Identifier 371]
1 3 1 8 3 2 0 2 0 3 7 1 0 0 0 0 0
17. Actuarial Opinion on X-Factors [Document Identifier 442]
1 3 1 8 3 2 0 2 0 4 4 2 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
1 3 1 8 3 2 0 2 0 4 4 3 0 0 0 0 0

19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
1 3 1 8 3 2 0 2 0 4 4 4 0 0 0 0 0

20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
1 3 1 8 3 2 0 2 0 4 4 5 0 0 0 0 0

22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
1 3 1 8 3 2 0 2 0 4 4 7 0 0 0 0 0

23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
1 3 1 8 3 2 0 2 0 4 4 8 0 0 0 0 0

24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
1 3 1 8 3 2 0 2 0 4 4 9 0 0 0 0 0

26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]
1 3 1 8 3 2 0 2 0 4 5 1 0 0 0 0 0

27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
1 3 1 8 3 2 0 2 0 4 5 2 0 0 0 0 0

28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
1 3 1 8 3 2 0 2 0 4 5 3 0 0 0 0 0

33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]
1 3 1 8 3 2 0 2 0 4 5 4 0 0 0 0 0

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
1 3 1 8 3 2 0 2 0 4 9 5 0 0 0 0 0

35. Supplemental Schedule O [Document Identifier 465]
1 3 1 8 3 2 0 2 0 4 6 5 0 0 0 0 0

36. Medicare Part D Coverage Supplement [Document Identifier 365]
1 3 1 8 3 2 0 2 0 3 6 5 0 0 0 0 0

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
1 3 1 8 3 2 0 2 0 2 2 4 0 0 0 0 0

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
1 3 1 8 3 2 0 2 0 2 2 5 0 0 0 0 0

39. Relief from the Requirements for Audit Committees [Document Identifier 226]
1 3 1 8 3 2 0 2 0 2 2 6 0 0 0 0 0

40. VM-20 Reserves Supplement [Document Identifier 456]
1 3 1 8 3 2 0 2 0 4 5 6 0 0 0 0 0

42. Long-Term Care Experience Reporting Forms [Document Identifier 306]
1 3 1 8 3 2 0 2 0 3 0 6 0 0 0 0 0

43. Credit Insurance Experience Exhibit [Document Identifier 230]
1 3 1 8 3 2 0 2 0 2 3 0 0 0 0 0 0

44. Accident and Health Policy Experience Exhibit [Document Identifier 210]
1 3 1 8 3 2 0 2 0 2 1 0 0 0 0 0 0

45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
1 3 1 8 3 2 0 2 0 2 1 6 0 0 0 0 0

46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
1 3 1 8 3 2 0 2 0 2 1 7 0 0 0 0 0

47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]
1 3 1 8 3 2 0 2 0 4 3 5 0 0 0 0 0

48. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]
1 3 1 8 3 2 0 2 0 3 4 5 0 0 0 0 0

49. Variable Annuities Supplement [Document Identifier 286]
1 3 1 8 3 2 0 2 0 2 8 6 0 0 0 0 0

50. Executive Summary of the PBR Actuarial Report [Document Identifier 457]
1 3 1 8 3 2 0 2 0 4 5 7 0 0 0 0 0

51. Life Summary of the PBR Actuarial Report [Document Identifier 458]
1 3 1 8 3 2 0 2 0 4 5 8 0 0 0 0 0

52. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]
1 3 1 8 3 2 0 2 0 4 5 9 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	3,582,942	0.122	3,582,941		3,582,941	0.122
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,475,000	0.050	1,475,000		1,475,000	0.050
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,190,592	0.074	2,190,593		2,190,593	0.074
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	40,955,359	1.392	40,955,360		40,955,360	1.392
1.06 Industrial and miscellaneous	1,230,883,682	41.848	1,230,883,680		1,230,883,680	41.848
1.07 Hybrid securities	1,995,640	0.068	1,995,640		1,995,640	0.068
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans	32,620,532	1.109	32,620,533		32,620,533	1.109
1.11 Total long-term bonds	1,313,703,747	44.663	1,313,703,747		1,313,703,747	44.663
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	25,345,237	0.862	25,345,237		25,345,237	0.862
4.02 Residential mortgages	85,156,960	2.895	85,156,960		85,156,960	2.895
4.03 Commercial mortgages	201,032,937	6.835	201,032,937		201,032,937	6.835
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	311,535,134	10.592	311,535,134		311,535,134	10.592
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	19,828,240	0.674	19,828,240		19,828,240	0.674
6.02 Cash equivalents (Schedule E, Part 2)	1,269,892,509	43.174	1,269,892,509		1,269,892,509	43.174
6.03 Short-term investments (Schedule DA)	2,000,000	0.068	2,000,000		2,000,000	0.068
6.04 Total cash, cash equivalents and short-term investments	1,291,720,749	43.916	1,291,720,749		1,291,720,749	43.916
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)	20,948,399	0.712	20,948,399		20,948,399	0.712
9. Other invested assets (Schedule BA)	1,094,087	0.037	1,094,087		1,094,087	0.037
10. Receivables for securities	2,341,088	0.080	2,341,088		2,341,088	0.080
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	2,941,343,204	100.000	2,941,343,204		2,941,343,204	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		
	8.2 Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		154,575,912
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	166,125,283	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		166,125,283
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	(955,000)	
	5.2 Totals, Part 3, Column 8		(955,000)
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		8,198,841
8.	Deduct amortization of premium and mortgage interest points and commitment fees		12,220
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)		311,535,134
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		311,535,134
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		311,535,134

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,080,923
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	4,313	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	10,725	15,038
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		1,874
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,094,087
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,094,087

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,470,052,623
2.	Cost of bonds and stocks acquired, Part 3, Column 7		146,940,354
3.	Accrual of discount		1,140,495
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		(500,487)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		301,086,065
7.	Deduct amortization of premium		1,878,612
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	1,284,177	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	464,401	1,748,578
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		784,011
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,313,703,741
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,313,703,741

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	3,582,942	3,780,810	3,576,408	3,550,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	3,582,942	3,780,810	3,576,408	3,550,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,475,000	1,625,902	1,475,000	1,475,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,190,592	2,657,446	2,196,006	2,200,000
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	40,955,359	47,095,129	40,932,093	41,205,864
Industrial and Miscellaneous, SVO	8. United States	912,693,511	1,008,548,562	913,444,162	904,577,714
Identified Funds, Unaffiliated Bank	9. Canada	37,397,828	42,417,685	37,397,651	36,353,118
Loans and Hybrid Securities	10. Other Countries	315,408,514	322,142,486	315,409,521	315,841,361
(unaffiliated)	11. Totals	1,265,499,853	1,373,108,733	1,266,251,334	1,256,772,193
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	1,313,703,746	1,428,268,020	1,314,430,841	1,305,203,057
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	1,313,703,746	1,428,268,020	1,314,430,841	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,125,021,007	1,519,578	2,028,364			XXX	1,128,568,948	46.2	3,174,451	0.2	1,128,568,948	
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	1,125,021,007	1,519,578	2,028,364			XXX	1,128,568,948	46.2	3,174,451	0.2	1,128,568,948	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		1,000,000		475,000		XXX	1,475,000	0.1	1,610,000	0.1	1,475,000	
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		1,000,000		475,000		XXX	1,475,000	0.1	1,610,000	0.1	1,475,000	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		1,005,406	1,000,000	185,186		XXX	2,190,592	0.1	12,841,426	0.9	2,190,592	
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		1,005,406	1,000,000	185,186		XXX	2,190,592	0.1	12,841,426	0.9	2,190,592	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	342,310	2,963,416	12,550,444	23,737,063		XXX	39,593,234	1.6	46,555,432	3.2	39,593,234	
5.2 NAIC 2						XXX			1,700,000	0.1		
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6		1,362,125				XXX	1,362,125	0.1			1,362,125	
5.7 Totals	342,310	4,325,541	12,550,444	23,737,063		XXX	40,955,359	1.7	48,255,432	3.3	40,955,359	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	19,331,100	94,747,448	234,509,010	104,145,235	55,427,414	XXX	508,160,208	20.8	599,484,059	40.7	258,251,925	249,908,283
6.2 NAIC 2	15,390,547	141,346,515	422,086,397	79,605,127	10,462,972	XXX	668,891,558	27.4	767,742,048	52.2	427,526,197	241,365,360
6.3 NAIC 3	180,362	10,427,497	26,318,614	9,501,128	828,305	XXX	47,255,905	1.9	14,658,398	1.0	35,486,255	11,769,650
6.4 NAIC 4	40,744	1,901,250	4,619,040			XXX	6,561,035	0.3	659,752	0.0	2,937,790	3,623,244
6.5 NAIC 5						XXX			952,432	0.1		
6.6 NAIC 6		14,974				XXX	14,974	0.0			14,974	
6.7 Totals	34,942,754	248,437,684	687,533,062	193,251,489	66,718,691	XXX	1,230,883,680	50.4	1,383,496,689	94.0	724,217,142	506,666,538
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2			1,995,640			XXX	1,995,640	0.1	1,995,194	0.1	1,995,640	
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			1,995,640			XXX	1,995,640	0.1	1,995,194	0.1	1,995,640	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1	2,335,659	2,548,463	14,787,263	2,292,241		XXX	21,963,626	0.9	9,849,453	0.7		21,963,626
10.2 NAIC 2	4,646,862	3,431,879	2,566,212	2,011,953		XXX	12,656,907	0.5	10,829,978	0.7	2,000,000	10,656,907
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals	6,982,521	5,980,343	17,353,476	4,304,195		XXX	34,620,533	1.4	20,679,431	1.4	2,000,000	32,620,533

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,147,030,076	103,784,311	264,875,082	130,834,726	55,427,414		1,701,951,608	69.7	XXX	XXX	1,430,079,699	271,871,909
11.2 NAIC 2	(d) 20,037,409	144,778,395	426,648,250	81,617,080	10,462,972		683,544,105	28.0	XXX	XXX	431,521,838	252,022,268
11.3 NAIC 3	(d) 180,362	10,427,497	26,318,614	9,501,128	828,305		47,255,905	1.9	XXX	XXX	35,486,255	11,769,650
11.4 NAIC 4	(d) 40,744	1,901,250	4,619,040				6,561,035	0.3	XXX	XXX	2,937,790	3,623,244
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)	1,377,099					(c) 1,377,099	0.1	XXX	XXX	1,377,099	
11.7 Totals	1,167,288,591	262,268,551	722,460,985	221,952,933	66,718,691		(b) 2,440,689,752	100.0	XXX	XXX	1,901,402,682	539,287,071
11.8 Line 11.7 as a % of Col. 7	47.8	10.7	29.6	9.1	2.7		100.0	XXX	XXX	XXX	77.9	22.1
12. Total Bonds Prior Year												
12.1 NAIC 1	25,365,503	89,898,190	318,648,895	186,795,050	52,807,183		XXX	XXX	673,514,821	45.8	421,419,038	252,095,783
12.2 NAIC 2	11,807,727	131,238,773	530,320,080	93,282,882	15,617,758		XXX	XXX	782,267,220	53.1	496,914,055	285,353,165
12.3 NAIC 3	138,178	2,200,701	12,319,519				XXX	XXX	14,658,398	1.0	3,664,703	10,993,695
12.4 NAIC 4		257,730	402,022				XXX	XXX	659,752	0.0	659,752	
12.5 NAIC 5		952,432					XXX	XXX	(c) 952,432	0.1		952,432
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	37,311,408	224,547,826	861,690,516	280,077,932	68,424,941		XXX	XXX	(b) 1,472,052,623	100.0	922,657,548	549,395,075
12.8 Line 12.7 as a % of Col. 9	2.5	15.3	58.5	19.0	4.6		XXX	XXX	100.0	XXX	62.7	37.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,132,716,240	55,630,499	125,774,904	80,804,046	35,154,011		1,430,079,699	58.6	421,419,038	28.6	1,430,079,699	XXX
13.2 NAIC 2	13,383,343	89,784,262	254,125,900	68,004,307	6,224,026		431,521,838	17.7	496,914,055	33.8	431,521,838	XXX
13.3 NAIC 3	22,310	6,811,163	18,323,349	9,501,128	828,305		35,486,255	1.5	3,664,703	0.2	35,486,255	XXX
13.4 NAIC 4			2,937,790				2,937,790	0.1	659,752	0.0	2,937,790	XXX
13.5 NAIC 5												XXX
13.6 NAIC 6		1,377,099					1,377,099	0.1			1,377,099	XXX
13.7 Totals	1,146,121,892	153,603,023	401,161,944	158,309,481	42,206,342		1,901,402,681	77.9	922,657,548	62.7	1,901,402,681	XXX
13.8 Line 13.7 as a % of Col. 7	60.3	8.1	21.1	8.3	2.2		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	47.0	6.3	16.4	6.5	1.7		77.9	XXX	XXX	XXX	77.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	14,313,836	48,153,812	139,100,178	50,030,679	20,273,403		271,871,909	11.1	252,095,783	17.1	XXX	271,871,909
14.2 NAIC 2	6,654,066	54,994,132	172,522,350	13,612,773	4,238,946		252,022,268	10.3	285,353,165	19.4	XXX	252,022,268
14.3 NAIC 3	158,052	3,616,334	7,995,264				11,769,650	0.5	10,993,695	0.7	XXX	11,769,650
14.4 NAIC 4	40,744	1,901,250	1,681,250				3,623,244	0.1			XXX	3,623,244
14.5 NAIC 5									952,432	0.1	XXX	
14.6 NAIC 6											XXX	
14.7 Totals	21,166,699	108,665,528	321,299,042	63,643,452	24,512,350		539,287,071	22.1	549,395,075	37.3	XXX	539,287,071
14.8 Line 14.7 as a % of Col. 7	3.9	20.1	59.6	11.8	4.5		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.9	4.5	13.2	2.6	1.0		22.1	XXX	XXX	XXX	XXX	22.1

(a) Includes $ 465,649,624 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 33,347,867 current year of bonds with Z designations and $ .... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,124,986,007 ; NAIC 2 $ 2,000,000 ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,125,021,007	1,519,578	2,028,364			XXX	1,128,568,948	46.2	3,174,451	0.2	1,128,568,948	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	1,125,021,007	1,519,578	2,028,364			XXX	1,128,568,948	46.2	3,174,451	0.2	1,128,568,948	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
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						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		1,000,000		475,000		XXX	1,475,000	0.1	1,610,000	0.1	1,475,000	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		1,000,000		475,000		XXX	1,475,000	0.1	1,610,000	0.1	1,475,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		1,005,406	1,000,000	185,186		XXX	2,190,592	0.1	12,841,426	0.9	2,190,592	
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		1,005,406	1,000,000	185,186		XXX	2,190,592	0.1	12,841,426	0.9	2,190,592	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		3,108,761	10,572,337	17,284,598		XXX	30,965,696	1.3	37,767,815	2.6	30,965,696	
5.02 Residential Mortgage-Backed Securities	160,984	397,299	196,983	84,003		XXX	839,268	0.0	1,154,774	0.1	839,268	
5.03 Commercial Mortgage-Backed Securities	181,326	819,481	1,781,125	6,368,463		XXX	9,150,395	0.4	9,332,842	0.6	9,150,395	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	342,310	4,325,541	12,550,444	23,737,063		XXX	40,955,359	1.7	48,255,431	3.3	40,955,359	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	10,390,762	150,996,810	403,955,529	159,149,610	45,893,803	XXX	770,386,513	31.6	844,065,302	57.3	590,784,381	179,602,132
6.02 Residential Mortgage-Backed Securities	3,078,737	9,300,072	14,098,192	20,380,461	13,938,731	XXX	60,796,192	2.5	46,284,274	3.1	3,071,197	57,724,995
6.03 Commercial Mortgage-Backed Securities	1,721,693	30,990,209	58,405,407	1,624,929	2,266,042	XXX	95,008,280	3.9	142,449,223	9.7	70,178,984	24,829,296
6.04 Other Loan-Backed and Structured Securities	19,751,563	57,150,593	211,073,934	12,096,489	4,620,115	XXX	304,692,694	12.5	350,697,896	23.8	60,182,579	244,510,115
6.05 Totals	34,942,754	248,437,684	687,533,062	193,251,489	66,718,691	XXX	1,230,883,680	50.4	1,383,496,695	94.0	724,217,142	506,666,538
7. Hybrid Securities												
7.01 Issuer Obligations			1,995,640			XXX	1,995,640	0.1	1,995,194	0.1	1,995,640	
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			1,995,640			XXX	1,995,640	0.1	1,995,194	0.1	1,995,640	
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	6,982,521	5,980,343	17,353,476	4,304,195		XXX	34,620,533	1.4	20,679,431	1.4	2,000,000	32,620,533
10.03 Totals	6,982,521	5,980,343	17,353,476	4,304,195		XXX	34,620,533	1.4	20,679,431	1.4	2,000,000	32,620,533
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,135,411,769	157,630,554	419,551,870	177,094,393	45,893,803	XXX	1,935,582,390	79.3	XXX	XXX	1,755,980,258	179,602,132
11.02 Residential Mortgage-Backed Securities	3,239,720	9,697,371	14,295,174	20,464,464	13,938,731	XXX	61,635,460	2.5	XXX	XXX	3,910,465	57,724,995
11.03 Commercial Mortgage-Backed Securities	1,903,019	31,809,690	60,186,532	7,993,392	2,266,042	XXX	104,158,675	4.3	XXX	XXX	79,329,379	24,829,296
11.04 Other Loan-Backed and Structured Securities	19,751,563	57,150,593	211,073,934	12,096,489	4,620,115	XXX	304,692,694	12.5	XXX	XXX	60,182,579	244,510,115
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans	6,982,521	5,980,343	17,353,476	4,304,195		XXX	34,620,533	1.4	XXX	XXX	2,000,000	32,620,533
11.08 Totals	1,167,288,591	262,268,551	722,460,985	221,952,933	66,718,691		2,440,689,752	100.0	XXX	XXX	1,901,402,681	539,287,071
11.09 Line 11.08 as a % of Col. 7	47.8	10.7	29.6	9.1	2.7		100.0	XXX	XXX	XXX	77.9	22.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	6,149,500	115,941,235	506,321,742	218,496,277	54,545,434	XXX	XXX	XXX	901,454,188	61.2	714,483,238	186,970,950
12.02 Residential Mortgage-Backed Securities	4,708,339	13,346,690	12,389,284	14,020,351	2,974,384	XXX	XXX	XXX	47,439,048	3.2	4,258,931	43,180,117
12.03 Commercial Mortgage-Backed Securities	867,122	35,187,601	81,040,601	30,918,235	3,768,506	XXX	XXX	XXX	151,782,065	10.3	117,192,950	34,589,115
12.04 Other Loan-Backed and Structured Securities	21,182,202	53,816,396	258,159,115	11,288,878	6,251,305	XXX	XXX	XXX	350,697,896	23.8	84,722,429	265,975,467
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	4,404,246	6,255,905	3,779,779	5,354,190	885,311	XXX	XXX	XXX	20,679,431	1.4	2,000,000	18,679,431
12.08 Totals	37,311,409	224,547,827	861,690,521	280,077,931	68,424,940		XXX	XXX	1,472,052,628	100.0	922,657,548	549,395,080
12.09 Line 12.08 as a % of Col. 9	2.5	15.3	58.5	19.0	4.6		XXX	XXX	100.0	XXX	62.7	37.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,133,476,121	114,696,175	319,010,435	149,709,265	39,088,262	XXX	1,755,980,258	71.9	714,483,238	48.5	1,755,980,258	XXX
13.02 Residential Mortgage-Backed Securities	244,008	729,883	649,117	1,253,309	1,034,148	XXX	3,910,465	0.2	4,258,931	0.3	3,910,465	XXX
13.03 Commercial Mortgage-Backed Securities	229,201	20,855,263	48,866,715	7,294,268	2,083,931	XXX	79,329,379	3.3	117,192,950	8.0	79,329,379	XXX
13.04 Other Loan-Backed and Structured Securities	10,172,563	17,321,701	32,635,676	52,639		XXX	60,182,579	2.5	84,722,429	5.8	60,182,579	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans	2,000,000					XXX	2,000,000	0.1	2,000,000	0.1	2,000,000	XXX
13.08 Totals	1,146,121,892	153,603,023	401,161,944	158,309,481	42,206,342		1,901,402,681	77.9	922,657,548	62.7	1,901,402,681	XXX
13.09 Line 13.08 as a % of Col. 7	60.3	8.1	21.1	8.3	2.2		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	47.0	6.3	16.4	6.5	1.7		77.9	XXX	XXX	XXX	77.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,935,648	42,934,379	100,541,435	27,385,129	6,805,541	XXX	179,602,132	7.4	186,970,950	12.7	XXX	179,602,132
14.02 Residential Mortgage-Backed Securities	2,995,713	8,967,488	13,646,057	19,211,155	12,904,582	XXX	57,724,995	2.4	43,180,117	2.9	XXX	57,724,995
14.03 Commercial Mortgage-Backed Securities	1,673,817	10,954,427	11,319,817	699,124	182,111	XXX	24,829,296	1.0	34,589,115	2.3	XXX	24,829,296
14.04 Other Loan-Backed and Structured Securities	9,579,000	39,828,892	178,438,258	12,043,850	4,620,115	XXX	244,510,115	10.0	265,975,467	18.1	XXX	244,510,115
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	4,982,521	5,980,343	17,353,476	4,304,195		XXX	32,620,533	1.3	18,679,431	1.3	XXX	32,620,533
14.08 Totals	21,166,699	108,665,528	321,299,042	63,643,452	24,512,350		539,287,071	22.1	549,395,080	37.3	XXX	539,287,071
14.09 Line 14.08 as a % of Col. 7	3.9	20.1	59.6	11.8	4.5		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.9	4.5	13.2	2.6	1.0		22.1	XXX	XXX	XXX	XXX	22.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,000,000	2,000,000			
2. Cost of short-term investments acquired	1,783,019	1,783,019			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	1,783,019	1,783,019			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,000,000	2,000,000			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,000,000	2,000,000			

(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)		17,466,131
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	47,013,389	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		47,013,389
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17		
	3.2 Section 2, Column 19		
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		54,947,493
6.	Considerations received/(paid) on terminations, Section 2, Column 15		54,947,493
7.	Amortization:		
	7.1 Section 1, Column 19	(25,812,664)	
	7.2 Section 2, Column 21	(17,718,464)	(43,531,128)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		20,948,392
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		20,948,392

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus			
	3.14 Section 1, Column 18, prior year			
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year plus			
	3.25 SSAP No. 108 Adjustments			
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)			
	4.23 SSAP No. 108 Adjustments			
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	20,948,392	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		20,948,392
4.	Part D, Section 1, Column 5	20,948,392	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	109,203,071	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		109,203,071
10.	Part D, Section 1, Column 8	109,203,071	
11.	Part D, Section 1, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	21,851,170		21,851,170	
2. Cost of cash equivalents acquired	3,308,604,095	1,124,981,910	2,183,622,185	
3. Accrual of discount	4,097	4,097		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	2,060,566,853		2,060,566,853	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,269,892,509	1,124,986,007	144,906,502	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,269,892,509	1,124,986,007	144,906,502	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0AG1020		METTLER	CA		07/21/2020	3.750	1,500,000						2,500,000	02/04/2020
0AG1021		METTLER	CA		07/21/2020	3.750	1,500,000						2,500,000	02/04/2020
0AG1023		BAKERSFIELD	CA		07/21/2020	3.750	1,500,000						2,500,000	02/04/2020
0AG1025		UMATILLA	OR		07/30/2020	7.000	1,500,000						3,768,750	04/01/2020
0AG1026		HARTLEY	TX		09/14/2020	4.970	3,000,000						8,422,642	07/20/2018
0AG1027		PIPESTONE	MN		10/14/2020	4.750	843,493						2,750,000	08/20/2020
0AG1028		PIPESTONE	MN		10/14/2020	4.750	793,994						2,750,003	08/05/2020
0AG1029		JACKSONVILLE	IL		09/03/2020	5.000	475,000						767,500	07/29/2020
0AG1033		CARROLL	NE		12/01/2020	4.550	3,000,000						6,150,000	10/19/2020
0AG1034		WAPATO	WA		12/17/2020	4.350	3,000,000						10,543,636	11/20/2020
0AG1035		WAPATO	WA		12/17/2020	4.350	3,000,000						14,497,500	11/20/2020
0AG1037		SACO	MT		12/23/2020	4.500	3,000,000						11,376,404	10/20/2020
0AG1038		SACO	MT		12/23/2020	4.500	1,126,500						8,100,000	10/20/2020
0AG1039		SACO	MT		12/23/2020	4.500	998,250						8,100,000	10/20/2020
0AG1040		SACO	MT		12/23/2020	4.500	263,000						8,100,000	10/20/2020
General Reserve Loan Loss		IOWA	IA		12/31/2020	1.000	(155,000)	(155,000)						12/31/2020
0199999. Mortgages in good standing - Farm Mortgages							25,345,237	(155,000)					92,826,435	XXX
P2009020037		Englewood	CO		11/25/2020	4.875	1,765,937		(32)				2,300,000	09/28/2020
P2008018576		Scottsdale	AZ		09/30/2020	6.250	600,082		(64)				786,000	08/10/2020
P2010880051		Thousand Oaks	CA		11/12/2020	6.625	373,964		(63)				570,000	08/17/2020
P2010802584		Coventry	CT		11/12/2020	5.750	345,907		(31)				450,000	08/31/2020
P2009020184		Orlando	FL		11/25/2020	5.500	310,835		(40)				465,000	11/06/2020
P2008802577		Los Angeles	CA		09/18/2020	4.500	1,457,000						2,145,000	08/12/2020
P2010880066		Rancho Cordova	CA		11/12/2020	6.000	378,334		(16)				495,000	09/09/2020
P2008802578		Del Mar	CA		10/21/2020	4.990	866,385		(19)				3,000,000	07/30/2020
P2008018573		Palm Beach Gardens	FL		09/18/2020	6.000	482,975		(70)				635,000	07/17/2020
P2007018558		Tarzana	CA		08/31/2020	5.625	1,872,756		(33)				2,631,000	07/17/2020
P2010880056		Colorado Springs	CO		11/12/2020	5.249	159,096		(32)				255,000	09/10/2020
P2009020026		Spring Grove	PA		11/12/2020	5.750	155,822		(17)				180,000	08/26/2020
P2010880063		Brooksville	FL		11/12/2020	6.625	232,542		(35)				296,500	08/14/2020
P2009018600		Charlotte	NC		10/21/2020	5.750	479,133		(54)				550,000	09/02/2020
P2009020021		Dumfries	VA		10/30/2020	6.625	159,886		(14)				215,000	09/09/2020
P2009020051		Vista	CA		11/25/2020	5.625	600,465		(30)				735,000	09/28/2020
P2010880070		Santa Cruz	CA		11/12/2020	6.249	210,263		(37)				1,010,000	09/18/2020
P2009020155		Naples	FL		11/25/2020	6.500	861,298		(60)				1,239,000	07/22/2020
P2008802579		Los Angeles	CA		10/30/2020	5.625	1,282,274		(16)				1,825,000	07/26/2020
P2010880059		Red Bluff	CA		11/12/2020	7.125	390,103		(62)				530,000	09/01/2020
P2002017883		Lynn	MA		10/21/2020	5.250	362,309		(22)				450,000	02/05/2020
P2009020019		Denison	TX		10/30/2020	5.990	1,544,829		(170)				2,420,000	07/12/2020
P2009018601		Garland	TX		10/30/2020	5.750	280,128		(32)				320,000	09/04/2020
P2008802574		Los Angeles	CA		09/18/2020	5.500	916,722		(26)				2,000,000	06/03/2020
P2009020149		The Woodlands	TX		11/12/2020	6.875	775,083		(1,167)				1,250,000	10/21/2020
P2009018597		Big Bear Lake	CA		10/21/2020	5.500	1,068,951		(124)				1,500,000	09/06/2020
P2010880060		Flowery Branch	GA		11/12/2020	6.624	402,151		(68)				510,000	07/30/2020
P2010802585		Clear Spring	MD		11/25/2020	7.875	207,019		(11)				300,000	08/12/2020
P2008018582		Jackson	NJ		10/30/2020	6.625	222,457		(23)				275,000	08/11/2020
P2010880045		Fairfield	CA		11/12/2020	6.125	536,577		(96)				665,000	09/22/2020
P2010880041		Manzanita	OR		11/12/2020	5.875	338,497		(63)				480,900	09/03/2020
P2009018583		Conroe	TX		09/30/2020	5.875	247,451		3				296,000	08/11/2020
P2010880075		Dallas	TX		11/12/2020	6.499	257,643		(9)				330,000	09/14/2020
P2010880068		Hallandale Beach	FL		11/12/2020	5.875	189,221		(35)				545,000	08/04/2020
P2009020003		Los Angeles	CA		11/12/2020	5.250	1,256,757		(16)				3,600,000	09/06/2020
P2009020034		Hollywood	FL		11/25/2020	6.875	1,006,763		(62)				1,150,000	09/17/2020
P2010880062		Buford	GA		11/12/2020	6.000	212,875		(39)				295,000	09/21/2020
P2009020148		Champions Gate	FL		11/12/2020	6.990	211,883		(23)				292,485	10/14/2020
P2009020144		Los Angeles	CA		11/12/2020	5.750	1,329,227		(633)				1,610,000	09/29/2020
P2009020182		Los Angeles	CA		11/25/2020	5.375	803,087		(137)				1,110,000	10/15/2020
P2008018580		Coventry	CT		09/30/2020	6.750	245,201		12				373,000	07/29/2020
P2009020038		Mill Valley	CA		11/25/2020	4.250	1,090,754		(12)				1,440,000	09/28/2020
P2009020014		Rochester Hills	MI		10/30/2020	5.750	1,232,723		(187)				1,710,000	08/17/2020
P2010880043		Naples	FL		11/12/2020	5.500	298,525		(57)				355,000	09/17/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020041		Parkland	FL		11/12/2020	6.500	510,417		(45)				624,000	09/04/2020
P2009020022		Commerce City	CO		10/30/2020	5.500	240,735		(28)				275,000	09/10/2020
P2008802568		Winnetka	CA		08/31/2020	5.750	698,765		(89)				1,090,000	06/22/2020
P2010880053		Kennewick	WA		11/12/2020	6.875	208,974		(34)				269,000	09/05/2020
P2009020151		Hapeville	GA		11/25/2020	5.500	332,070		(30)				414,000	10/29/2020
P2009802580		Rancho Santa	CA		10/21/2020	4.750	1,455,324		(34)				2,030,000	09/04/2020
P2007018564		Jupiter	FL		09/18/2020	5.500	569,155		(87)				935,000	07/14/2020
P2010880069		White Plains	MD		11/12/2020	7.250	352,948		(55)				447,200	08/31/2020
P2010880064		Stamford	CT		11/12/2020	6.624	510,221		(86)				675,000	08/31/2020
P2008018575		Tomball	TX		09/18/2020	6.625	367,399		(50)				450,000	07/22/2020
P2008802570		Oakland	CA		08/31/2020	5.750	456,719		(31)				1,098,000	07/26/2020
P2009020017		Chino	CA		10/30/2020	5.500	420,192		(48)				510,000	08/19/2020
P2009020023		Bryant	AR		10/30/2020	5.500	231,330		(34)				355,000	09/15/2020
P2009018598		Dana Point	CA		10/21/2020	6.125	1,184,772		(128)				1,156,000	08/19/2020
P2010880067		Los Angeles	CA		11/12/2020	5.500	1,832,922		(90)				2,280,000	08/25/2020
P2010880048		Foster City	CA		11/12/2020	5.750	1,052,303		(197)				1,250,000	09/18/2020
P2010880040		San Bernardino	CA		11/12/2020	6.375	554,591		(97)				660,000	08/13/2020
P2007018556		Friendswood	TX		08/31/2020	5.750	964,430		6				1,355,000	06/12/2020
P2010880057		Santa Clarita	CA		11/12/2020	6.750	1,035,805		(173)				1,160,000	09/12/2020
P2010880061		Dawsonville	GA		11/12/2020	5.875	338,653		(62)				379,000	09/16/2020
P2009020036		Los Alamitos	CA		11/25/2020	4.875	821,544		(15)				1,070,000	09/14/2020
P2009020015		Corpus Christi	TX		10/30/2020	5.750	382,190		(43)				495,000	09/09/2020
P2009020040		Marina Del Rey	CA		11/25/2020	5.500	1,603,004		(96)				1,840,000	09/17/2020
P2010802588		Baltimore	MD		11/25/2020	7.000	104,539		(6)				148,000	09/04/2020
P2009018606		Oakland	CA		10/21/2020	5.000	1,806,343		(109)				2,100,000	08/25/2020
P2009018595		Chalfont	PA		10/21/2020	6.375	753,551		(79)				865,000	08/25/2020
P2010880039		West Hills	CA		11/12/2020	4.999	557,981		64				1,025,000	07/18/2020
P2009020010		San Antonio	TX		10/21/2020	5.750	222,143		(25)				255,000	08/27/2020
P2010880065		Henderson	NV		11/12/2020	5.000	1,609,360		(124)				3,113,700	09/18/2020
P2010880046		Studio City	CA		11/12/2020	6.375	335,587		(59)				399,000	09/12/2020
P2009020050		Crosslake	MN		11/25/2020	5.875	768,705		(44)				1,045,000	10/08/2020
P2010880042		Richmond	TX		11/12/2020	6.625	433,344		(70)				520,000	09/12/2020
P2009020153		Severance	CO		11/25/2020	6.750	254,413		(25)				330,000	10/02/2020
P2009020016		Jensen Beach	FL		10/30/2020	6.625	181,519		(19)				235,000	08/17/2020
P2009020052		Port Orange	FL		11/25/2020	6.125	542,773		(37)				620,000	09/29/2020
P2010880055		Fremont	CA		11/12/2020	5.500	978,322		586				1,820,000	08/28/2020
P2009020145		Laguna Niguel	CA		11/12/2020	7.500	380,477		(493)				459,000	10/15/2020
P2009020146		Peoria	AZ		11/12/2020	6.250	228,221		(29)				275,000	10/16/2020
P2007018568		Hanford	CA		08/31/2020	5.750	292,483		(56)				412,000	07/22/2020
P2008802571		San Francisco	CA		08/31/2020	4.990	512,299		(23)				673,000	06/17/2020
P2010880044		El Dorado Hills	CA		11/12/2020	4.750	945,367		(198)				1,200,000	08/14/2020
P2009020032		Edgewater	NJ		11/25/2020	5.375	1,158,942		(78)				1,415,000	09/17/2020
P2009020185		Pasadena	CA		11/25/2020	5.375	1,624,450		(272)				1,971,750	11/03/2020
P2009020004		Rancho Cucamonga	CA		10/30/2020	4.250	663,750						885,000	08/26/2020
P2009020024		Bloomfield Hills	MI		10/30/2020	6.625	455,201		(59)				530,000	07/27/2020
P2007018559		Miami	FL		08/31/2020	5.875	591,579		63				890,000	07/09/2020
P2009020035		San Diego	CA		11/25/2020	4.875	1,499,766		(27)				2,800,000	10/09/2020
P2010880047		Whittier	CA		11/12/2020	5.750	1,344,128		(253)				1,600,000	09/17/2020
P2010880052		Plant City	FL		11/12/2020	5.000	255,028		(52)				370,000	09/01/2020
P2009020007		Laguna Hills	CA		10/30/2020	4.990	2,095,571		(29)				2,800,000	08/24/2020
P2009020046		Kissimmee	FL		11/25/2020	5.625	466,622		(28)				771,000	10/14/2020
P2007018565		Kingwood	TX		09/18/2020	5.875	183,647		(27)				298,000	07/22/2020
P2009020029		Glendora	CA		11/25/2020	4.750	1,008,265		(2)				1,292,000	09/09/2020
P2009020013		Crestline	CA		10/30/2020	5.500	234,813		(27)				285,000	06/18/2020
P2009020027		Chesapeake	VA		10/30/2020	6.250	270,339		(36)				350,000	09/01/2020
P2010880074		Richmond	CA		11/12/2020	6.500	505,025		(87)				739,000	09/14/2020
P2009018590		Cave Creek	AZ		10/21/2020	6.000	811,726		(74)				990,000	08/05/2020
P2009020147		San Rafael	CA		11/12/2020	5.500	1,275,504		(395)				1,769,625	09/30/2020
P2010880073		Richmond	CA		11/12/2020	6.500	550,128		(95)				805,000	09/10/2020
P2009020181		Los Angeles	CA		11/25/2020	5.990	942,524		(620)				1,215,000	10/03/2020
P2009020043		Pasadena	CA		11/25/2020	5.500	656,150		(16)				940,000	10/09/2020

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P2009020143		Long Beach	CA		11/12/2020	5.875	1,089,041		(607)				1,316,000	09/30/2020
P2010880071		San Pablo	CA		11/12/2020	6.500	358,779		(62)				525,000	09/10/2020
P2008802575		Orange	CA		09/18/2020	4.750	1,034,521		(6)				1,289,000	06/25/2020
P2009020183		Carlsbad	CA		11/25/2020	6.990	608,403		(497)				734,500	10/15/2020
P2010880050		San Bernardino	CA		11/12/2020	6.375	420,537		(73)				500,000	09/14/2020
P2010880058		Sacramento	CA		11/12/2020	6.125	272,184		(44)				370,000	09/11/2020
P2010880072		Richmond	CA		11/12/2020	6.500	387,482		(67)				567,000	09/14/2020
P2009020030		Mesa	AZ		10/30/2020	5.375	350,148		(52)				655,000	09/28/2020
P2009020018		Agoura	CA		10/30/2020	5.500	675,602		(78)				820,000	09/11/2020
P2008018581		Matthews	NC		09/30/2020	5.625	487,389		25				566,000	08/10/2020
P2010802586		Milford	PA		11/12/2020	8.750	259,542		(18)				336,000	09/11/2020
P2010880049		Rancho Santa Fe	CA		11/12/2020	5.875	1,329,809		(246)				1,800,000	08/11/2020
P2009020158		Aiken	SC		11/25/2020	7.250	267,788		(18)				355,000	09/28/2020
P2010880054		Fresno	CA		11/12/2020	5.750	374,144		(66)				445,000	09/02/2020
P2009020047		Eaton Rapids	MI		11/12/2020	6.375	196,702		(16)				250,000	08/31/2020
P2010802583		Sarasota	FL		11/25/2020	7.000	173,802		(11)				225,000	09/21/2020
P2008802569		Los Angeles	CA		09/18/2020	4.750	1,227,115		(20)				1,850,000	07/28/2020
P2009020028		Montgomery	TX		10/30/2020	6.500	335,077		(44)				414,000	09/12/2020
P2009020011		Sebring	FL		10/30/2020	6.125	173,021		(19)				210,000	09/07/2020
P2009020025		The Woodlands	TX		10/30/2020	6.250	268,794		(36)				370,000	09/09/2020
P2010880038		Las Vegas	NV		11/12/2020	6.250	955,838		(169)				1,140,000	08/25/2020
P2009020031		Sherman Oaks	CA		11/12/2020	4.750	1,471,754		(146)				2,000,000	09/28/2020
P2009020186		Heath	TX		11/25/2020	6.750	875,550		(100)				1,055,000	11/12/2020
P2009020008		Oakland	CA		11/25/2020	4.750	767,000						1,350,000	09/04/2020
General Reserve Loan Loss		IOWA	IA		12/31/2020	1.000	(850,000)	(850,000)						12/31/2020
0399999. Mortgages in good standing - Residential mortgages-all other							85,156,960	(850,000)	(10,498)				121,760,660	XXX
0901814		TUSCON	AZ		09/26/2013	4.690	31,512						752,632	07/16/2013
0901849		SHERWOOD	OR		12/18/2013	4.970	317,147						968,504	09/30/2013
0901850		RIVERVIEW	FL		12/04/2013	5.040	149,454						395,833	10/22/2013
0901866		GERMANTOWN	WI		01/07/2014	4.600	314,081						1,111,111	10/22/2013
0901882		EXTON	PA		01/23/2014	5.000	79,994						306,548	11/22/2013
0901887		FORT WAYNE	IN		03/17/2014	4.950	225,673						568,750	01/09/2014
0901916		CRANBURY	NJ		09/09/2014	4.500	327,850						2,934,783	05/21/2014
0901933		CRANBURY	NJ		12/02/2014	4.500	512,563						1,301,471	09/11/2014
0901942		READINGTON	NJ		12/23/2014	4.100	507,575						1,454,887	09/03/2014
0901943		LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014	4.100	507,575						2,782,331	01/22/2019
0901959		TUCSON	AZ		12/23/2014	4.250	119,524						334,547	10/29/2014
0901969		MUKILTEO	WA		01/30/2015	4.100	342,564						1,475,000	12/17/2014
0901997		WILMINGTON	CA		07/24/2015	3.975	532,687						2,054,400	06/22/2018
0902002		WEBSTER	TX		04/28/2015	4.000	521,633						1,326,923	03/03/2015
0902004		LAS VEGAS	NV		05/14/2015	3.900	526,569						1,786,875	03/14/2015
0902016		AUSTIN	TX		06/19/2015	4.000	531,643						1,158,261	04/22/2015
0902022		WARREN	MI		06/17/2015	3.950	531,010						1,312,500	05/20/2015
0902030		AUBURN	WA		06/25/2015	4.000	198,041						667,786	05/08/2015
0902031		TACOMA	WA		06/25/2015	4.000	205,660						699,937	05/08/2015
0902042		SOUTH BEND	IN		08/12/2015	4.400	399,562						1,472,271	06/20/2015
0902066		SERLING HEIGHTS	MI		01/14/2016	4.400	496,510						1,026,316	11/23/2015
0902117		TUCSON	AZ		05/19/2016	4.250	383,157						847,458	04/20/2016
0902120		KENNESAW	GA		10/07/2016	4.250	1,804,763						3,156,250	09/09/2016
0902134		EAGAN	MN		07/01/2016	4.200	385,199						1,050,000	05/19/2016
0902136		NEWINGTON	VA		11/01/2016	4.450	1,810,007						2,747,368	06/22/2016
0902140		AUSTIN	TX		08/19/2016	4.150	1,793,329						3,352,941	07/05/2016
0902141		MENTOR	OH		08/22/2016	4.150	1,793,329						3,088,889	06/23/2016
0902142		ARLINGTON	VA		09/01/2016	3.900	1,781,898						3,750,000	08/03/2016
0902143		LAS VEGAS	NV		09/01/2016	4.250	1,796,085						4,310,680	08/09/2016
0902147		BLACKLICK (COLUMBUS)	OH		10/03/2016	4.100	1,800,775						2,939,535	08/19/2016
0902148		HARRISBURG	PA		09/30/2016	3.750	1,842,004						2,725,000	08/19/2016
0902149		YORBA LINDA	CA		10/31/2016	3.900	1,795,381						3,400,000	09/14/2016
0902150		JACKSONVILLE	FL		10/25/2016	3.950	1,638,625						4,440,000	09/23/2016
0902151		CHESAPEAKE	VA		11/07/2016	3.900	1,800,003						2,890,173	10/14/2016
0902152		BROWNSVILLE	TX		10/19/2016	4.000	1,635,445						3,125,000	09/09/2016

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0902153		RACINE	WI		09/15/2016	4.100	1,630,079						3,103,448	08/30/2016
0902154		CHARLOTTE	NC		10/05/2016	4.100	1,795,863						3,122,892	08/31/2016
0902174		CYPRESS	CA		01/31/2017	4.320	1,868,874						3,400,000	12/09/2016
0902354		KENNESAW	GA		01/30/2019	4.800	1,346,116						2,045,217	11/30/2018
0902358		CEDAR PARK	TX		02/28/2019	4.800	1,349,160						2,548,718	01/11/2019
0902363		DULUTH	GA		03/12/2019	4.500	1,349,306						2,045,279	01/10/2019
0902367		INDIANAPOLIS	IN		04/22/2019	4.500	1,641,748						2,540,659	03/28/2019
0902372		KNOXVILLE	TN		05/24/2019	4.600	1,645,652						2,499,175	04/29/2019
0902374		LAS VEGAS	NV		04/30/2019	4.600	1,700,000						2,985,625	04/17/2019
0902375		SALT LAKE CITY	UT		04/30/2019	4.600	1,700,000						2,808,696	04/19/2019
0902376		OCEANSIDE	CA		07/01/2019	4.850	1,690,109						2,671,429	04/30/2019
0902378		PHILADELPHIA	PA		07/15/2019	4.400	1,664,200						3,301,163	06/05/2019
0902381		CHICAGO	IL		08/14/2019	4.480	1,666,907						2,587,658	06/27/2019
0902382		HOUSTON	TX		07/25/2019	4.400	1,659,333						2,479,167	06/20/2019
0902385		TUKWILA	WA		07/24/2019	4.300	970,362						2,186,732	06/07/2019
0902387		PEACHTREE CORNERS	GA		08/29/2019	4.450	1,653,811						2,794,521	06/25/2019
0902389		BENSALEM	PA		09/04/2019	4.050	1,654,373						2,586,503	07/17/2019
0902391		BENSALEM	PA		09/18/2019	4.150	1,655,059						2,622,857	09/04/2019
0902393		ALBUQUERQUE	NM		09/27/2019	3.900	3,340,157						4,783,533	08/07/2019
0902394		Creve Coeur	MO		09/05/2019	4.000	1,654,028						2,326,571	07/18/2019
0902395		MIDDLETON	WI		10/01/2019	3.860	2,938,927						4,380,952	08/16/2019
0902398		COVINGTON	WA		09/12/2019	3.970	3,234,201						5,607,843	08/08/2019
0902399		ARDEN HILLS	MN		09/26/2019	3.700	2,934,886						4,562,500	08/12/2019
0902400		STERLING HEIGHTS	MI		10/08/2019	3.770	2,990,981						4,326,316	08/05/2019
0902401		SACRAMENTO	CA		10/15/2019	3.650	3,235,047						5,858,914	09/25/2019
0902403		WALDORF	MD		09/25/2019	3.820	2,910,709						4,657,895	08/29/2019
0902409		SAN DIEGO	CA		11/14/2019	4.000	3,000,000						5,504,167	09/24/2019
0902411		CHARLESTON	SC		11/05/2019	3.900	1,198,240						1,893,333	09/15/2019
0902412		SAN ANTONIO	TX		11/14/2019	4.000	2,852,995						5,106,122	10/01/2019
0902413		DOWNINGTON	PA		09/30/2019	3.500	2,912,610						6,214,286	09/25/2019
0902414		COLORADO SPRINGS	CO		02/20/2020	4.000	1,965,639						4,197,647	10/14/2019
0902415		LANSDALE	PA		09/30/2019	3.500	970,870						2,112,000	09/25/2019
0902416		DENVER	CO		10/31/2019	3.600	2,940,404						5,595,000	10/11/2019
0902417		INDIO	CA		11/21/2019	3.250	2,941,572						7,250,000	11/18/2019
0902419		HOMEWOOD	AL		11/07/2019	3.800	2,938,720						4,392,857	11/06/2019
0902420		LEAGUE CITY	TX		12/06/2019	4.050	1,956,793						3,239,024	10/15/2019
0902422		ONTARIO	CA		12/12/2019	3.530	1,179,028						2,000,000	12/03/2019
0902423		PLEASANTON	CA		12/12/2019	3.700	2,458,856						4,779,167	11/07/2019
0902425		COLUMBUS	OH		12/10/2019	3.600	1,376,528						2,181,290	11/13/2019
0902426		SPOKANE	WA		12/11/2019	3.550	1,474,618						2,742,604	10/23/2019
0902427		EDEN PRAIRIE	MN		11/27/2019	3.500	3,000,000						5,240,000	11/18/2019
0902429		STILLWATER	NY		12/24/2019	4.050	2,953,773						4,052,632	10/09/2019
0902430		CHICAGO	IL		12/19/2019	3.600	1,466,247						2,604,651	11/26/2019
0902431		LAKEWOOD	NJ		12/19/2019	3.800	2,951,540						4,331,250	10/31/2019
0902432		LAS VEGAS	NV		12/18/2019	3.700	977,829						2,879,167	12/09/2019
0902436		ASHBURN	VA		12/30/2019	3.900	1,968,295						4,127,273	12/09/2019
0902437		CHULA VISTA	CA		01/09/2020	3.900	985,551						1,567,692	12/02/2019
0902440		ANN ARBOR	MI		01/21/2020	3.500	3,000,000						4,690,909	11/22/2019
0902442		SAN JUAN CAPISTRANO	CA		12/23/2019	3.550	2,949,236						5,103,448	12/13/2019
0902443		HUNTINGTON BEACH	CA		12/23/2019	3.550	2,949,236						6,483,871	12/13/2019
0902444		RANCHO DOMINGUEZ	CA		12/23/2019	3.550	2,359,389						4,733,333	12/13/2019
0902452		TAMPA	FL		01/29/2020	3.600	2,954,176						4,781,013	11/26/2019
0902453		LUTHERVILLE-TIMONIUM	MD		01/31/2020	3.350	2,558,434						5,170,115	12/18/2019
0902456		LAKEWOOD	CO		02/05/2020	3.860	1,974,149						3,219,107	01/03/2020
0902457		AURORA	CO		02/14/2020	3.860	2,799,971						5,358,974	12/30/2019
0902458		SACRAMENTO	CA		01/27/2020	3.750	2,462,855						4,500,000	01/08/2020
0902461		AUBURN	WA		02/04/2020	3.600	1,767,130						3,078,947	12/20/2019
0902462		KING OF PRUSSIA	PA		03/12/2020	3.700	1,546,776						2,444,444	01/15/2020
0902463		ROWLETT	TX		02/13/2020	3.950	1,326,627						2,035,075	01/06/2020
0902465		West Des Moines	IA		02/26/2020	3.690	1,973,295						3,140,187	02/14/2020
0902469		DARIEN	CT		03/19/2020	3.780	984,182						1,872,727	01/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902472		GRIMES	IA		04/09/2020	3.400	2,993,642						4,170,732	03/02/2020
0902473		ROCKLIN	CA		04/09/2020	3.850	2,969,918						4,650,000	02/11/2020
0902476		LAKE OSWEGO	OR		02/27/2020	3.600	1,962,471						3,340,909	02/14/2020
0902477		AUBURN	WA		02/26/2020	3.600	1,520,915						5,326,761	02/19/2020
0902479		CENTENNIAL	CO		04/01/2020	3.800	1,968,460						2,940,000	01/29/2020
0902482		ST PETERSBURG	FL		05/12/2020	3.600	2,971,954						4,626,506	03/24/2020
0902485		STERLING HEIGHTS	MI		04/30/2020	3.900	2,942,836						5,400,000	03/09/2020
0902525		CHARLOTTE	NC		12/17/2020	3.350	2,000,000						3,150,000	12/09/2020
V029762	0	MIAMI	FL		09/12/2018	4.700	1,700,000						2,471,038	07/18/2018
V029777	0	BENBOOK	TX		11/22/2019	4.500	1,700,000						2,595,204	10/29/2019
V029781	0	TUCSON	AZ		10/17/2018	5.650	1,700,000						2,874,911	10/01/2018
V029816	0	HOUSTON	TX		03/21/2019	5.350	1,700,000						2,763,645	02/22/2019
V029854	0	CORPUS CHRISTI	TX		07/30/2019	4.950	1,700,000						2,916,575	07/17/2019
V029900	0	INDIANAPOLIS	IN		11/06/2019	4.970	3,300,000						6,942,591	10/23/2019
V029922	0	STAFFORD	VA		12/12/2019	5.100	3,000,000						7,979,439	12/09/2019
V029955	0	HOUSTON	TX		02/26/2020	4.450	3,300,000						5,419,544	02/04/2020
V029961	0	LAUDERHILL	FL		02/27/2020	4.280	3,000,000						4,964,539	02/10/2020
V029997	0	ST LOUIS	MO		12/03/2020	4.100	2,000,000						5,172,541	11/18/2020
VC29790	0	TAMPA	FL		02/28/2019	4.900	1,608,462						2,787,119	12/05/2018
General Reserve Loan Loss		IOWA	IA		12/31/2020	1.000	(400,000)	50,000						12/31/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							201,032,937	50,000					371,663,589	XXX
0899999. Total Mortgages in good standing							311,535,134	(955,000)	(10,498)				586,250,684	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							311,535,134	(955,000)	(10,498)				586,250,684	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0AG1020	METTLER	CA		07/21/2020	3.750	1,500,000		2,500,000
0AG1021	METTLER	CA		07/21/2020	3.750	1,500,000		2,500,000
0AG1023	BAKERSFIELD	CA		07/21/2020	3.750	1,500,000		2,500,000
0AG1025	UMATILLA	OR		07/30/2020	7.000	1,500,000		3,768,750
0AG1026	HARTLEY	TX		09/14/2020	4.970	3,000,000		8,422,642
0AG1027	PIPESTONE	MN		10/14/2020	4.750	850,000		2,750,000
0AG1028	PIPESTONE	MN		10/14/2020	4.750	800,000		2,750,003
0AG1029	JACKSONVILLE	IL		09/03/2020	5.000	475,000		767,500
0AG1033	CARROLL	NE		12/01/2020	4.550	3,000,000		6,150,000
0AG1034	WAPATO	WA		12/17/2020	4.350	3,000,000		10,543,636
0AG1035	WAPATO	WA		12/17/2020	4.350	3,000,000		14,497,500
0AG1037	SACO	MT		12/23/2020	4.500	3,000,000		11,376,404
0AG1038	SACO	MT		12/23/2020	4.500	1,126,500		8,100,000
0AG1039	SACO	MT		12/23/2020	4.500	998,250		8,100,000
0AG1040	SACO	MT		12/23/2020	4.500	263,000		8,100,000
0199999. Mortgages in good standing - Farm Mortgages						25,512,750		92,826,435
P2009020037	Englewood	CO		11/25/2020	4.875	1,765,969		2,300,000
P2008018576	Scottsdale	AZ		09/30/2020	6.250	601,290		786,000
P2010880051	Thousand Oaks	CA		11/12/2020	6.625	374,359		570,000
P2010802584	Coventry	CT		11/12/2020	5.750	345,938		450,000
P2009020184	Orlando	FL		11/25/2020	5.500	310,875		465,000
P2008802577	Los Angeles	CA		09/18/2020	4.500	1,457,000		2,145,000
P2010880066	Rancho Cordova	CA		11/12/2020	6.000	378,350		495,000
P2008802578	Del Mar	CA		10/21/2020	4.990	866,404		3,000,000
P2008018573	Palm Beach Gardens	FL		09/18/2020	6.000	484,011		635,000
P2007018558	Tarzana	CA		08/31/2020	5.625	1,878,844		2,631,000
P2010880056	Colorado Springs	CO		11/12/2020	5.249	160,059		255,000
P2009020026	Spring Grove	PA		11/12/2020	5.750	155,839		180,000
P2010880063	Brooksville	FL		11/12/2020	6.625	232,660		296,500
P2009018600	Charlotte	NC		10/21/2020	5.750	479,188		550,000
P2009020021	Dumfries	VA		10/30/2020	6.625	159,900		215,000
P2009020051	Vista	CA		11/25/2020	5.625	600,495		735,000
P2010880070	Santa Cruz	CA		11/12/2020	6.249	210,300		1,010,000
P2009020155	Naples	FL		11/25/2020	6.500	861,358		1,239,000
P2008802579	Los Angeles	CA		10/30/2020	5.625	1,282,291		1,825,000
P2010880059	Red Bluff	CA		11/12/2020	7.125	390,165		530,000
P2002017883	Lynn	MA		10/21/2020	5.250	362,331		450,000
P2009020019	Denison	TX		10/30/2020	5.990	1,544,999		2,420,000
P2009018601	Garland	TX		10/30/2020	5.750	280,160		320,000
P2008802574	Los Angeles	CA		09/18/2020	5.500	916,748		2,000,000
P2009020149	The Woodlands	TX		11/12/2020	6.875	776,250		1,250,000
P2009018597	Big Bear Lake	CA		10/21/2020	5.500	1,069,075		1,500,000
P2010880060	Flowery Branch	GA		11/12/2020	6.624	402,226		510,000
P2010802585	Clear Spring	MD		11/25/2020	7.875	207,030		300,000
P2008018582	Jackson	NJ		10/30/2020	6.625	222,480		275,000
P2010880045	Fairfield	CA		11/12/2020	6.125	536,674		665,000
P2010880041	Manzanita	OR		11/12/2020	5.875	338,559		480,900
P2009018583	Conroe	TX		09/30/2020	5.875	247,701		296,000
P2010880075	Dallas	TX		11/12/2020	6.499	257,652		330,000
P2010880068	Hallandale Beach	FL		11/12/2020	5.875	189,256		545,000
P2009020003	Los Angeles	CA		11/12/2020	5.250	1,256,773		3,600,000
P2009020034	Hollywood	FL		11/25/2020	6.875	1,006,825		1,150,000
P2010880062	Buford	GA		11/12/2020	6.000	212,919		295,000
P2009020148	Champions Gate	FL		11/12/2020	6.990	211,906		292,485
P2009020144	Los Angeles	CA		11/12/2020	5.750	1,329,860		1,610,000
P2009020182	Los Angeles	CA		11/25/2020	5.375	803,224		1,110,000
P2008018580	Coventry	CT		09/30/2020	6.750	245,400		373,000
P2009020038	Mill Valley	CA		11/25/2020	4.250	1,090,766		1,440,000
P2009020014	Rochester Hills	MI		10/30/2020	5.750	1,232,910		1,710,000
P2010880043	Naples	FL		11/12/2020	5.500	298,910		355,000
P2009020041	Parkland	FL		11/12/2020	6.500	510,462		624,000
P2009020022	Commerce City	CO		10/30/2020	5.500	240,763		275,000
P2008802568	Winnetka	CA		08/31/2020	5.750	701,061		1,090,000
P2010880053	Kennewick	WA		11/12/2020	6.875	209,009		269,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
P2009020151	Hapeville	GA		11/25/2020	5.500	332,100		414,000
P2009802580	Rancho Santa	CA		10/21/2020	4.750	1,455,358		2,030,000
P2007018564	Jupiter	FL		09/18/2020	5.500	570,494		935,000
P2010880069	White Plains	MD		11/12/2020	7.250	353,003		447,200
P2010880064	Stamford	CT		11/12/2020	6.624	510,757		675,000
P2008018575	Tomball	TX		09/18/2020	6.625	368,100		450,000
P2008802570	Oakland	CA		08/31/2020	5.750	456,750		1,098,000
P2009020017	Chino	CA		10/30/2020	5.500	420,240		510,000
P2009020023	Bryant	AR		10/30/2020	5.500	231,364		355,000
P2009018598	Dana Point	CA		10/21/2020	6.125	1,184,900		1,156,000
P2010880067	Los Angeles	CA		11/12/2020	5.500	1,833,012		2,280,000
P2010880048	Foster City	CA		11/12/2020	5.750	1,052,500		1,250,000
P2010880040	San Bernardino	CA		11/12/2020	6.375	555,205		660,000
P2007018556	Friendswood	TX		08/31/2020	5.750	967,470		1,355,000
P2010880057	Santa Clarita	CA		11/12/2020	6.750	1,035,978		1,160,000
P2010880061	Dawsonville	GA		11/12/2020	5.875	339,063		379,000
P2009020036	Los Alamitos	CA		11/25/2020	4.875	821,559		1,070,000
P2009020015	Corpus Christi	TX		10/30/2020	5.750	382,233		495,000
P2009020040	Marina Del Rey	CA		11/25/2020	5.500	1,603,100		1,840,000
P2010802588	Baltimore	MD		11/25/2020	7.000	104,545		148,000
P2009018606	Oakland	CA		10/21/2020	5.000	1,806,452		2,100,000
P2009018595	Chalfont	PA		10/21/2020	6.375	753,631		865,000
P2010880039	West Hills	CA		11/12/2020	4.999	562,301		1,025,000
P2009020010	San Antonio	TX		10/21/2020	5.750	222,169		255,000
P2010880065	Henderson	NV		11/12/2020	5.000	1,610,325		3,113,700
P2010880046	Studio City	CA		11/12/2020	6.375	335,647		399,000
P2009020050	Crosslake	MN		11/25/2020	5.875	768,750		1,045,000
P2010880042	Richmond	TX		11/12/2020	6.625	433,851		520,000
P2009020153	Severance	CO		11/25/2020	6.750	254,439		330,000
P2009020016	Jensen Beach	FL		10/30/2020	6.625	181,538		235,000
P2009020052	Port Orange	FL		11/25/2020	6.125	542,810		620,000
P2010880055	Fremont	CA		11/12/2020	5.500	993,524		1,820,000
P2009020145	Laguna Niguel	CA		11/12/2020	7.500	380,970		459,000
P2009020146	Peoria	AZ		11/12/2020	6.250	228,250		275,000
P2007018568	Hanford	CA		08/31/2020	5.750	292,844		412,000
P2008802571	San Francisco	CA		08/31/2020	4.990	512,321		673,000
P2010880044	El Dorado Hills	CA		11/12/2020	4.750	945,565		1,200,000
P2009020032	Edgewater	NJ		11/25/2020	5.375	1,159,020		1,415,000
P2009020185	Pasadena	CA		11/25/2020	5.375	1,624,722		1,971,750
P2009020004	Rancho Cucamonga	CA		10/30/2020	4.250	663,750		885,000
P2009020024	Bloomfield Hills	MI		10/30/2020	6.625	455,260		530,000
P2007018559	Miami	FL		08/31/2020	5.875	591,516		890,000
P2009020035	San Diego	CA		11/25/2020	4.875	1,499,794		2,800,000
P2010880047	Whittier	CA		11/12/2020	5.750	1,345,793		1,600,000
P2010880052	Plant City	FL		11/12/2020	5.000	255,388		370,000
P2009020007	Laguna Hills	CA		10/30/2020	4.990	2,095,600		2,800,000
P2009020046	Kissimmee	FL		11/25/2020	5.625	466,650		771,000
P2007018565	Kingwood	TX		09/18/2020	5.875	184,050		298,000
P2009020029	Glendora	CA		11/25/2020	4.750	1,008,267		1,292,000
P2009020013	Crestline	CA		10/30/2020	5.500	234,840		285,000
P2009020027	Chesapeake	VA		10/30/2020	6.250	270,375		350,000
P2010880074	Richmond	CA		11/12/2020	6.500	505,110		739,000
P2009018590	Cave Creek	AZ		10/21/2020	6.000	811,799		990,000
P2009020147	San Rafael	CA		11/12/2020	5.500	1,275,898		1,769,625
P2010880073	Richmond	CA		11/12/2020	6.500	550,222		805,000
P2009020181	Los Angeles	CA		11/25/2020	5.990	943,144		1,215,000
P2009020043	Pasadena	CA		11/25/2020	5.500	656,166		940,000
P2009020143	Long Beach	CA		11/12/2020	5.875	1,089,648		1,316,000
P2010880071	San Pablo	CA		11/12/2020	6.500	358,841		525,000
P2008802575	Orange	CA		09/18/2020	4.750	1,035,067		1,289,000
P2009020183	Carlsbad	CA		11/25/2020	6.990	608,901		734,500
P2010880050	San Bernardino	CA		11/12/2020	6.375	420,610		500,000
P2010880058	Sacramento	CA		11/12/2020	6.125	272,598		370,000
P2010880072	Richmond	CA		11/12/2020	6.500	387,548		567,000
P2009020030	Mesa	AZ		10/30/2020	5.375	350,200		655,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
P2009020018	Agoura	CA		10/30/2020	5.500	675,680		820,000
P2008018581	Matthews	NC		09/30/2020	5.625	487,885		566,000
P2010802586	Milford	PA		11/12/2020	8.750	259,560		336,000
P2010880049	Rancho Santa Fe	CA		11/12/2020	5.875	1,330,055		1,800,000
P2009020158	Aiken	SC		11/25/2020	7.250	267,806		355,000
P2010880054	Fresno	CA		11/12/2020	5.750	374,299		445,000
P2009020047	Eaton Rapids	MI		11/12/2020	6.375	196,718		250,000
P2010802583	Sarasota	FL		11/25/2020	7.000	173,813		225,000
P2008802569	Los Angeles	CA		09/18/2020	4.750	1,227,135		1,850,000
P2009020028	Montgomery	TX		10/30/2020	6.500	335,121		414,000
P2009020011	Sebring	FL		10/30/2020	6.125	173,040		210,000
P2009020025	The Woodlands	TX		10/30/2020	6.250	268,830		370,000
P2010880038	Las Vegas	NV		11/12/2020	6.250	956,922		1,140,000
P2009020031	Sherman Oaks	CA		11/12/2020	4.750	1,471,900		2,000,000
P2009020186	Heath	TX		11/25/2020	6.750	875,650		1,055,000
P2009020008	Oakland	CA		11/25/2020	4.750	767,000		1,350,000
0399999. Mortgages in good standing - Residential mortgages-all other						86,062,533		121,760,660
0902414	COLORADO SPRINGS	CO		02/20/2020	4.000	2,000,000		4,197,647
0902437	CHULA VISTA	CA		01/09/2020	3.900	1,000,000		1,567,692
0902440	ANN ARBOR	MI		01/21/2020	3.500	3,000,000		4,690,909
0902452	TAMPA	FL		01/29/2020	3.600	3,000,000		4,781,013
0902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020	3.350	2,600,000		5,170,115
0902456	LAKEWOOD	CO		02/05/2020	3.860	2,000,000		3,219,107
0902457	AURORA	CO		02/14/2020	3.860	2,850,000		5,358,974
0902458	SACRAMENTO	CA		01/27/2020	3.750	2,500,000		4,500,000
0902461	AUBURN	WA		02/04/2020	3.600	1,800,000		3,078,947
0902462	KING OF PRUSSIA	PA		03/12/2020	3.700	1,600,000		2,444,444
0902463	ROWLETT	TX		02/13/2020	3.950	1,350,000		2,035,075
0902465	West Des Moines	IA		02/26/2020	3.690	2,000,000		3,140,187
0902469	DARIEN	CT		03/19/2020	3.780	1,000,000		1,872,727
0902472	GRIMES	IA		04/09/2020	3.400	3,000,000		4,170,732
0902473	ROCKLIN	CA		04/09/2020	3.850	3,000,000		4,650,000
0902476	LAKE OSWEGO	OR		02/27/2020	3.600	2,000,000		3,340,909
0902477	AUBURN	WA		02/26/2020	3.600	1,550,000		5,326,761
0902479	CENTENNIAL	CO		04/01/2020	3.800	2,000,000		2,940,000
0902482	ST PETERSBURG	FL		05/12/2020	3.600	3,000,000		4,626,506
0902485	STERLING HEIGHTS	MI		04/30/2020	3.900	3,000,000		5,400,000
0902525	CHARLOTTE	NC		12/17/2020	3.350	2,000,000		3,150,000
V029955	HOUSTON	TX		02/26/2020	4.450	3,300,000		5,419,544
V029961	LAUDERHILL	FL		02/27/2020	4.280	3,000,000		4,964,539
V029997	ST LOUIS	MO		12/03/2020	4.100	2,000,000		5,172,541
0599999. Mortgages in good standing - Commercial mortgages-all other						54,550,000		95,218,369
0899999. Total Mortgages in good standing						166,125,283		309,805,464
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						166,125,283		309,805,464

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901807	EL PASO	TX		09/05/2013	05/11/2020	66,240							51,861	51,861			
0901852	SANTA MONICA	CA		01/14/2014	02/21/2020	175,543							173,099	173,099			
0901862	FORT WORTH	TX		01/02/2014	11/09/2020	295,060							257,178	257,178			
0902110	MINNETONKA	MN		11/01/2016	12/10/2020	1,868,290							1,822,165	1,822,165			
V029851	IRVING	TX		06/21/2019	10/06/2020	1,700,000							1,700,000	1,700,000			
0199999. Mortgages closed by repayment						4,105,133							4,004,303	4,004,303			
0901807	EL PASO	TX		09/05/2013		66,240								14,379			
0901814	TUSCON	AZ		09/26/2013		66,634								35,122			
0901849	SHERWOOD	OR		12/18/2013		347,634								30,488			
0901850	RIVERVIEW	FL		12/04/2013		166,253								16,800			
0901852	SANTA MONICA	CA		01/14/2014		175,543								2,444			
0901862	FORT WORTH	TX		01/02/2014		295,060								37,882			
0901866	GERMANTOWN	WI		01/07/2014		345,063								30,982			
0901882	EXTON	PA		01/23/2014		87,579								7,585			
0901887	FORT WAYNE	IN		03/17/2014		247,029								21,356			
0901916	CRANBURY	NJ		09/09/2014		404,491								76,640			
0901933	CRANBURY	NJ		12/02/2014		557,250								44,687			
0901942	READINGTON	NJ		12/23/2014		552,778								45,203			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		552,778								45,203			
0901959	TUCSON	AZ		12/23/2014		129,917								10,393			
0901969	MUKILTEO	WA		01/30/2015		372,292								29,727			
0901997	WILMINGTON	CA		07/24/2015		577,012								44,325			
0902002	WEBSTER	TX		04/28/2015		566,365								44,732			
0902004	LAS VEGAS	NV		05/14/2015		570,854								44,286			
0902016	AUSTIN	TX		06/19/2015		575,620								43,976			
0902022	WARREN	MI		06/17/2015		571,494								40,484			
0902030	AUBURN	WA		06/25/2015		214,422								16,381			
0902031	TACOMA	WA		06/25/2015		222,672								17,012			
0902042	SOUTH BEND	IN		08/12/2015		472,743								73,181			
0902066	SERLING HEIGHTS	MI		01/14/2016		548,850								52,340			
0902110	MINNETONKA	MN		11/01/2016		1,868,290								46,125			
0902117	TUCSON	AZ		05/19/2016		411,080								27,923			
0902120	KENNESAW	GA		10/07/2016		1,855,601								50,837			
0902134	EAGAN	MN		07/01/2016		413,086								27,887			
0902136	NEWINGTON	VA		11/01/2016		1,859,613								49,607			
0902140	AUSTIN	TX		08/19/2016		1,845,150								51,820			
0902141	MENTOR	OH		08/22/2016		1,845,150								51,820			
0902142	ARLINGTON	VA		09/01/2016		1,839,722								57,824			
0902143	LAS VEGAS	NV		09/01/2016		1,847,288								51,204			
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		1,852,545								51,770			
0902148	HARRISBURG	PA		09/30/2016		1,882,091								40,088			
0902149	YORBA LINDA	CA		10/31/2016		1,848,407								53,026			
0902150	JACKSONVILLE	FL		10/25/2016		1,732,486								93,861			
0902151	CHESAPEAKE	VA		11/07/2016		1,852,850								52,846			
0902152	BROWNSVILLE	TX		10/19/2016		1,730,294								94,849			
0902153	RACINE	WI		09/15/2016		1,724,696								94,617			
0902154	CHARLOTTE	NC		10/05/2016		1,849,054								53,191			
0902174	CYPRESS	CA		01/31/2017		1,904,979								36,104			
0902354	KENNESAW	GA		01/30/2019		1,375,895								29,779			
0902358	CEDAR PARK	TX		02/28/2019		1,378,795								29,634			
0902363	DULUTH	GA		03/12/2019		1,380,184								30,878			
0902367	INDIANAPOLIS	IN		04/22/2019		1,679,095								37,347			
0902372	KNOXVILLE	TN		05/24/2019		1,682,305								36,653			
0902376	OCEANSIDE	CA		07/01/2019		1,700,000								9,891			
0902378	PHILADELPHIA	PA		07/15/2019		1,691,249								27,049			
0902381	CHICAGO	IL		08/14/2019		1,693,447								26,539			
0902382	HOUSTON	TX		07/25/2019		1,690,060								30,726			
0902385	TUKWILA	WA		07/24/2019		992,752								22,390			
0902387	PEACHTREE CORNERS	GA		08/29/2019		1,690,886								37,075			
0902389	BENSALEM	PA		09/04/2019		1,693,615								39,242			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902391	BENSALEM	PA		09/18/2019		1,693,715								38,656			
0902393	ALBUQUERQUE	NM		09/27/2019		3,350,000								9,843			
0902394	Creve Coeur	MO		09/05/2019		1,693,565								39,538			
0902395	MIDDLETON	WI		10/01/2019		2,991,446								52,519			
0902398	COVINGTON	WA		09/12/2019		3,290,789								56,588			
0902399	ARDEN HILLS	MN		09/26/2019		2,990,869								55,983			
0902400	STERLING HEIGHTS	MI		10/08/2019		3,000,000								9,019			
0902401	SACRAMENTO	CA		10/15/2019		3,294,941								59,895			
0902403	WALDORF	MD		09/25/2019		2,982,615								71,906			
0902411	CHARLESTON	SC		11/05/2019		1,200,000								1,760			
0902412	SAN ANTONIO	TX		11/14/2019		3,000,000								147,005			
0902413	DOWNINGTON	PA		09/30/2019		2,987,737								75,127			
0902414	COLORADO SPRINGS	CO		02/20/2020										34,361			
0902415	LANSDALE	PA		09/30/2019		995,912								25,042			
0902416	DENVER	CO		10/31/2019		2,995,361								54,957			
0902417	INDIO	CA		11/21/2019		3,000,000								58,428			
0902419	HOMEWOOD	AL		11/07/2019		3,000,000								61,280			
0902420	LEAGUE CITY	TX		12/06/2019		2,000,000								43,207			
0902422	ONTARIO	CA		12/12/2019		1,200,000								20,972			
0902423	PLEASANTON	CA		12/12/2019		2,500,000								41,143			
0902425	COLUMBUS	OH		12/10/2019		1,400,000								23,471			
0902426	SPOKANE	WA		12/11/2019		1,500,000								25,381			
0902429	STILLWATER	NY		12/24/2019		3,000,000								46,226			
0902430	CHICAGO	IL		12/19/2019		1,500,000								33,753			
0902431	LAKEWOOD	NJ		12/19/2019		3,000,000								48,460			
0902432	LAS VEGAS	NV		12/18/2019		1,000,000								22,171			
0902436	ASHBURN	VA		12/30/2019		2,000,000								31,705			
0902437	CHULA VISTA	CA		01/09/2020										14,449			
0902442	SAN JUAN CAPISTRANO	CA		12/23/2019		3,000,000								50,764			
0902443	HUNTINGTON BEACH	CA		12/23/2019		3,000,000								50,764			
0902444	RANCHO DOMINGUEZ	CA		12/23/2019		2,400,000								40,611			
0902452	TAMPA	FL		01/29/2020										45,824			
0902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020										41,566			
0902456	LAKEWOOD	CO		02/05/2020										25,851			
0902457	AURORA	CO		02/14/2020										50,029			
0902458	SACRAMENTO	CA		01/27/2020										37,145			
0902461	AUBURN	WA		02/04/2020										32,870			
0902462	KING OF PRUSSIA	PA		03/12/2020										53,224			
0902463	ROWLETT	TX		02/13/2020										23,373			
0902465	West Des Moines	IA		02/26/2020										26,705			
0902469	DARIEN	CT		03/19/2020										15,818			
0902472	GRIMES	IA		04/09/2020										6,358			
0902473	ROCKLIN	CA		04/09/2020										30,082			
0902476	LAKE OSWEGO	OR		02/27/2020										37,529			
0902477	AUBURN	WA		02/26/2020										29,085			
0902479	CENTENNIAL	CO		04/01/2020										31,540			
0902482	ST PETERSBURG	FL		05/12/2020										28,046			
0902485	STERLING HEIGHTS	MI		04/30/2020										57,164			
0AG1027	PIPESTONE	MN		10/14/2020										6,507			
0AG1028	PIPESTONE	MN		10/14/2020										6,006			
VC29790	TAMPA	FL		02/28/2019		1,661,724								53,268			
P2008018576	Scottsdale	AZ		09/30/2020		1,144		(22)			(22)			1,121			
P2010880051	Thousand Oaks	CA		11/12/2020		332		(17)			(17)			316			
P2008018573	Palm Beach Gardens	FL		09/18/2020		966		(22)			(22)			945			
P2007018558	Tarzana	CA		08/31/2020		6,054		(133)			(133)			5,921			
P2010880056	Colorado Springs	CO		11/12/2020		931		(46)			(46)			885			
P2010880063	Brooksville	FL		11/12/2020		83		(4)			(4)			79			
P2010880060	Flowery Branch	GA		11/12/2020		8								7			
P2009018583	Conroe	TX		09/30/2020		253		(6)			(6)			247			
P2010880062	Buford	GA		11/12/2020		6								6			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2008018580	Coventry	CT		09/30/2020		211		(5)			(5)			207			
P2010880043	Naples	FL		11/12/2020		327		(16)			(16)			311			
P2008802568	Winnetka	CA		08/31/2020		2,206		(33)			(33)			2,174			
P2007018564	Jupiter	FL		09/18/2020		1,251		(28)			(28)			1,224			
P2010880064	Stamford	CT		11/12/2020		451		(22)			(22)			428			
P2008018575	Tomball	TX		09/18/2020		652		(14)			(14)			637			
P2010880040	San Bernardino	CA		11/12/2020		517		(26)			(26)			492			
P2007018556	Friendswood	TX		08/31/2020		3,046		(60)			(60)			2,986			
P2010880061	Dawsonville	GA		11/12/2020		348		(17)			(17)			330			
P2010880039	West Hills	CA		11/12/2020		4,383		(219)			(219)			4,164			
P2010880065	Henderson	NV		11/12/2020		840		(42)			(42)			798			
P2010880042	Richmond	TX		11/12/2020		436		(22)			(22)			414			
P2010880055	Fremont	CA		11/12/2020		15,788		(788)			(788)			15,000			
P2007018568	Hanford	CA				306		(7)			(7)			299			
P2007018559	Miami	FL				1								1			
P2010880047	Whittier	CA		11/12/2020		1,413		(71)			(71)			1,343			
P2010880052	Plant City	FL		11/12/2020		309		(15)			(15)			293			
P2007018565	Kingwood	TX		09/18/2020		377		(8)			(8)			368			
P2008802575	Orange	CA		09/18/2020		540		(2)			(2)			538			
P2010880058	Sacramento	CA		11/12/2020		370		(18)			(18)			352			
P2008018581	Matthews	NC				522		(8)			(8)			514			
P2010880054	Fresno	CA		11/12/2020		89		(4)			(4)			85			
P2010880038	Las Vegas	NV		11/12/2020		915		(46)			(46)			869			
0299999. Mortgages with partial repayments						129,170,987		(1,721)			(1,721)			4,194,538			
0599999 - Totals						133,276,120		(1,721)			(1,721)		4,004,303	8,198,841			

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Blue Ocean Income Fund II LP Blue Ocean Income Fund II LP		Dover	DE	Blue Ocean GP LLC		09/22/2020		15,038	15,038	15,038								3.000
2599999. Joint Venture Interests - Other - Unaffiliated									15,038	15,038	15,038								XXX
878091-BD-8	TEACHERS INSUR & ANNUITY TIAAGL 4.9 09/15/44 4.900% 09/15/44				JP MORGAN SECURITIES		12/31/2017		1,084,376	1,340,990	1,079,049		(1,874)				49,000		0.000
2799999. Surplus Debentures, etc - Unaffiliated									1,084,376	1,340,990	1,079,049		(1,874)				49,000		XXX
4899999. Total - Unaffiliated									1,099,414	1,356,028	1,094,087		(1,874)				49,000		XXX
4999999. Total - Affiliated																			XXX
5099999 - Totals									1,099,414	1,356,028	1,094,087		(1,874)				49,000		XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ .... 1B $ .... 1C $ .... 1D $ .... 1E $ .... 1F $ .... 1G $ ....
2A $ .... 2B $ .... 2C $ ....
3A $ .... 3B $ .... 3C $ ....
4A $ .... 4B $ .... 4C $ ....
5A $ .... 5B $ .... 5C $ ....
6 $ ....

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Blue Ocean Income Fund II LP Blue Ocean Income Fund II LP		DE	Blue Ocean GP LLC	09/22/2020		4,313	10,725		0.000
2599999. Joint Venture Interests - Other - Unaffiliated							4,313	10,725		XXX
4899999. Total - Unaffiliated							4,313	10,725		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							4,313	10,725		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
5099999 - Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24	SD			1.A	917,571	108.0160	977,541	905,000	910,409		(1,655)			2.750	2.549	FA	9,400	24,888	05/23/2017	02/15/2024
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24				1.A	96,320	108.0160	102,615	95,000	95,568		(174)			2.750	2.549	FA	987	2,613	05/23/2017	02/15/2024
912828-NT-3	US TREASURY N/B T 2 5/8 08/15/20	SD			1.A	35,498	100.0780	35,027	35,000	35,000		(35)			2.625	2.463	FA		919	08/25/2010	08/15/2020
912828-SF-8	US TREASURY N/B T 2 02/15/22	SD			1.A	503,815	102.0940	525,783	515,000	513,601		1,219			2.000	2.247	FA	3,890	10,300	04/04/2012	02/15/2022
912828-U2-4	US TREASURY N/B NOTES	SD			1.A	714,558	108.8130	799,772	735,000	719,500		2,390			2.000	2.382	MN	1,909	13,949	07/29/2019	11/15/2026
912828-U2-4	US TREASURY N/B NOTES				1.A	257,630	108.8130	288,353	265,000	259,411		862			2.000	2.382	MN	688	5,029	07/29/2019	11/15/2026
912828-YD-6	US TREASURY N/B NOTES	SD			1.A	572,804	105.1720	573,187	545,000	571,952		(851)			1.375	0.489	FA	2,559		10/23/2020	08/31/2026
912828-YD-6	US TREASURY N/B NOTES				1.A	478,212	105.1720	478,532	455,000	477,501		(710)			1.375	0.489	FA	2,137		10/23/2020	08/31/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,576,408	XXX	3,780,810	3,550,000	3,582,942		1,046			XXX	XXX	XXX	21,570	57,698	XXX	XXX
0599999. Total - U.S. Government Bonds						3,576,408	XXX	3,780,810	3,550,000	3,582,942		1,046			XXX	XXX	XXX	21,570	57,698	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
60416S-YP-9	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1.B FE	475,000	110.6620	525,642	475,000	475,000					4.200	4.200	JJ	9,975	21,097	06/11/2018	07/01/2033
650035-VC-9	NEW YORK ST URBAN DEV CORP REV BUILD AMERICA BONDS-TAXABLE-ST				1.B FE	1,000,000	110.0260	1,100,260	1,000,000	1,000,000					5.210	5.210	MS	15,341	52,100	12/02/2010	03/15/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,475,000	XXX	1,625,902	1,475,000	1,475,000					XXX	XXX	XXX	25,316	73,197	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,475,000	XXX	1,625,902	1,475,000	1,475,000					XXX	XXX	XXX	25,316	73,197	XXX	XXX
438670-6G-1	HONOLULU CITY & CNTY HI GENERAL OBLIGATION			2	1.B FE	182,976	108.9980	217,996	200,000	185,186		800			3.218	3.920	AO	1,609	6,436	02/22/2018	10/01/2034
603789-7D-4	MINNEAPOLIS MN SPL SCH DIST #1 QUALIFIED SCH CONSTR BD-TAXABL				1.B FE	1,013,030	119.5570	1,195,570	1,000,000	1,005,406		(939)			5.125	5.000	JD	2,278	51,250	12/08/2010	12/15/2025
791697-BP-9	SAINT LOUIS MO SPL ADMIN BRD O QUALIFIED SCH CONSTR BDS-ST LO				1.B FE	1,000,000	124.3880	1,243,880	1,000,000	1,000,000					6.250	6.250	AO	15,625	62,500	12/10/2010	04/01/2026
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,196,006	XXX	2,657,446	2,200,000	2,190,592		(139)			XXX	XXX	XXX	19,512	120,186	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						2,196,006	XXX	2,657,446	2,200,000	2,190,592		(139)			XXX	XXX	XXX	19,512	120,186	XXX	XXX
023039-BN-9	AMARILLO TX HOTEL OCCUPANCY TA GENERAL			2	1.C FE	400,000	110.0240	440,096	400,000	400,000					4.100	4.100	FA	6,196	16,400	02/22/2018	08/15/2032
023039-BP-4	AMARILLO TX HOTEL OCCUPANCY TA GENERAL			2	1.C FE	420,000	109.7660	461,017	420,000	420,000					4.150	4.148	FA	6,488	17,430	02/22/2018	08/15/2033
023039-BU-3	AMARILLO TX HOTEL OCCUPANCY TA GENERAL			2	1.C FE	1,200,000	108.8960	1,306,752	1,200,000	1,200,000					4.200	4.198	FA	18,760	50,400	02/22/2018	08/15/2038
03812D-AQ-6	APPLETON WI REDEV AUTH LEASE R GENERAL			2	1.C FE	1,100,000	108.3090	1,191,399	1,100,000	1,100,000					4.030	4.030	AO	11,083	44,330	04/12/2018	04/01/2038
04184R-CJ-7	ARLINGTON TX SPL TAX REVENUE GENERAL				1.E FE	1,000,000	115.3590	1,153,590	1,000,000	1,000,000					4.145	4.145	FA	15,659	41,450	03/08/2018	02/15/2037
052405-EM-5	AUSTIN TX CMNTY CLG DIST PUBLI EDUCATION			2	1.C FE	500,000	110.4010	552,005	500,000	500,000					4.056	4.056	FA	8,450	20,280	01/20/2018	08/01/2038
140542-CQ-2	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME				6. FE	1,362,125	80.1250	1,362,125	1,700,000	1,362,125			337,875		5.000	5.000	JJ	42,500	85,000	12/11/2018	07/01/2025
20281P-KT-8	CMWLTH FING AUTH PA EDUCATION				1.E FE	1,000,000	117.5590	1,175,590	1,000,000	1,000,000					3.864	3.864	JD	3,220	38,640	01/11/2018	06/01/2038
25477G-EV-3	DIST OF COLUMBIA INCOME TAX SE BUILD AMERICA BONDS				1.B FE	1,000,000	120.7680	1,207,680	1,000,000	1,000,000					5.282	5.282	JD	4,402	52,820	12/03/2010	12/01/2026
31315P-B9-9	FARMER MAC FAMCA 2.85 11/19/27				1.A	1,471,994	113.6070	1,959,721	1,725,000	1,582,197		17,520			2.850	4.250	MN	5,736	49,163	11/14/2013	11/19/2027
31315P-P7-8	FARMER MAC FAMCA 4.3 12/12/28				1.A	5,000,000	125.3710	6,268,570	5,000,000	5,000,000					4.300	4.300	JD	11,347	215,000	12/04/2013	12/12/2028
31331X-Z6-2	FEDERAL FARM CREDIT BANK FFCB 5.67 10/28/30				1.A	2,226,610	142.5100	2,707,686	1,900,000	2,116,776		(17,463)			5.670	4.238	AO	18,853	107,730	11/14/2013	10/28/2030
45204E-E4-6	ILLINOIS ST FIN AUTH REVENUE HIGHER EDUCATION				1.C FE	1,250,000	117.8050	1,472,563	1,250,000	1,250,000					3.915	3.915	AO	12,234	48,938	02/23/2018	10/01/2035
56155C-AL-2	MAMMOTH LAKES CA JUDGEMENT REV GENERAL			2	1.E FE	494,775	109.6200	548,100	500,000	495,567		284			4.250	4.347	AO	5,313	21,250	02/22/2018	10/01/2032
57563R-PQ-6	MASSACHUSETTS ST EDUCTNL FING STUDENT LOAN			2	1.C FE	2,000,000	108.0050	2,160,100	2,000,000	2,000,000					4.408	4.408	JJ	44,080	88,160	05/21/2018	07/01/2034
613357-BM-3	MONTGOMERY CNTY MD LIMITED OBL GENERAL			2	1.B FE	2,493,450	115.2850	2,882,125	2,500,000	2,493,875		231			4.400	4.420	MN	18,333	110,000	11/08/2018	05/01/2038
62719P-BF-2	MURRIETA CA REDEV AGY SUCCESSO GENERAL			2	1.C FE	954,540	107.6820	1,076,820	1,000,000	959,214		1,691			3.750	4.091	FA	15,625	37,500	02/22/2018	08/01/2037
79207T-CF-6	SAINT LUCIE CNTY FL REVENUE GENERAL			2	1.D FE	1,000,000	109.4420	1,094,420	1,000,000	1,000,000					3.919	3.919	MN	6,532	39,190	01/12/2018	11/01/2038
881250-EH-3	TERREBONNE PARISH LA SALES & U GENERAL			2	1.C FE	1,100,000	115.2420	1,267,662	1,100,000	1,100,000					4.192	4.192	AO	11,528	46,112	04/27/2018	04/01/2031
91412G-TG-0	UNIV OF CALIFORNIA CA REVENUES TXBL-GEN-SER AJ				1.C FE	1,000,000	121.9870	1,219,870	1,000,000	1,000,000					4.601	4.601	MN	5,879	46,010	09/26/2013	05/15/2031
91428L-MG-8	UNIV OF HAWAII HI REVENUE HIGHER EDUCATION			2	1.D FE	997,120	106.6200	1,066,200	1,000,000	997,377		101			3.850	3.871	AO	9,625	38,500	01/10/2018	10/01/2038
916544-DY-2	UPPER SANTA CLARA VY CA JT PWR WATER			2	1.C FE	987,290	111.2040	1,112,040	1,000,000	988,565		448			3.750	3.840	FA	15,625	37,500	01/24/2018	08/01/2038
92419R-AQ-5	VERMONT ST HSG FIN AGY PROPERT MULTIFAMILY HSG				1.C FE	1,000,000	114.2540	1,142,540	1,000,000	1,000,000					3.800	3.800	MN	6,333	38,000	01/09/2018	11/01/2037
93730P-AM-8	WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA BONDS-B				1.B FE	1,000,000	118.0540	1,180,540	1,000,000	1,000,000					6.031	6.031	JJ	30,155	60,310	12/02/2010	07/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						30,957,904	XXX	36,009,211	31,295,000	30,965,696		2,812	337,875		XXX	XXX	XXX	333,956	1,350,113	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31398S-UD-3	FANNIE MAE FNR 2010-138 Z			4	1.A	776,989	108.7120	952,982	876,608	839,268		9,173			4.000	5.154	MON	2,922	35,064	12/02/2010	12/25/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						776,989	XXX	952,982	876,608	839,268		9,173			XXX	XXX	XXX	2,922	35,064	XXX	XXX
3138L4-V5-9	FANNIE MAE FN AM4235			4	1.A	866,436	118.4380	1,001,465	845,561	857,290		(1,428)			4.440	4.192	MON	3,233	38,169	07/26/2013	08/01/2038
3138LA-EC-9	FNMA POOL FN AM9130			4	1.A	984,688	114.9880	1,149,881	1,000,000	987,445		541			3.410	3.526	MON	2,936	34,668	06/03/2015	07/25/2035
3138LA-KZ-1	FNMA POOL FN AM9311			4	1.A	864,798	114.6530	997,477	869,998	864,724		172			3.390	3.459	MON	2,540	29,984	06/03/2015	07/01/2035
3138LF-A4-0	FNMA DUS FN FN AN2726			4	1.A	4,300,423	110.5350	4,634,693	4,192,978	4,273,738		(6,573)			2.920	2.682	MON	10,543	124,476	08/11/2016	09/01/2036
3138LF-BX-5	FNMA DUS FN FN AN2753			4	1.A	2,180,855	110.5240	2,349,420	2,125,719	2,167,198		(3,364)			2.920	2.679	MON	5,345	63,106	08/15/2016	09/25/2036
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						9,197,200	XXX	10,132,936	9,034,256	9,150,395		(10,652)			XXX	XXX	XXX	24,597	290,403	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						40,932,093	XXX	47,095,129	41,205,864	40,955,359		1,333	337,875		XXX	XXX	XXX	361,475	1,675,580	XXX	XXX
BME40B-40-9	GSW Arena Holdings LLC GSW Arena Holdngs 4.15 6/30/30				2.B Z	1,900,000	101.9910	1,937,827	1,900,000	1,900,000					4.150	4.172	MJSD	219	19,713	09/02/2020	06/30/2030
00206R-GN-6	AT&T INC T 6.55 01/15/28				2.B FE	502,599	129.1490	645,746	500,000	502,171		(237)			6.550	6.472	JJ	15,101	32,750	11/26/2018	01/15/2028
00206R-GX-4	AT&T INC T 6.55 06/15/34				2.B FE	2,328,700	133.8720	2,677,442	2,000,000	2,303,967		(15,541)			6.550	4.986	JD	5,822	131,000	05/15/2019	06/15/2034
00206R-HS-4	AT&T INC T 3.6 07/15/25			2	2.B FE	991,982	112.4930	1,124,931	1,000,000	993,897		1,212			3.600	3.747	JJ	16,600	36,000	06/05/2019	07/15/2025
002824-BG-4	ABBOTT LABORATORIES ABT 4 3/4 11/30/36			2	1.G FE	2,092,980	137.7210	2,754,424	2,000,000	2,085,734		(3,832)			4.750	4.365	MN	8,181	95,000	01/15/2019	11/30/2036
00287Y-BX-6	ABBVIE INC ABBV 3.2 11/21/29			2	2.A FE	999,772	112.3210	1,123,209	1,000,000	999,775		3			3.200	3.203	MN	3,556		12/01/2020	11/21/2029
00287Y-CT-4	ABBVIE INC ABBV 3 1/4 10/01/22			2	2.A FE	750,426	104.1560	781,169	750,000	750,410		(16)			3.250	3.213	AO	6,094		12/01/2020	10/01/2022
00507V-AK-5	ACTIVISION BLIZZARD ATVI 3.4 09/15/26			2	2.A FE	2,139,432	113.6760	2,500,868	2,200,000	2,156,916		6,592			3.400	3.783	MS	22,024	74,800	04/23/2018	09/15/2026
00507V-AN-9	ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47			2	2.A FE	503,305	130.3590	651,797	500,000	503,212		(65)			4.500	4.458	JD	1,000	22,500	05/30/2019	06/15/2047
008117-AP-8	AETNA INC AET 2 3/4 11/15/22			2	2.B FE	732,023	103.7530	778,144	750,000	746,031		2,031			2.750	3.043	MN	2,635	20,625	05/21/2013	11/15/2022
00846U-AJ-0	AGILENT TECHNOLOGIES INC A 3 7/8 07/15/23			2	2.A FE	739,275	107.6180	807,133	750,000	746,863		1,151			3.875	4.050	JJ	13,401	29,063	07/23/2013	07/15/2023
00912X-AV-6	AIR LEASE CORP AL 3 5/8 04/01/27			2	2.B FE	2,370,475	107.2040	2,680,103	2,500,000	2,394,878		14,324			3.625	4.402	AO	22,656	90,625	04/09/2019	04/01/2027
015271-AR-0	ALEXANDRIA REAL ESTATE E ARE 3 3/8 08/15/31			2	2.A FE	2,995,770	114.3310	3,429,918	3,000,000	2,996,268		313			3.375	3.389	FA	38,250	109,688	07/09/2019	08/15/2031
015271-AT-6	ALEXANDRIA REAL ESTATE E ARE 2 3/4 12/15/29			2	2.A FE	998,420	109.0890	1,090,888	1,000,000	998,662		218			2.750	2.767	JD	1,222	34,604	09/03/2019	12/15/2029
020002-AQ-4	ALLSTATE CORP ALL 5.35 06/01/33				1.G FE	1,011,380	137.4970	1,374,973	1,000,000	1,007,951		(444)			5.350	5.262	JD	4,458	53,500	06/01/2011	06/01/2033
02209S-AU-7	ALTRIA GROUP INC MO 2 5/8 09/16/26			2	2.B FE	995,900	107.8870	1,078,867	1,000,000	997,528		396			2.625	2.672	MS	7,656	26,250	09/13/2016	09/16/2026
023135-BF-2	AMAZON.COM INC AMZN 3 7/8 08/22/37			2	1.E FE	5,423,730	124.2340	6,211,710	5,000,000	5,396,237		(18,439)			3.875	3.240	FA	69,427	193,750	07/18/2019	08/22/2037
023608-AG-7	AMEREN CORP AEE 3.65 02/15/26			2	2.A FE	999,110	112.7600	1,127,603	1,000,000	999,491		89			3.650	3.661	FA	13,789	36,500	11/17/2015	02/15/2026
02378*-AA-8	AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC				3.A PL	225,889	88.1070	262,320	297,727	225,889			71,839		5.180	5.183	AO	3,256	15,422	07/24/2018	10/15/2023
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29				2.C FE	828,750	88.0640	729,831	828,750	828,750					4.000	4.000	FA	12,523	33,150	01/04/2017	02/15/2029
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC				3.A PL	243,892	88.0680	279,207	317,037	243,892			73,145		5.180	5.181	FA	6,204	16,423	07/24/2018	08/15/2023
02378M-AA-9	AMER AIRLINE 19-1A PTT AAL 3 1/2 02/15/32				3.A FE	4,826,158	86.1240	4,156,461	4,826,158	4,826,158					3.500	3.500	FA	63,813	168,916	08/01/2019	08/15/2033
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS				2.A PL	1,162,500	86.1410	1,001,387	1,162,500	1,162,500					3.930	3.930	JD	2,031	45,686	06/18/2019	06/15/2024
025932-AK-0	AMERICAN FINANCIAL GROUP AFG 3 1/2 08/15/26			2	2.A FE	996,080	109.7750	1,097,751	1,000,000	997,621		376			3.500	3.547	FA	13,222	35,000	08/15/2016	08/15/2026
03027W-AK-8	AMERICAN TOWER TRUST I AMETOW 3.652 03/23/28			2	1.A FE	3,960,835	110.3670	4,414,690	4,000,000	3,966,424		(216)			3.652	3.708	MON	6,492	146,080	07/23/2019	03/23/2028
03027X-AB-6	AMERICAN TOWER CORP AMT 3 1/2 01/31/23				2.C FE	480,340	106.2070	531,037	500,000	494,391		2,534			3.500	4.068	JJ	7,340	17,500	11/12/2014	01/31/2023
03027X-AR-1	AMERICAN TOWER CORP AMT 3.6 01/15/28			2	2.C FE	483,495	113.6680	568,340	500,000	487,688		1,487			3.600	4.005	JJ	8,300	18,000	02/06/2018	01/15/2028
03063#-AA-2	AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST				2.B FE	3,000,000	110.3510	3,310,542	3,000,000	3,000,000					4.680	4.680	JJ	67,470	140,400	12/04/2018	01/08/2026
03073E-AP-0	AMERISOURCEBERGEN CORP ABC 3.45 12/15/27			2	2.B FE	1,896,980	114.0550	2,281,104	2,000,000	1,921,900		9,524			3.450	4.101	JD	3,067	69,000	04/18/2018	12/15/2027
03076C-AH-9	AMERIPRISE FINANCIAL INC AMP 2 7/8 09/15/26			2	1.G FE	499,465	110.7710	553,853	500,000	499,686		50			2.875	2.887	MS	4,233	14,375	08/08/2016	09/15/2026
032095-AH-4	AMPHENOL CORP APH 4.35 06/01/29			2	2.A FE	3,001,740	122.3000	3,668,997	3,000,000	3,001,361		(137)			4.350	4.343	JD	10,875	130,500	01/08/2019	06/01/2029
032654-AH-8	ANALOG DEVICES INC ADI 2 7/8 06/01/23			2	2.A FE	690,015	105.2310	789,232	750,000	732,439		6,803			2.875	3.900	JD	1,797	21,563	01/07/2014	06/01/2023
032654-AN-5	ANALOG DEVICES INC ADI 3 1/2 12/05/26			2	2.A FE	1,452,060	113.5840	1,703,753	1,500,000	1,465,416		5,086			3.500	3.940	JD	3,792	52,500	04/16/2018	12/05/2026
032654-AP-0	ANALOG DEVICES INC ADI 4 1/2 12/05/36			2	2.A FE	2,323,983	119.7440	2,634,359	2,200,000	2,318,231		(5,779)			4.500	4.015	JD	7,150	99,000	10/22/2019	12/05/2036
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR ABIBB 3 3/4 07/15/42				2.B FE	923,770	112.6530	1,126,526	1,000,000	934,067		1,849			3.750	4.219	JJ	17,292	37,500	10/31/2014	07/15/2042
035240-AG-5	ANHEUSER-BUSCH INBEV WOR ABIBB 4.95 01/15/42				2.B FE	1,075,571	131.4790	1,314,791	1,000,000	1,068,302		(1,930)			4.950	4.447	JJ	22,825	49,500	12/16/2016	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WOR ABIBB 4 04/13/28			2	2.B FE	992,160	117.6080	1,176,082	1,000,000	994,007		693			4.000	4.096	AO	8,667	40,000	03/20/2018	04/13/2028
037735-BZ-9	APPALACHIAN POWER CO AEP 5.95 05/15/33				2.A FE	2,022,020	132.7000	2,527,929	1,905,000	1,987,235		(4,552)			5.950	5.465	MN	14,483	113,348	06/21/2011	05/15/2033
037833-BG-4	APPLE INC AAPL 3.2 05/13/25				1.B FE	1,010,270	111.5590	1,115,594	1,000,000	1,005,232		(1,104)			3.200	3.071	MN	4,267	32,000	02/16/2016	05/13/2025
038222-AL-9	APPLIED MATERIALS INC AMAT 3.3 04/01/27			2	1.G FE	996,450	113.7250	1,137,250	1,000,000	997,647		333			3.300	3.342	AO	8,250	33,000	03/28/2017	04/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03939C-AA-1	ARCH CAPITAL FINANCE LLC ACGL 4.011 12/15/26			2	2.A FE	1,050,650	116.7340	1,167,341	1,000,000	1,033,056		(5,166)			4.011	3.370	JD	1,783	40,110	06/07/2017	12/15/2026
042735-BF-6	ARROW ELECTRONICS INC ARW 3 7/8 01/12/28			2	2.C FE	995,750	111.9370	1,119,367	1,000,000	997,012		362			3.875	3.924	JJ	18,191	38,750	06/01/2017	01/12/2028
04317@-BJ-6	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER & CO				2.B PL	1,000,000	108.5220	1,085,217	1,000,000	1,000,000					4.850	4.850	FA	18,592	48,500	02/13/2019	02/13/2026
045054-AF-0	ASHTEAD CAPITAL INC AHTLN 4 3/8 08/15/27			2	2.C FE	1,693,185	105.7500	1,850,625	1,750,000	1,704,927		5,645			4.375	4.834	FA	28,924	76,563	04/09/2019	08/15/2027
04621X-AF-5	ASSURANT INC AIZ 4 03/15/23				2.C FE	1,014,980	106.7710	1,067,706	1,000,000	1,005,139		(2,196)			4.000	3.755	MS	11,778	40,000	03/08/2016	03/15/2023
049560-AN-5	ATMOS ENERGY CORP ATO 3 06/15/27			2	1.E FE	1,994,500	110.5750	2,211,497	2,000,000	1,996,264		517			3.000	3.032	JD	2,667	60,000	06/05/2017	06/15/2027
05329W-AP-7	AUTONATION INC AN 3.8 11/15/27			2	2.C FE	952,220	110.5860	1,105,855	1,000,000	963,776		4,423			3.800	4.417	MN	4,856	38,000	04/16/2018	11/15/2027
05348E-AW-9	AVALONBAY COMMUNITIES AVB 3 1/2 11/15/25			2	1.G FE	996,740	112.4010	1,124,008	1,000,000	998,268		320			3.500	3.539	MN	4,472	35,000	11/04/2015	11/15/2025
053611-AG-4	AVERY DENNISON CORP AVY 3.35 04/15/23			2	2.B FE	929,420	104.3500	1,043,498	1,000,000	980,064		8,127			3.350	4.274	AO	7,072	33,500	12/10/2013	04/15/2023
053611-AJ-8	AVERY DENNISON CORP AVY 4 7/8 12/06/28			2	2.B FE	1,990,000	123.4020	2,468,042	2,000,000	1,991,690		838			4.875	4.939	JD	6,771	97,500	11/29/2018	12/06/2028
053807-AR-4	AVNET INC AVT 4 7/8 12/01/22				2.C FE	748,410	106.6930	800,198	750,000	749,634		178			4.875	4.902	JD	3,047	36,563	11/20/2012	12/01/2022
053807-AS-2	AVNET INC AVT 4 5/8 04/15/26			2	2.C FE	992,760	113.0840	1,130,839	1,000,000	995,785		687			4.625	4.716	AO	9,764	46,250	03/21/2016	04/15/2026
05463H-AB-7	AXIS SPECIALTY FINANCE AXS 3.9 07/15/29			2	2.A FE	1,987,260	111.2910	2,225,828	2,000,000	1,988,944		1,077			3.900	3.977	JJ	35,967	83,633	06/12/2019	07/15/2029
06051G-EU-9	BANK OF AMERICA CORP BAC 3.3 01/11/23				1.G FE	998,210	106.0100	1,060,102	1,000,000	999,435		265			3.300	3.329	JJ	15,583	33,000	03/15/2016	01/11/2023
06406R-AD-9	BANK OF NY MELLON CORP BK 3 1/4 05/16/27			2	1.F FE	1,999,160	113.2290	2,264,580	2,000,000	1,999,434		79			3.250	3.255	MN	8,125	65,000	05/09/2017	05/16/2027
07177M-AB-9	BAXALTA INC TACHEM 4 06/23/25			2	2.B FE	295,297	112.7400	335,966	298,000	296,536		292			4.000	4.121	JD	265	11,920	06/03/2016	06/23/2025
071813-BP-3	BAXTER INTERNATIONAL INC BAX 3 1/2 08/15/46			2	2.A FE	722,840	113.6170	908,934	800,000	725,378		1,625			3.500	4.091	FA	10,578	28,000	06/06/2019	08/15/2046
07274N-BA-0	BAYER US FINANCE II LLC BAYNGR 5 1/2 07/30/35				2.A FE	703,144	124.1100	837,744	675,000	700,428		(1,149)			5.500	5.130	JJ	15,572	37,125	07/12/2018	07/30/2035
07330M-AB-3	BRANCH BANKING & TRUST TFC 3 5/8 09/16/25			2	1.G FE	1,010,970	112.2650	1,122,651	1,000,000	1,005,737		(1,120)			3.625	3.490	MS	10,573	36,250	12/14/2015	09/16/2025
07330M-AC-1	BRANCH BANKING & TRUST TFC 2.636 09/17/29			2	1.G FE	2,000,000	105.1830	2,103,660	2,000,000	2,000,000					2.636	2.636	MS	15,230	52,866	09/09/2019	09/17/2029
075887-AQ-2	BECTON DICKINSON BDX 6.7 08/01/28				2.C FE	595,145	128.4430	642,214	500,000	551,970		(5,505)			6.700	5.034	FA	13,958	33,500	05/05/2011	08/01/2028
081437-AR-6	BEMIS COMPANY INC AMCR 4 1/2 10/15/21			2	2.B FE	1,005,431	102.1180	1,021,182	1,000,000	1,002,681		(2,750)			4.500	4.001	AO	9,500	22,500	06/01/2020	10/15/2021
084423-AP-7	BERKLEY (WR) CORPORATION WRB 6 1/4 02/15/37				2.A FE	2,229,440	135.1180	2,702,352	2,000,000	2,213,197		(8,237)			6.250	5.261	FA	47,222	125,000	12/12/2018	02/15/2037
084423-AS-1	BERKLEY (WR) CORPORATION WRB 4 5/8 03/15/22				2.A FE	1,266,018	104.7550	1,309,431	1,250,000	1,256,437		(5,126)			4.625	4.182	MS	17,023	57,813	11/06/2018	03/15/2022
09062X-AF-0	BIOGEN INC BIIB 4.05 09/15/25			2	1.G FE	1,011,720	114.4880	1,144,884	1,000,000	1,006,079		(1,217)			4.050	3.901	MS	11,925	40,500	12/09/2015	09/15/2025
092113-AH-2	BLACK HILLS CORP BKH 4 1/4 11/30/23			2	2.A FE	995,380	109.6140	1,096,140	1,000,000	998,455		488			4.250	4.307	MN	3,660	42,500	12/05/2013	11/30/2023
092113-AQ-2	BLACK HILLS CORP BKH 4.35 05/01/33			2	2.A FE	995,430	120.7810	1,207,806	1,000,000	995,935		244			4.350	4.393	MN	7,250	43,500	08/14/2018	05/01/2033
09256B-AL-1	BLACKSTONE HOLDINGS FINA BX 2 1/2 01/10/30			2	1.E FE	4,936,700	107.5640	5,378,215	5,000,000	4,943,719		5,449			2.500	2.641	JJ	59,375	104,167	09/03/2019	01/10/2030
09579@-AA-8	Blue Ocean Income Fund II LP Blue Ocean Inc FdII 6% 9/22/30				2.A Z	285,712	101.8400	290,970	285,712	285,712					6.000	6.000	MS	4,714		12/16/2020	09/22/2030
097023-BK-0	BOEING CO BA 3.3 03/01/35			2	2.C FE	312,587	100.0270	345,092	345,000	315,496		1,510			3.300	4.102	MS	3,795	11,385	01/15/2019	03/01/2035
099724-AJ-5	BORGWARNER INC BWA 3 3/8 03/15/25			2	2.B FE	747,315	110.1420	826,063	750,000	748,748		272			3.375	3.418	MS	7,453	25,313	06/02/2015	03/15/2025
10373Q-AV-2	BP CAP MARKETS AMERICA BPLN 3.017 01/16/27			2	1.F FE	1,000,000	110.3730	1,103,732	1,000,000	1,000,000					3.017	3.017	JJ	13,828	30,170	12/14/2018	01/16/2027
10510K-AC-1	BRAMBLES USA INC BXBAU 4 1/8 10/23/25			2	2.A FE	999,250	112.4010	1,124,005	1,000,000	999,612		72			4.125	4.134	AO	7,792	41,250	11/12/2015	10/23/2025
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BHF 3.7 06/22/27			2	2.B FE	560,568	108.2880	607,498	561,000	560,694		41			3.700	3.710	JD	519	20,757	05/01/2018	06/22/2027
110122-CQ-9	BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39			2	1.F FE	5,145,049	126.6480	6,015,790	4,750,000	5,138,132		(6,916)			4.125	3.508	JD	8,708	97,969	07/17/2020	06/15/2039
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31				2.B FE	1,740,736	95.0190	1,654,030	1,740,736	1,740,736					4.125	4.125	MJSD	2,194	71,805	03/20/2018	09/20/2031
11120V-AH-6	BRIXMOR OPERATING PART BRX 4 1/8 05/15/29			2	2.C FE	998,040	114.7070	1,147,067	1,000,000	998,314		165			4.125	4.149	MN	5,271	41,250	05/07/2019	05/15/2029
11133T-AC-7	BROADRIDGE FINANCIAL SOL BR 3.4 06/27/26			2	2.A FE	2,900,050	112.6550	3,379,638	3,000,000	2,924,323		12,051			3.400	3.913	JD	1,133	102,000	01/08/2019	06/27/2026
11134L-AH-2	BROADCOM CRP / CAYMN FI AVGO 3 7/8 01/15/27			2	2.C FE	965,840	112.4190	1,124,193	1,000,000	975,469		3,483			3.875	4.341	JJ	17,868	38,750	02/09/2018	01/15/2027
11134L-AR-0	BROADCOM CRP / CAYMN FI AVGO 3 1/2 01/15/28			2	2.C FE	1,369,200	110.0890	1,651,328	1,500,000	1,398,481		11,945			3.500	4.638	JJ	24,208	52,500	06/18/2018	01/15/2028
124900-AB-7	CCL INDUSTRIES INC CCLBCN 3 1/4 10/01/26			2	2.B FE	995,070	109.5780	1,095,783	1,000,000	996,983		469			3.250	3.308	AO	8,125	32,500	09/15/2016	10/01/2026
12503M-AA-6	CBOE HOLDINGS INC CBOE 3.65 01/12/27			2	1.G FE	1,950,540	114.2210	2,284,428	2,000,000	1,963,143		5,306			3.650	3.997	JJ	34,269	73,000	07/19/2018	01/12/2027
12527G-AH-6	CF INDUSTRIES INC CF 4 1/2 12/01/26				2.C FE	1,779,138	118.3930	2,071,876	1,750,000	1,773,410		(3,414)			4.500	4.242	JD	6,563	78,750	04/05/2019	12/01/2026
12541W-AA-8	CH ROBINSON WORLDWIDE CHRW 4.2 04/15/28			2	2.A FE	1,988,040	117.3520	2,347,044	2,000,000	1,990,817		1,053			4.200	4.274	AO	17,733	84,000	04/09/2018	04/15/2028
12542R-J*-2	CHS INC				2.C	1,000,000	104.4470	1,044,467	1,000,000	1,000,000					4.390	4.390	JJ	19,023	43,900	01/25/2016	01/25/2023
126117-AT-7	CNA FINANCIAL CORP CNA 4 1/2 03/01/26			2	2.B FE	2,995,930	117.1420	3,514,260	3,000,000	2,997,125		484			4.500	4.521	MS	45,000	135,000	11/06/2018	03/01/2026
12626P-AM-5	CRH AMERICA INC CRHID 3 7/8 05/18/25			2	2.A FE	1,023,340	112.5290	1,125,286	1,000,000	1,011,668		(2,574)			3.875	3.569	MN	4,628	38,750	02/16/2016	05/18/2025
12636Y-AA-0	CRH AMERICA FINANCE INC CRHID 3.4 05/09/27			2	2.A FE	992,710	111.5750	1,115,751	1,000,000	995,081		680			3.400	3.487	MN	4,911	34,000	05/02/2017	05/09/2027
12636Y-AC-6	CRH AMERICA FINANCE INC CRHID 3.95 04/04/28			2	2.A FE	488,970	116.3360	581,678	500,000	491,359		998			3.950	4.229	AO	4,773	19,750	07/19/2018	04/04/2028
126408-GH-0	CSX CORP CSX 6 10/01/36				2.A FE	2,161,969	144.9680	2,718,146	1,875,000	2,138,910		(11,085)			6.000	4.723	AO	28,125	112,500	11/07/2018	10/01/2036
126650-CM-0	CVS HEALTH CORP CVS 4 7/8 07/20/35			2	2.B FE	1,103,190	129.8330	1,298,327	1,000,000	1,085,955		(4,459)			4.875	4.066	JJ	21,802	48,750	11/10/2016	07/20/2035
127055-AH-4	CABOT CORP CBT 3.7 07/15/22				2.C FE	771,218	103.4570	775,929	750,000	753,870		(2,411)			3.700	3.353	JJ	12,796	27,750	11/28/2012	07/15/2022

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
127387-AL-2	CADENCE DESIGN SYS INC CDNS 4 3/8 10/15/24			2	2.A FE	2,520,020	112.2200	2,805,510	2,500,000	2,512,390		(3,184)			4.375	4.223	AO	23,090	109,375	05/18/2018	10/15/2024
133131-AW-2	CAMDEN PROPERTY TRUST CPT 4.1 10/15/28			2	1.G FE	2,996,790	118.7880	3,563,625	3,000,000	2,997,431		275			4.100	4.113	AO	25,967	123,000	10/02/2018	10/15/2028
13342B-AL-9	CAMERON INTL CORP CAM 4 12/15/23			2	2.A FE	996,410	105.0140	1,050,137	1,000,000	998,785		380			4.000	4.044	JD	1,778	40,000	12/11/2013	12/15/2023
134429-BG-3	CAMPBELL SOUP CO CPB 4.15 03/15/28			2	2.C FE	998,870	117.3340	1,173,337	1,000,000	999,139		101			4.150	4.164	MS	12,219	41,500	03/12/2018	03/15/2028
14040H-BF-1	CAPITAL ONE FINANCIAL CO COF 3 3/4 04/24/24			2	2.B FE	1,031,760	109.0780	1,090,782	1,000,000	1,013,943		(4,021)			3.750	3.292	AO	6,979	37,500	04/13/2016	04/24/2024
14149Y-BJ-6	CARDINAL HEALTH INC CAH 3.41 06/15/27			2	2.B FE	1,000,000	112.3500	1,123,502	1,000,000	1,000,000					3.410	3.410	JD	1,516	34,100	06/01/2017	06/15/2027
142339-AF-7	CARLISLE COS INC CSL 3 3/4 11/15/22			2	2.B FE	747,653	104.8370	786,274	750,000	749,490		258			3.750	3.788	MN	3,594	28,125	11/15/2012	11/15/2022
144285-AK-9	CARPENTER TECHNOLOGY CRS 4.45 03/01/23			2	3.C FE	482,789	104.5170	501,681	480,000	480,690		(324)			4.450	4.374	MS	7,120	21,360	06/13/2013	03/01/2023
149123-BS-9	CATERPILLAR INC CAT 5.2 05/27/41				1.G FE	1,165,860	145.1780	1,451,778	1,000,000	1,141,792		(4,343)			5.200	4.162	MN	4,911	52,000	11/03/2014	05/27/2041
149123-CF-6	CATERPILLAR INC CAT 3 1/4 09/19/49			2	1.F FE	1,981,800	117.2010	2,344,016	2,000,000	1,982,268		366			3.250	3.298	MS	18,417	65,000	09/16/2019	09/19/2049
15189T-AX-5	CENTERPOINT ENERGY CNP 2.95 03/01/30			2	2.B FE	1,992,060	108.7310	2,174,626	2,000,000	1,992,984		670			2.950	2.994	MS	19,667	61,786	08/12/2019	03/01/2030
161175-BJ-2	CHARTER COMM OPT LLC/CAP CHTR 3 3/4 02/15/28			2	2.C FE	930,960	112.1610	1,121,611	1,000,000	947,072		6,145			3.750	4.631	FA	14,167	37,500	04/11/2018	02/15/2028
166764-BD-1	CHEVRON CORP CVX 3.326 11/17/25			2	1.C FE	1,000,000	111.4360	1,114,360	1,000,000	1,000,000					3.326	3.326	MN	4,065	33,260	11/09/2015	11/17/2025
17252M-AL-4	CINTAS CORPORATION NO. 2 CTAS 3 1/4 06/01/22			2	1.G FE	558,784	103.3260	568,292	550,000	551,330		(1,090)			3.250	3.040	JD	1,490	17,875	05/28/2013	06/01/2022
172967-KU-4	CITIGROUP INC C 4 1/8 07/25/28				2.B FE	1,927,760	116.1680	2,323,362	2,000,000	1,942,486		6,232			4.125	4.579	JJ	35,750	82,500	07/19/2018	07/25/2028
18551P-AC-3	CLECO CORPORATE HOLDINGS CNL 3.743 05/01/26			2	2.C FE	1,000,000	109.9280	1,099,283	1,000,000	1,000,000					3.743	3.743	MN	6,238	37,430	04/28/2017	05/01/2026
189054-AU-3	CLOROX COMPANY CLX 3 1/2 12/15/24			2	1.G FE	1,004,250	110.4980	1,104,976	1,000,000	1,001,999		(488)			3.500	3.443	JD	1,556	35,000	01/07/2016	12/15/2024
191098-AK-8	COCA COLA BOTTL CO CONSL COKE 3.8 11/25/25			2	2.B FE	1,005,510	111.4030	1,114,027	1,000,000	1,002,913		(555)			3.800	3.732	MN	3,800	38,000	12/07/2015	11/25/2025
19828J-AB-4	COLUMBIA PROPERTY TRUST CXP 3.65 08/15/26			2	2.B FE	996,260	104.5020	1,045,015	1,000,000	997,734		356			3.650	3.695	FA	13,789	36,500	08/03/2016	08/15/2026
20030N-AF-8	COMCAST CORP CMCSA 5.65 06/15/35				1.G FE	1,000,630	141.8420	1,418,422	1,000,000	1,000,492		(22)			5.650	5.645	JD	2,511	56,500	06/23/2011	06/15/2035
20030N-CL-3	COMCAST CORP CMCSA 4.6 10/15/38			2	1.G FE	4,279,526	131.2060	5,117,050	3,900,000	4,258,515		(14,902)			4.600	3.854	AO	37,873	179,400	07/24/2019	10/15/2038
200340-AQ-0	COMERICA INC CMA 3.8 07/22/26				2.B FE	2,933,340	112.4370	3,373,107	3,000,000	2,951,420		7,629			3.800	4.129	JJ	50,350	114,000	07/19/2018	07/22/2026
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38			2	2.C FE	2,052,530	133.0430	2,660,866	2,000,000	2,050,047		(1,889)			5.300	5.075	MN	17,667	106,000	06/14/2019	11/01/2038
20605P-AK-7	CONCHO RESOURCES INC CXO 4.3 08/15/28			2	2.C FE	996,600	118.1250	1,181,250	1,000,000	997,360		287			4.300	4.341	FA	16,244	43,000	06/18/2018	08/15/2028
20826F-AF-3	CONOCOPHILLIPS COMPANY COP 4.15 11/15/34			2	1.F FE	999,590	113.1800	1,131,800	1,000,000	999,685		17			4.150	4.153	MN	5,303	41,500	11/06/2014	11/15/2034
209111-EH-2	CONSOLIDATED EDISON CO O ED 5.3 03/01/35				2.A FE	881,110	131.3630	1,142,856	870,000	878,213		(384)			5.300	5.205	MS	15,370	46,110	07/06/2011	03/01/2035
21036P-AS-7	CONSTELLATION BRANDS INC STZ 3 1/2 05/09/27			2	2.C FE	997,660	113.0910	1,130,905	1,000,000	998,420		218			3.500	3.528	MN	5,056	35,000	05/02/2017	05/09/2027
219350-AX-3	CORNING INC GLW 4.7 03/15/37			2	2.A FE	2,662,675	120.0370	3,301,023	2,750,000	2,669,012		3,153			4.700	4.965	MS	38,057	129,250	11/06/2018	03/15/2037
224044-BW-6	COX COMMUNICATIONS INC COXENT 3 1/4 12/15/22				2.B FE	761,535	105.1910	788,933	750,000	752,571		(1,257)			3.250	3.068	JD	1,083	24,375	01/22/2013	12/15/2022
224399-AR-6	CRANE CO CR 4.45 12/15/23			2	2.B FE	999,920	109.6960	1,096,958	1,000,000	999,974		8			4.450	4.451	JD	1,978	44,500	12/10/2013	12/15/2023
22822R-BH-2	CROWN CASTLE TOWERS LLC CROCAS 4.241 07/15/28			2	1.F FE	1,000,000	114.7960	1,147,960	1,000,000	1,000,000					4.241	4.241	MON	1,885	42,410	06/28/2018	07/15/2028
22822V-AH-4	CROWN CASTLE INTL CORP CCI 3.65 09/01/27			2	2.C FE	969,980	112.7980	1,127,975	1,000,000	977,921		2,834			3.650	4.031	MS	12,167	36,500	02/06/2018	09/01/2027
233851-BW-3	DAIMLER FINANCE NA LLC DAIGR 3.3 05/19/25			1	2.A FE	699,209	110.3010	772,106	700,000	699,604		83			3.300	3.314	MN	2,695	23,100	03/09/2016	05/19/2025
244199-BG-9	DEERE & COMPANY DE 2 7/8 09/07/49			2	1.F FE	4,850,000	111.7100	5,585,490	5,000,000	4,854,048		3,180			2.875	3.028	MS	45,521	144,149	09/20/2019	09/07/2049
25179M-AV-5	DEVON ENERGY CORPORATION DVN 5.85 12/15/25			2	3.A FE	2,786,775	117.6250	2,940,625	2,500,000	2,697,951		(37,502)			5.850	3.989	JD	6,500	146,250	07/19/2018	12/15/2025
254010-AD-3	DIGNITY HEALTH CATMED 3.812 11/01/24				2.A FE	1,024,760	108.7510	1,087,508	1,000,000	1,011,636		(2,791)			3.812	3.485	MN	6,353	38,120	12/09/2015	11/01/2024
25466A-AJ-0	DISCOVER BANK DFS 3.45 07/27/26			2	2.B FE	998,910	111.6360	1,116,356	1,000,000	999,347		105			3.450	3.463	JJ	14,758	34,500	07/21/2016	07/27/2026
254687-DH-6	DISNEY (WALT) COMPANY DIS 7.43 10/01/26				2.A FE	552,130	134.2130	671,065	500,000	545,090		(6,457)			7.430	5.575	AO	9,288	37,150	11/27/2019	10/01/2026
25468P-DF-0	WALT DISNEY COMPANY/THE DIS 3.15 09/17/25				2.A FE	997,620	110.6610	1,106,614	1,000,000	998,785		235			3.150	3.178	MS	9,100	31,500	09/14/2015	09/17/2025
256746-AH-1	DOLLAR TREE INC DLTR 4.2 05/15/28			2	2.B FE	1,743,295	118.3200	2,070,604	1,750,000	1,744,604		611			4.200	4.249	MN	9,392	73,500	04/09/2019	05/15/2028
260543-CY-7	DOW CHEMICAL CO/THE DOW 4.8 11/30/28			2	2.C FE	1,998,121	122.5250	2,450,500	2,000,000	1,998,324		170			4.800	4.813	MN	8,267	96,000	11/25/2019	11/30/2028
26078J-AE-0	DOWDUPONT INC DD 5.319 11/15/38			2	2.A FE	4,285,240	135.1720	5,406,876	4,000,000	4,269,786		(10,386)			5.319	4.732	MN	27,186	212,760	07/18/2019	11/15/2038
26138E-AS-8	DR PEPPER SNAPPLE GROUP KDP 3.4 11/15/25			2	2.B FE	1,975,870	111.5220	2,230,436	2,000,000	1,987,185		2,367			3.400	3.544	MN	8,689	68,000	11/12/2015	11/15/2025
26441Y-AZ-0	DUKE REALTY LP DRE 3 1/4 06/30/26			2	2.A FE	990,700	110.2970	1,102,972	1,000,000	994,513		895			3.250	3.360	JD	90	32,500	06/16/2016	06/30/2026
26441Y-BB-2	DUKE REALTY LP DRE 4 09/15/28			2	2.A FE	989,260	117.9630	1,179,629	1,000,000	991,364		934			4.000	4.132	MS	11,778	40,000	09/04/2018	09/15/2028
266233-AG-0	DUQUESNE LIGHT HOLDINGS DQE 3.616 08/01/27			2	2.C FE	1,000,000	110.5440	1,105,443	1,000,000	1,000,000					3.616	3.616	FA	15,067	36,160	07/19/2017	08/01/2027
26884A-BF-9	ERP OPERATING LP EQR 2.85 11/01/26			2	1.G FE	496,705	110.6350	553,173	500,000	497,976		314			2.850	2.926	MN	2,375	14,250	10/04/2016	11/01/2026
26884L-AF-6	EQT CORP EQT 3.9 10/01/27			2	3.C FE	1,168,900	99.0000	1,237,500	1,250,000	1,182,895		8,226			3.900	4.842	AO	12,188	48,750	04/09/2019	10/01/2027
26884T-AD-4	ERAC USA FINANCE LLC ENTERP 4 1/2 08/16/21				2.A FE	926,046	102.5280	922,755	900,000	902,003		(3,105)			4.500	4.135	FA	15,188	40,500	11/18/2011	08/16/2021
26885B-AC-4	EQT MIDSTREAM PARTNERS L EQM 5 1/2 07/15/28			2	3.C FE	995,380	109.0000	1,090,000	1,000,000	996,346		381			5.500	5.560	JJ	25,361	55,000	06/20/2018	07/15/2028
277432-AW-0	EASTMAN CHEMICAL CO EMN 4 1/2 12/01/28			2	2.C FE	991,260	120.1840	1,201,842	1,000,000	992,840		734			4.500	4.609	JD	3,750	45,000	10/30/2018	12/01/2028
278058-AY-8	EATON CORP ETN 5.45 10/15/34				2.A FE	867,615	133.3510	1,000,130	750,000	836,859		(4,525)			5.450	4.326	AO	8,629	40,875	02/25/2013	10/15/2034
278265-AE-3	EATON VANCE CORP EV 3 1/2 04/06/27			2	1.G FE	997,430	111.2150	1,112,149	1,000,000	998,288		240			3.500	3.531	AO	8,264	35,000	04/10/2017	04/06/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
283677-AW-2	EL PASO ELECTRIC CO EE 6 05/15/35				2.B FE	544,445	138.1750	642,514	465,000	525,406		(2,877)			6.000	4.743	MN	3,565	27,900	04/10/2013	05/15/2035
285512-AD-1	ELECTRONIC ARTS INC EA 4.8 03/01/26			2	2.A FE	3,600,230	118.9580	4,163,530	3,500,000	3,581,021		(14,996)			4.800	4.263	MS	56,000	168,000	12/20/2019	03/01/2026
291011-BD-5	EMERSON ELECTRIC CO EMR 5 1/4 11/15/39				1.F FE	3,451,230	136.3290	4,089,882	3,000,000	3,419,112		(14,368)			5.250	4.173	MN	20,125	157,500	09/06/2018	11/15/2039
29359U-AA-7	ENSTAR GROUP LTD ESGR 4 1/2 03/10/22			2	2.C FE	1,013,560	104.0000	1,040,000	1,000,000	1,003,373		(2,888)			4.500	4.188	MS	13,875	45,000	03/31/2017	03/10/2022
29359U-AB-5	ENSTAR GROUP LTD ESGR 4.95 06/01/29			2	2.C FE	996,100	114.2750	1,142,751	1,000,000	996,604		318			4.950	5.000	JD	4,125	49,500	05/23/2019	06/01/2029
29364W-AR-9	ENTERGY LOUISIANA LLC ETR 3.3 12/01/22			2	1.F FE	613,500	104.8410	629,047	600,000	602,729		(1,563)			3.300	3.020	JD	1,650	19,800	05/22/2013	12/01/2022
293791-AT-6	ENTERPRISE PRODUCTS OPER EPD 5 3/4 03/01/35				2.A FE	441,829	125.3600	547,821	437,000	440,627		(163)			5.750	5.664	MS	8,376	25,128	07/13/2011	03/01/2035
29379V-BT-9	ENTERPRISE PRODUCTS OPER EPD 4.15 10/16/28			2	2.A FE	1,995,280	118.2180	2,364,358	2,000,000	1,996,176		408			4.150	4.179	AO	17,292	83,000	10/03/2018	10/16/2028
294429-AG-0	EQUIFAX INC EFX 7 07/01/37				2.B FE	929,046	136.4040	1,138,974	835,000	923,462		(3,079)			7.000	5.981	JJ	29,225	58,450	02/08/2019	07/01/2037
294429-AL-9	EQUIFAX INC EFX 3 1/4 06/01/26			2	2.B FE	2,421,915	110.2130	2,755,325	2,500,000	2,445,257		8,784			3.250	3.693	JD	6,771	81,250	02/23/2018	06/01/2026
29717P-AU-1	ESSEX PORTFOLIO LP ESS 3 01/15/30			2	2.A FE	2,958,960	110.7140	3,321,408	3,000,000	2,963,685		3,419			3.000	3.155	JJ	41,500	84,500	07/29/2019	01/15/2030
29736R-AF-7	ESTEE LAUDER CO INC EL 3.7 08/15/42				1.E FE	624,818	116.2430	871,823	750,000	642,200		2,802			3.700	4.773	FA	10,483	27,750	11/14/2013	08/15/2042
299808-AF-2	EVEREST REINSURANCE HLDG RE 4.868 06/01/44				1.G FE	3,054,120	131.4360	3,943,089	3,000,000	3,052,254		(1,198)			4.868	4.744	JD	12,170	146,040	04/02/2019	06/01/2044
30212P-AP-0	EXPEDIA INC EXPE 3.8 02/15/28			2	2.C FE	4,013,380	107.2830	4,291,300	4,000,000	4,016,716		(2,896)			3.800	3.712	FA	57,422	152,000	08/13/2019	02/15/2028
30231G-AT-9	EXXON MOBIL CORPORATION XOM 3.043 03/01/26			2	1.C FE	1,000,000	110.6490	1,106,488	1,000,000	1,000,000					3.043	3.043	MS	10,143	30,430	02/29/2016	03/01/2026
30231G-AY-8	EXXON MOBIL CORPORATION XOM 2.995 08/16/39			2	1.C FE	4,750,000	108.3880	5,148,430	4,750,000	4,750,000					2.995	2.995	FA	53,348	142,263	08/13/2019	08/16/2039
302491-AR-6	FMC CORP FMC 3.95 02/01/22			2	2.C FE	746,805	102.5720	769,286	750,000	749,606		349			3.950	4.000	FA	12,344	29,625	11/25/2011	02/01/2022
31428X-AX-4	FEDEX CORP FDX 4.9 01/15/34				2.B FE	3,670,540	129.2770	4,524,688	3,500,000	3,655,346		(8,743)			4.900	4.445	JJ	79,081	171,500	05/20/2019	01/15/2034
31620M-AY-2	FIDELITY NATIONAL INFORM FIS 4 1/4 05/15/28			2	2.B FE	1,993,080	118.5140	2,370,278	2,000,000	1,994,622		608			4.250	4.293	MN	10,861	85,000	05/14/2018	05/15/2028
31677A-AB-0	FIFTH THIRD BANK FITB 3.85 03/15/26			2	2.A FE	999,010	113.1510	1,131,512	1,000,000	999,438		96			3.850	3.862	MS	11,336	38,500	03/10/2016	03/15/2026
31847R-AF-9	FIRST AMERICAN FINANCIAL FAF 4.6 11/15/24				2.B FE	2,415,288	111.1340	2,667,221	2,400,000	2,410,306		(2,387)			4.600	4.478	MN	14,107	110,400	11/05/2018	11/15/2024
337738-AP-3	FISERV INC FISV 3.85 06/01/25			2	2.B FE	2,487,600	112.9000	2,822,488	2,500,000	2,491,764		1,676			3.850	3.932	JD	8,021	96,250	06/18/2018	06/01/2025
33938E-AU-1	FLEX LTD FLEX 4 3/4 06/15/25			2	2.C FE	600,978	113.8800	683,278	600,000	600,712		(141)			4.750	4.720	JD	1,267	28,500	10/11/2018	06/15/2025
343498-AA-9	FLOWERS FOODS INC FLO 4 3/8 04/01/22			2	2.B FE	1,047,200	103.5600	1,035,603	1,000,000	1,008,640		(8,310)			4.375	3.492	AO	10,938	43,750	01/07/2016	04/01/2022
34490@-AD-6	NFL TRUST XI NFL TRUST XI 3.33 10/5/32				1.F FE	2,000,000	98.9990	1,979,983	2,000,000	2,000,000					3.330	3.330	AO	15,910	8,510	08/20/2020	10/05/2032
347466-AC-8	IRWIN LAND LLC IRWINL 5.17 12/15/35				1.E FE	3,190,830	128.0150	3,840,441	3,000,000	3,174,878		(7,964)			5.170	4.626	JD	6,893	155,100	12/10/2018	12/15/2035
34964C-AA-4	FORTUNE BRANDS HOME & SE FBHS 4 06/15/25			2	2.B FE	1,997,420	113.1100	2,262,194	2,000,000	1,998,296		343			4.000	4.021	JD	3,556	80,000	08/28/2018	06/15/2025
35137L-AH-8	FOX CORP FOXA 4.709 01/25/29			2	2.B FE	3,000,000	121.1590	3,634,779	3,000,000	3,000,000					4.709	4.709	JJ	61,217	70,635	03/30/2020	01/25/2029
35805B-AA-6	FRESENIUS MED CARE III FMEGR 3 3/4 06/15/29			2	2.C FE	984,610	111.5000	1,115,000	1,000,000	986,594		1,313			3.750	3.938	JD	1,667	37,500	06/13/2019	06/15/2029
36198*-AA-4	GI MANAGER LP GI MANAGER LP				1.G PL	2,000,000	103.3570	2,067,132	2,000,000	2,000,000					3.940	3.942	JJ	36,336	55,817	10/30/2019	10/30/2024
37045X-BT-2	GENERAL MOTORS FINL CO GM 4.35 01/17/27			2	2.C FE	2,030,180	113.7980	2,275,964	2,000,000	2,020,200		(3,008)			4.350	4.153	JJ	39,633	87,000	06/27/2017	01/17/2027
37331N-AD-3	GEORGIA-PACIFIC LLC GP 3.734 07/15/23			1	1.G FE	1,077,630	107.2870	1,072,865	1,000,000	1,028,009		(11,741)			3.734	2.469	JJ	17,218	37,340	08/02/2016	07/15/2023
375558-AQ-6	GILEAD SCIENCES INC GILD 4 1/2 04/01/21			2	2.A FE	1,026,525	100.0000	1,000,000	1,000,000	1,000,000		(3,476)			4.500	4.147	AO	11,250	45,000	11/22/2011	04/01/2021
377372-AJ-6	GLAXOSMITHKLINE CAP INC GSK 4.2 03/18/43				1.F FE	1,013,440	128.7190	1,287,192	1,000,000	1,011,716		(318)			4.200	4.119	MS	12,017	42,000	10/31/2014	03/18/2043
378272-AN-8	Glencore Funding GLENLN 4 03/27/27			2	2.A FE	2,445,335	112.9350	2,823,375	2,500,000	2,460,088		5,263			4.000	4.287	MS	26,111	100,000	06/26/2019	03/27/2027
38141G-WZ-3	GOLDMAN SACHS GROUP INC GS 4.223 05/01/29			2	2.A FE	3,000,000	118.2190	3,546,555	3,000,000	3,000,000					4.223	4.223	MN	21,115	126,690	04/18/2018	05/01/2029
39121J-AH-3	GREAT RIVER ENERGY GRRIVE 4.478 07/01/30				1.G FE	333,274	121.1250	426,360	352,000	340,708		914			4.478	4.904	JJ	7,881	15,763	12/15/2010	07/01/2030
402740-AB-0	GULFSTREAM NATURAL GAS GULFNG 6.19 11/01/25				2.B FE	558,935	120.3960	601,982	500,000	524,496		(4,375)			6.190	5.035	MN	5,158	30,950	04/26/2011	11/01/2025
40465@-AG-7	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC				2.C	3,000,000	108.4690	3,254,079	3,000,000	3,000,000					4.570	4.570	FA	47,223	137,100	02/27/2019	02/27/2026
418056-AH-0	HASBRO INC HAS 6.6 07/15/28				2.C FE	507,645	126.0530	630,266	500,000	504,274		(428)			6.600	6.455	JJ	15,217	33,000	04/08/2010	07/15/2028
42225U-AD-6	HEALTHCARE TRUST OF AMER HTA 3 1/2 08/01/26			2	2.B FE	997,210	113.1560	1,131,555	1,000,000	998,341		264			3.500	3.533	FA	14,583	35,000	07/07/2016	08/01/2026
427866-AU-2	HERSHEY COMPANY HSY 3.2 08/21/25			2	1.F FE	997,030	111.3020	1,113,024	1,000,000	998,504		294			3.200	3.235	FA	11,556	32,000	08/18/2015	08/21/2025
42824C-AW-9	HP ENTERPRISE CO HPE 4.9 10/15/25			2	2.B FE	985,039	117.0910	1,170,914	1,000,000	991,102		1,602			4.900	5.112	AO	10,344	49,000	12/21/2016	10/15/2025
42981C-AA-6	HIGH STREET FNDG TRUST I PFG 4.111 02/15/28			2	2.A FE	2,481,100	115.2690	2,881,723	2,500,000	2,485,520		1,711			4.111	4.206	FA	38,826	102,775	05/03/2018	02/15/2028
431282-AQ-5	HIGHWOODS REALTY LP HIW 4 1/8 03/15/28			2	2.B FE	1,976,360	112.9520	2,259,042	2,000,000	1,982,056		2,086			4.125	4.271	MS	24,292	82,500	02/22/2018	03/15/2028
437076-BD-3	HOME DEPOT INC HD 4 7/8 02/15/44			2	1.F FE	1,709,640	140.9710	2,114,570	1,500,000	1,685,264		(4,940)			4.875	4.037	FA	27,625	73,125	11/10/2016	02/15/2044
440327-AK-0	HORACE MANN EDUCATORS CO HMN 4 1/2 12/01/25			2	2.B FE	992,760	109.4130	1,094,127	1,000,000	994,688		942			4.500	4.622	JD	3,750	45,000	11/26/2018	12/01/2025
443510-AG-7	HUBBELL INC HUBB 3.35 03/01/26			2	2.A FE	992,440	109.5450	1,095,448	1,000,000	995,774		735			3.350	3.440	MS	11,167	33,500	02/23/2016	03/01/2026
444859-BK-7	HUMANA INC HUM 3 1/8 08/15/29			2	2.C FE	1,997,960	110.4930	2,209,860	2,000,000	1,998,205		179			3.125	3.137	FA	23,611	62,500	08/08/2019	08/15/2029
446150-AJ-3	HUNTINGTON BANCSHARES HBAN 3.15 03/14/21			2	2.A FE	621,773	100.4170	625,595	623,000	622,947		260			3.150	3.193	MS	5,833	19,625	03/09/2016	03/14/2021
446413-AL-0	HUNTINGTON INGALLS INDUS HII 3.483 12/01/27			2	2.C FE	1,570,811	111.7500	1,843,875	1,650,000	1,586,581		7,762			3.483	4.127	JD	4,789	57,470	04/09/2019	12/01/2027
452308-AX-7	ILLINOIS TOOL WORKS INC ITW 2.65 11/15/26			2	1.F FE	738,424	110.3150	882,520	800,000	752,679		7,072			2.650	3.783	MN	2,709	21,200	12/10/2018	11/15/2026
45665Q-AF-0	INFINITY PROPERTY & CASU KMPR 5 09/19/22				2.C FE	768,765	106.1220	795,915	750,000	755,336		(2,926)			5.000	4.564	MS	10,625	37,500	12/15/2015	09/19/2022

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45687A-AP-7	INGERSOLL-RAND GL HLD CO TT 3 3/4 08/21/28			2	2.B FE	1,968,760	115.6030	2,312,066	2,000,000	1,975,275		2,725			3.750	3.939	FA	27,083	75,000	07/19/2018	08/21/2028
457187-AB-8	INGREDION INC INGR 3.2 10/01/26			2	2.B FE	999,570	111.0880	1,110,884	1,000,000	999,849		24			3.200	3.203	AO	8,000	32,000	09/15/2016	10/01/2026
45866F-AD-6	INTERCONTINENTALEXCHANGE ICE 3 3/4 12/01/25			2	2.A FE	1,007,970	113.5820	1,135,823	1,000,000	1,004,190		(802)			3.750	3.652	JD	729	37,500	12/08/2015	12/01/2025
459200-JG-7	IBM CORP IBM 3.45 02/19/26				1.F FE	996,650	112.9080	1,129,080	1,000,000	998,136		326			3.450	3.490	FA	12,650	34,500	02/16/2016	02/19/2026
460146-CM-3	INTERNATIONAL PAPER CO IP 5 09/15/35			2	2.B FE	4,176,500	131.0730	5,242,912	4,000,000	4,163,631		(8,166)			5.000	4.601	MS	58,889	200,000	07/18/2019	09/15/2035
460690-BP-4	INTERPUBLIC GROUP COS IPG 4.65 10/01/28			2	2.B FE	1,993,320	120.3250	2,406,496	2,000,000	1,994,603		566			4.650	4.692	AO	23,250	93,000	09/18/2018	10/01/2028
46647P-AF-3	JPMORGAN CHASE & CO JPM 3.54 05/01/28			2	1.F FE	2,005,050	113.4570	2,269,148	2,000,000	1,998,009		(5,516)			3.540	3.363	MN	11,800	70,800	05/26/2017	05/01/2028
46647P-AV-8	JPMORGAN CHASE & CO JPM 4.203 07/23/29			2	1.F FE	500,000	119.4200	597,098	500,000	500,000					4.203	4.203	JJ	9,223	21,015	07/16/2018	07/23/2029
469814-A*-8	JACOBS ENGINEERING GROUP INC JACOBS ENGINEERING GROUP INC				2.C	2,000,000	108.9500	2,179,000	2,000,000	2,000,000					4.270	4.270	MN	12,573	85,400	05/15/2018	05/08/2025
478160-BV-5	JOHNSON & JOHNSON JNJ 3.7 03/01/46			2	1.A FE	5,775,660	127.6040	7,018,193	5,500,000	5,765,558		(6,779)			3.700	3.409	MS	67,833	203,500	06/17/2019	03/01/2046
48125X-RL-2	JPMORGAN CHASE & CO JPM 5.15 05/26/26			2	1.F FE	1,000,000	101.4100	1,014,097	1,000,000	1,000,331		(797)			5.150	5.066	MN	5,007	51,500	05/26/2011	05/26/2026
482480-AE-0	KLA-TENCOR CORP KLAC 4.65 11/01/24			2	2.A FE	2,556,270	113.7350	2,843,365	2,500,000	2,532,405		(8,173)			4.650	4.257	MN	19,375	116,250	12/10/2018	11/01/2024
482480-AG-5	KLA-TENCOR CORP KLAC 4.1 03/15/29			2	2.A FE	1,598,814	119.6310	1,794,465	1,500,000	1,585,623		(9,285)			4.100	3.279	MS	18,108	61,500	07/29/2019	03/15/2029
485170-AV-6	KANSAS CITY SOUTHERN KSU 3 05/15/23			2	2.B FE	562,010	104.1140	609,067	585,000	573,678		4,475			3.000	3.862	MN	2,243	17,550	04/19/2018	05/15/2023
49326E-EJ-8	KEYCORP KEY 2.55 10/01/29				2.A FE	2,997,600	108.0590	3,241,770	3,000,000	2,997,857		210			2.550	2.559	AO	19,125	80,750	09/04/2019	10/01/2029
49338L-AB-9	KEYSIGHT TECHNOLOGIES KEYS 4.55 10/30/24			2	2.B FE	1,029,520	113.1110	1,131,110	1,000,000	1,014,659		(3,714)			4.550	4.107	AO	7,710	45,500	09/14/2016	10/30/2024
49427R-AP-7	KILROY REALTY LP KRC 3.05 02/15/30			2	2.B FE	1,997,560	106.3110	2,126,220	2,000,000	1,997,792		197			3.050	3.064	FA	23,044	55,578	09/03/2019	02/15/2030
49446R-AP-4	KIMCO REALTY CORP KIM 2.8 10/01/26			2	2.A FE	495,845	109.1670	545,835	500,000	497,501		394			2.800	2.895	AO	3,500	14,000	08/09/2016	10/01/2026
494550-BJ-4	KINDER MORGAN ENER PART KMI 4.15 03/01/22				2.B FE	605,436	104.1800	625,077	600,000	600,744		(611)			4.150	4.040	MS	8,300	24,900	12/09/2011	03/01/2022
49836M-AA-6	KKR REIGN I LTD KREIGN 5 05/30/49				1.G FE	4,000,000	100.3500	4,014,016	4,000,000	4,000,000					5.000	5.000	MN	17,222	198,889	06/24/2019	05/30/2049
50076Q-AR-7	KRAFT HEINZ FOODS CO KHC 6 7/8 01/26/39				3.A FE	847,830	138.1960	1,036,473	750,000	843,058		(2,870)			6.875	5.761	JJ	22,201	51,563	04/09/2019	01/26/2039
50077L-AT-3	KRAFT HEINZ FOODS KHC 4 5/8 01/30/29			2	3.A FE	994,110	114.2870	1,142,874	1,000,000	995,334		465			4.625	4.695	JJ	19,399	46,250	06/05/2018	01/30/2029
501044-CN-9	KROGER CO KR 5.4 07/15/40			2	2.A FE	1,676,166	134.5590	2,287,510	1,700,000	1,677,389		632			5.400	5.512	JJ	42,330	91,800	01/22/2019	07/15/2040
501044-DC-2	KROGER CO KR 3 1/2 02/01/26			2	2.A FE	997,630	112.1690	1,121,688	1,000,000	998,705		229			3.500	3.528	FA	14,583	35,000	01/08/2016	02/01/2026
50540R-AL-6	LABORATORY CORP OF AMER HLDGS LH 3 3/4 08/23/22			2	2.B FE	764,760	104.6350	784,760	750,000	752,457		(1,670)			3.750	3.510	FA	10,000	28,125	08/22/2012	08/23/2022
512807-AN-8	LAM RESEARCH CORP LRCX 3.8 03/15/25			2	1.G FE	1,009,710	111.9750	1,119,747	1,000,000	1,005,150		(1,179)			3.800	3.660	MS	11,189	38,000	11/14/2016	03/15/2025
512807-AU-2	LAM RESEARCH CORP LRCX 4 03/15/29			2	1.G FE	1,996,380	119.5100	2,390,194	2,000,000	1,996,958		307			4.000	4.022	MS	23,556	80,000	02/25/2019	03/15/2029
521865-AY-1	LEAR CORP LEA 3.8 09/15/27			2	2.C FE	968,990	111.4920	1,114,922	1,000,000	977,069		2,906			3.800	4.196	MS	11,189	38,000	02/14/2018	09/15/2027
521865-BA-2	LEAR CORP LEA 4 1/4 05/15/29			2	2.B FE	996,910	114.4780	1,144,776	1,000,000	997,353		258			4.250	4.288	MN	5,431	42,500	04/29/2019	05/15/2029
524901-AT-2	LEGG MASON INC LM 3.95 07/15/24				1.G FE	989,590	110.6690	1,106,693	1,000,000	995,267		1,219			3.950	4.095	JJ	18,214	39,500	12/17/2015	07/15/2024
53079E-BG-8	LIBERTY MUTUAL GROUP INC LIBMUT 4.569 02/01/29				2.B FE	3,060,210	122.1590	3,664,784	3,000,000	3,050,928		(5,164)			4.569	4.318	FA	57,113	137,070	02/21/2019	02/01/2029
53227J-AB-0	LIFE STORAGE LP LSI 4 06/15/29			2	2.B FE	1,989,520	116.4130	2,328,256	2,000,000	1,990,926		883			4.000	4.064	JD	3,556	80,000	05/22/2019	06/15/2029
532457-BA-5	ELI LILLY & CO LLY 5.55 03/15/37				1.F FE	792,008	140.9870	1,057,402	750,000	782,358		(1,253)			5.550	5.154	MS	12,256	41,625	06/14/2011	03/15/2037
532457-BS-6	ELI LILLY & CO LLY 3 7/8 03/15/39			2	1.F FE	4,345,440	125.5170	5,020,692	4,000,000	4,325,570		(13,399)			3.875	3.266	MS	45,639	155,000	06/25/2019	03/15/2039
534187-BH-1	LINCOLN NATIONAL CORP LNC 3.8 03/01/28			2	2.A FE	2,377,350	115.3550	2,883,868	2,500,000	2,401,474		11,457			3.800	4.449	JD	7,917	95,000	11/02/2018	03/01/2028
534187-BJ-7	LINCOLN NATIONAL CORP LNC 3.05 01/15/30			2	2.A FE	1,997,920	111.4050	2,228,094	2,000,000	1,998,126		174			3.050	3.062	JJ	28,128	55,239	08/12/2019	01/15/2030
539830-BK-4	LOCKHEED MARTIN CORP LMT 4 1/2 05/15/36			2	1.G FE	981,240	131.3570	1,313,574	1,000,000	984,408		682			4.500	4.643	MN	5,750	45,000	11/16/2015	05/15/2036
540424-AS-7	LOEWS CORP L 3 3/4 04/01/26			2	1.G FE	997,840	114.1410	1,141,414	1,000,000	998,764		209			3.750	3.776	AO	9,375	37,500	03/17/2016	04/01/2026
548661-AK-3	LOWE'S COMPANIES INC LOW 6 1/2 03/15/29				2.A FE	574,290	135.3770	676,884	500,000	542,581		(4,066)			6.500	5.211	MS	9,569	32,500	05/02/2011	03/15/2029
548661-DP-9	LOWE'S COMPANIES INC LOW 3.1 05/03/27			2	2.A FE	998,460	112.1080	1,121,082	1,000,000	998,970		145			3.100	3.118	MN	4,994	31,000	04/19/2017	05/03/2027
549271-AF-1	LUBRIZOL CORP BRK 6 1/2 10/01/34				1.C FE	337,284	154.3580	463,075	300,000	327,309		(1,296)			6.500	5.545	AO	4,875	19,500	05/02/2011	10/01/2034
55336V-AG-5	MPLX LP MPLX 4 7/8 12/01/24			2	2.B FE	1,042,930	114.3750	1,143,750	1,000,000	1,022,873		(5,642)			4.875	4.197	JD	4,063	48,750	03/20/2017	12/01/2024
55336V-BN-9	MPLX LP MPLX 4 1/4 12/01/27			2	2.B FE	989,458	116.5000	1,165,000	1,000,000	990,203		745			4.250	4.416	JD	3,542	42,500	05/21/2020	12/01/2027
559080-AK-2	MAGELLAN MIDSTREAM PARTN MMP 5 03/01/26			2	2.A FE	998,750	119.4100	1,194,102	1,000,000	999,277		120			5.000	5.016	MS	16,667	50,000	02/22/2016	03/01/2026
565849-AB-2	MARATHON OIL CORP MRO 6.8 03/15/32				2.C FE	801,192	124.5000	871,500	700,000	768,354		(4,283)			6.800	5.614	MS	14,016	47,600	05/04/2011	03/15/2032
56585A-AD-4	MARATHON PETROLEUM CORP MPC 5 1/8 03/01/21				2.B FE	770,723	100.7500	755,625	750,000	750,457		(2,687)			5.125	4.751	MS	12,813	38,438	11/30/2011	03/01/2021
571676-AC-9	MARS INC MARS 3.6 04/01/34			2	1.F FE	5,255,900	120.4710	6,023,535	5,000,000	5,234,266		(14,363)			3.600	3.158	AO	45,000	180,000	06/18/2019	04/01/2034
573284-AQ-9	MARTIN MARIETTA MATERIAL MLM 3.45 06/01/27			2	2.B FE	997,980	111.6150	1,116,147	1,000,000	998,634		187			3.450	3.474	JD	2,875	34,500	05/17/2017	06/01/2027
576360-AB-0	MASTERCARD INC MA 3 3/8 04/01/24				1.E FE	1,018,390	109.4240	1,094,242	1,000,000	1,007,791		(2,244)			3.375	3.121	AO	8,438	33,750	12/15/2015	04/01/2024
57772K-AD-3	MAXIM INTEGRATED PRODUCT MXIM 3.45 06/15/27			2	2.A FE	3,462,285	111.9720	3,919,034	3,500,000	3,472,745		3,616			3.450	3.584	JD	5,367	120,750	06/27/2019	06/15/2027
579780-AK-3	MCCORMICK & CO MKC 3 1/4 11/15/25			2	2.B FE	1,490,100	109.6130	1,644,192	1,500,000	1,494,782		971			3.250	3.328	MN	6,229	48,750	11/06/2015	11/15/2025
58013M-FF-6	MCDONALD'S CORP MCD 3.8 04/01/28			2	2.A FE	1,997,820	116.8780	2,337,552	2,000,000	1,998,370		192			3.800	3.813	AO	19,000	76,000	03/14/2018	04/01/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
581557-BJ-3	MCKESSON CORP MCK 3.95 02/16/28			2	2.B FE	999,750	116.6710	1,166,714	1,000,000	999,812		22			3.950	3.953	FA	14,813	39,500	02/07/2018	02/16/2028
585055-BT-2	MEDTRONIC INC MDT 4 3/8 03/15/35				1.G FE	1,038,908	134.5150	1,345,154	1,000,000	1,031,166		(1,592)			4.375	4.084	MS	12,882	43,750	09/15/2015	03/15/2035
58933Y-AJ-4	MERCK & CO INC MRK 4.15 05/18/43				1.E FE	1,041,310	130.5830	1,305,829	1,000,000	1,035,884		(989)			4.150	3.908	MN	4,957	41,500	12/04/2014	05/18/2043
589400-AB-6	MERCURY GENERAL CORP MCY 4.4 03/15/27			2	2.B FE	998,470	110.9040	1,109,039	1,000,000	998,982		140			4.400	4.419	MS	12,956	44,000	03/01/2017	03/15/2027
59156R-AM-0	METLIFE INC MET 5.7 06/15/35				1.G FE	782,310	146.6500	1,099,874	750,000	774,011		(1,078)			5.700	5.378	JD	1,900	42,750	06/08/2011	06/15/2035
594918-BC-7	MICROSOFT CORP MSFT 3 1/2 02/12/35			2	1.A FE	3,980,000	122.7310	4,909,220	4,000,000	3,983,238		902			3.500	3.538	FA	54,056	140,000	05/26/2017	02/12/2035
59523U-AM-9	MID-AMERICA APARTMENTS L MAA 4 11/15/25			2	2.A FE	989,900	113.2880	1,132,875	1,000,000	989,900					4.000	4.399	MN	5,111	40,000	11/02/2015	11/15/2025
59523U-AP-2	MID-AMERICA APARTMENTS L MAA 4.2 06/15/28			2	2.A FE	1,491,045	117.6870	1,765,311	1,500,000	1,493,078		773			4.200	4.273	JD	2,800	63,000	05/07/2018	06/15/2028
59833C-AC-6	MIDWEST CONNECTOR CAPIT MWXCAP 4 5/8 04/01/29			2	2.B FE	2,496,325	104.6950	2,617,380	2,500,000	2,496,935		299			4.625	4.643	AO	28,906	115,625	03/07/2019	04/01/2029
615369-AE-5	MOODY'S CORPORATION MCO 5 1/4 07/15/44				2.A FE	1,016,630	138.0390	1,380,386	1,000,000	1,015,192		(327)			5.250	5.138	JJ	24,208	52,500	11/12/2015	07/15/2044
615369-AM-7	MOODY'S CORPORATION MCO 3 1/4 01/15/28			2	2.A FE	989,944	112.3730	1,123,732	1,000,000	992,438		937			3.250	3.372	JJ	14,986	32,500	04/19/2018	01/15/2028
61761J-3R-8	MORGAN STANLEY MS 3 1/8 07/27/26				2.A FE	2,919,780	111.4100	3,342,306	3,000,000	2,948,269		8,280			3.125	3.468	JJ	40,104	93,750	05/26/2017	07/27/2026
617734-A@-7	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN				2.C FE	1,000,000	114.0950	1,140,949	1,000,000	1,000,000					5.460	5.460	MS	14,105	54,600	03/28/2019	03/28/2029
61945C-AC-7	MOSAIC CO MOS 4 1/4 11/15/23			2	2.C FE	991,740	109.1610	1,091,608	1,000,000	997,249		881			4.250	4.353	MN	5,431	42,500	12/09/2013	11/15/2023
637417-AF-3	NATIONAL RETAIL PROPERTIES NNN 3.3 04/15/23			2	2.A FE	974,230	105.6370	1,056,366	1,000,000	990,956		3,720			3.300	3.716	AO	6,967	33,000	03/07/2016	04/15/2023
641062-AL-8	NESTLE HOLDINGS INC NESNVX 3.9 09/24/38			2	1.D FE	3,349,605	124.7500	4,366,250	3,500,000	3,360,764		5,192			3.900	4.221	MS	36,779	136,500	10/24/2018	09/24/2038
64116#-AB-9	NETRALITY PARTNERS NETRALITY PROPERTIES				2.C PL	1,000,000	103.9140	1,039,143	1,000,000	1,000,000					4.960	4.960	AO	11,711	49,600	04/06/2017	04/06/2022
64116#-AE-3	NETRALITY PARTNERS NETRALITY PROPERTIES 10/8/24			1	2.C PL	1,000,000	106.7640	1,067,640	1,000,000	1,000,000					4.080	4.080	AO	9,407	40,573	10/08/2019	10/08/2024
64128X-AG-5	NEUBERGER BERMAN GRP/FIN NEUBER 4 1/2 03/15/27			2	2.B FE	992,050	112.0230	1,120,233	1,000,000	994,654		729			4.500	4.600	MS	13,250	45,000	03/09/2017	03/15/2027
649840-CM-5	NY STATE ELECTRIC & GAS AGR 5 3/4 05/01/23				1.G FE	597,262	112.0120	632,870	565,000	572,892		(3,110)			5.750	5.107	MN	5,415	32,488	05/03/2011	05/01/2023
651639-AT-3	NEWMONT MINING CORP NEM 3.7 03/15/23			2	2.A FE	130,386	104.6470	138,134	132,000	130,985		431			3.700	4.068	MS	1,438	4,884	08/09/2019	03/15/2023
651639-AW-6	NEWMONT MINING CORP NEM 5 7/8 04/01/35				2.A FE	775,890	145.6020	1,092,014	750,000	774,748		(1,068)			5.875	5.537	AO	11,016	44,063	12/01/2019	04/01/2035
654106-AE-3	NIKE INC NKE 3 7/8 11/01/45			2	1.E FE	964,380	127.9170	1,279,174	1,000,000	967,877		736			3.875	4.082	MN	6,458	38,750	11/12/2015	11/01/2045
655044-AP-0	NOBLE ENERGY INC NBL 3.85 01/15/28			2	2.C FE	976,530	115.7500	1,157,500	1,000,000	982,393		2,114			3.850	4.141	JJ	17,753	38,500	02/15/2018	01/15/2028
666807-BG-6	NORTHROP GRUMMAN CORP NOC 3 1/4 08/01/23				2.B FE	937,110	107.3210	1,073,212	1,000,000	980,729		6,943			3.250	4.043	FA	13,542	32,500	12/05/2013	08/01/2023
66989H-AH-1	NOVARTIS CAPITAL CORP NOVNVX 4.4 05/06/44				1.D FE	2,188,120	137.5650	2,751,302	2,000,000	2,168,011		(4,386)			4.400	3.851	MN	13,444	88,000	11/10/2016	05/06/2044
67021C-AK-3	NSTAR ELECTRIC CO ES 3 1/4 11/15/25			2	1.F FE	1,006,140	110.7540	1,107,536	1,000,000	1,003,187		(624)			3.250	3.176	MN	4,153	32,500	12/08/2015	11/15/2025
670346-AN-5	NUCOR CORP NUE 5.2 08/01/43			2	2.A FE	1,451,788	143.6830	1,796,041	1,250,000	1,443,731		(5,296)			5.200	4.124	FA	27,083	65,000	06/11/2019	08/01/2043
670346-AP-0	NUCOR CORP NUE 3.95 05/01/28			2	2.A FE	2,496,300	117.5920	2,939,795	2,500,000	2,497,163		327			3.950	3.968	MN	16,458	98,750	04/23/2018	05/01/2028
67066G-AE-4	NVIDIA CORP NVDA 3.2 09/16/26			2	1.F FE	997,960	113.0120	1,130,119	1,000,000	998,757		195			3.200	3.224	MS	9,333	32,000	09/13/2016	09/16/2026
67103H-AE-7	O'REILLY AUTOMOTIVE INC ORLY 3.55 03/15/26			2	2.A FE	998,320	112.8290	1,128,291	1,000,000	999,057		162			3.550	3.570	MS	10,453	35,500	03/01/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC ORLY 3.6 09/01/27			2	2.B FE	1,447,860	114.2470	1,713,705	1,500,000	1,460,994		5,004			3.600	4.049	MS	18,000	54,000	04/16/2018	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC ORLY 4.35 06/01/28			2	2.B FE	1,495,980	118.4400	1,776,594	1,500,000	1,496,890		348			4.350	4.383	JD	5,438	65,250	05/10/2018	06/01/2028
674599-CG-8	OCCIDENTAL PETROLEUM COR OXY 3 1/2 06/15/25			2	3.C FE	997,420	96.3750	963,750	1,000,000	998,733		258			3.500	3.531	JD	1,556	35,000	06/18/2015	06/15/2025
677071-AG-7	OHANA MILITARY COMM LLC OHANA 5.78 10/01/36				1.D FE	4,579,040	133.3140	5,332,548	4,000,000	4,533,786		(22,712)			5.780	4.581	AO	57,800	231,200	12/10/2018	10/01/2036
680223-AK-0	OLD REPUBLIC INTL CORP ORI 3 7/8 08/26/26			2	2.B FE	1,906,600	114.8950	2,297,904	2,000,000	1,927,396		11,010			3.875	4.612	FA	26,910	77,500	01/25/2019	08/26/2026
681919-AZ-9	OMNICOM GROUP INC OMC 3 5/8 05/01/22				2.A FE	1,025,740	104.2590	1,042,585	1,000,000	1,005,930		(4,290)			3.625	3.167	MN	6,042	36,250	01/28/2016	05/01/2022
68217F-AA-0	OMNICOM GROUP INC OMC 3.6 04/15/26			2	2.A FE	979,250	113.9580	1,139,581	1,000,000	985,836		2,369			3.600	3.899	AO	7,600	36,000	02/15/2018	04/15/2026
682441-AA-8	ONEAMERICA FINL PARTNERS ONEAM 7 10/15/33				1.G FE	437,301	137.8100	620,144	450,000	440,506		439			7.000	7.256	AO	6,650	31,500	07/05/2011	10/15/2033
682680-AU-7	ONEOK INC OKE 4.55 07/15/28			2	2.C FE	997,270	114.1170	1,141,173	1,000,000	997,854		234			4.550	4.584	JJ	20,981	45,500	06/19/2018	07/15/2028
690742-AF-8	OWENS CORNING OC 3.4 08/15/26			2	2.C FE	1,105,324	110.3590	1,324,312	1,200,000	1,130,464		10,619			3.400	4.581	FA	15,413	40,800	07/19/2018	08/15/2026
693475-AT-2	PNC FINANCIAL SERVICES PNC 3.15 05/19/27			2	1.G FE	997,960	112.6860	1,126,859	1,000,000	998,625		191			3.150	3.174	MN	3,675	31,500	05/16/2017	05/19/2027
693506-BR-7	PPG INDUSTRIES INC PPG 2.8 08/15/29			2	1.G FE	1,994,640	109.4160	2,188,320	2,000,000	1,995,292		476			2.800	2.831	FA	21,156	56,000	08/06/2019	08/15/2029
694669-AA-0	PACIFIC NORTHWEST COMMUN PACINW 5.912 06/15/50				1.D FE	2,819,554	126.2190	3,048,194	2,415,000	2,805,541		(5,867)			5.912	4.872	JD	6,346	142,775	07/02/2018	06/15/2050
695156-AR-0	PACKAGING CORP OF AMERIC PKG 3.65 09/15/24			2	2.B FE	1,567,197	109.4800	1,696,938	1,550,000	1,558,070		(2,289)			3.650	3.481	MS	16,658	56,575	06/20/2018	09/15/2024
70213B-AB-7	PARTNERRE FINANCE B LLC PRE 3.7 07/02/29			2	1.G FE	1,995,660	114.6240	2,292,478	2,000,000	1,996,246		369			3.700	3.726	JJ	36,794	76,672	06/12/2019	07/02/2029
703481-AB-7	PATTERSON-UTI ENERGY INC PTEN 3.95 02/01/28			2	3.A FE	3,115,665	92.0000	2,990,000	3,250,000	3,141,061		12,776			3.950	4.508	FA	53,490	128,375	04/09/2019	02/01/2028
70432*-AA-9	PAYCHEX INC				2.A	2,000,000	109.3990	2,187,970	2,000,000	2,000,000					4.070	4.070	MS	24,420	81,400	03/13/2019	03/13/2026
709599-AN-4	PENSKE TRUCK LEASING/PTL PENSKE 4 1/4 01/17/23				2.B FE	1,002,540	107.2980	1,072,978	1,000,000	1,000,852		(391)			4.250	4.206	JJ	19,361	42,500	03/10/2016	01/17/2023
709599-AW-4	PENSKE TRUCK LEASING/PTL PENSKE 3.4 11/15/26			2	2.B FE	2,012,620	110.9740	2,219,488	2,000,000	2,010,243		(1,622)			3.400	3.300	MN	8,689	68,000	06/26/2019	11/15/2026
713448-EH-7	PEPSICO INC PEP 5 1/2 05/15/35				1.E FE	1,042,232	143.9680	1,439,676	1,000,000	1,038,815		(1,793)			5.500	5.115	MN	7,028	55,000	01/04/2019	05/15/2035
718172-AM-1	PHILIP MORRIS INTL INC PM 4 3/8 11/15/41				1.F FE	4,296,000	124.6100	4,984,388	4,000,000	4,283,844		(8,703)			4.375	3.876	MN	22,361	175,000	07/24/2019	11/15/2041

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718172-BQ-1	PHILIP MORRIS INTL INC PM 3 3/8 08/11/25			2	1.F FE	1,012,400	111.2580	1,112,579	1,000,000	1,006,248		(1,307)			3.375	3.221	FA	13,125	33,750	12/15/2015	08/11/2025
718546-AK-0	PHILLIPS 66 PSX 4.65 11/15/34			2	2.A FE	2,281,620	122.0060	2,440,126	2,000,000	2,260,840		(15,152)			4.650	3.426	MN	11,883	93,000	08/08/2019	11/15/2034
718549-AF-5	PHILLIPS 66 PARTNERS LP PSXP 3 3/4 03/01/28			2	2.C FE	944,020	107.9590	1,079,593	1,000,000	956,446		5,054			3.750	4.467	MS	12,500	37,500	06/18/2018	03/01/2028
72650R-BB-7	PLAINS ALL AMER PIPELINE PAA 2.85 01/31/23			2	3.A FE	734,648	103.6070	777,050	750,000	746,365		1,664			2.850	3.092	JJ	8,906	21,375	03/22/2013	01/31/2023
74005P-BQ-6	PRAXAIR INC LIN 3.2 01/30/26			2	1.F FE	510,630	111.7910	558,956	500,000	505,668		(1,074)			3.200	2.947	JJ	6,711	16,000	02/04/2016	01/30/2026
741503-AW-6	PRICELINE GROUP INC/THE BKNG 3.65 03/15/25			2	1.G FE	1,032,470	110.7480	1,107,481	1,000,000	1,016,957		(3,954)			3.650	3.191	MS	10,747	36,500	11/09/2016	03/15/2025
74275#-AA-7	PRISA II LHC PRISA II LHC 3.47 9/29/20			1	2.C IF	2,000,000	100.8680	2,017,366	2,000,000	2,000,000					3.470	3.470	FA	25,639		09/28/2020	11/17/2028
743315-AR-4	PROGRESSIVE CORP PGR 2.45 01/15/27				1.F FE	1,823,740	108.8560	2,177,114	2,000,000	1,869,023		19,048			2.450	3.669	JJ	22,594	49,000	07/19/2018	01/15/2027
74340X-BL-4	PROLOGIS LP PLD 4 3/8 02/01/29			2	1.G FE	2,992,939	122.0940	3,662,826	3,000,000	2,993,555		616			4.375	4.407	FA	54,688	65,625	02/10/2020	02/01/2029
743674-BD-4	PROTECTIVE LIFE PL 4.3 09/30/28			2	2.A FE	1,995,180	117.2580	2,345,164	2,000,000	1,996,215		403			4.300	4.329	MS	21,739	86,000	08/16/2018	09/30/2028
74432Q-CC-7	PRUDENTIAL FINANCIAL INC PRU 3.878 03/27/28			2	1.G FE	2,000,000	118.3830	2,367,664	2,000,000	2,000,000					3.878	3.878	MS	20,252	77,560	03/22/2018	03/27/2028
745332-BU-9	PUGET SOUND ENERGY INC PSD 5.483 06/01/35				1.F FE	759,923	135.5840	1,016,882	750,000	757,381		(332)			5.483	5.384	JD	3,427	41,123	05/04/2011	06/01/2035
747525-AU-7	QUALCOMM INC QCOM 3 1/4 05/20/27			2	1.G FE	1,994,760	113.3030	2,266,060	2,000,000	1,996,450		492			3.250	3.281	MN	7,403	65,000	05/19/2017	05/20/2027
74834L-AV-2	QUEST DIAGNOSTICS INC DGX 4 1/4 04/01/24			2	2.B FE	511,625	110.2460	551,232	500,000	504,310		(1,321)			4.250	3.944	AO	5,313	21,250	11/12/2014	04/01/2024
749685-AV-5	RPM INTERNATIONAL INC RPM 3 3/4 03/15/27			2	2.C FE	2,425,825	110.5820	2,764,543	2,500,000	2,445,533		7,551			3.750	4.152	MS	27,604	93,750	04/19/2018	03/15/2027
749685-AX-1	RPM INTERNATIONAL INC RPM 4.55 03/01/29			2	2.C FE	1,540,925	116.3930	1,745,891	1,500,000	1,536,365		(3,932)			4.550	4.179	MS	22,750	68,250	10/22/2019	03/01/2029
754730-AE-9	RAYMOND JAMES FINANCIAL RJF 3 5/8 09/15/26				2.A FE	998,410	114.4430	1,144,427	1,000,000	999,083		142			3.625	3.643	MS	10,674	36,250	07/07/2016	09/15/2026
75524R-AA-7	CITIZENS FINANCIAL GROUP CFG 4.15 09/28/22				2.B FE	982,940	105.2350	1,052,345	1,000,000	996,104		2,109			4.150	4.385	MS	10,721	41,500	12/04/2013	09/28/2022
75884R-AX-1	REGENCY CENTERS LP REG 4 1/8 03/15/28			2	2.A FE	998,370	114.1600	1,141,601	1,000,000	998,768		144			4.125	4.145	MS	12,146	41,250	02/28/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP REG 2.95 09/15/29			2	2.A FE	2,997,090	106.5970	3,197,907	3,000,000	2,997,481		278			2.950	2.961	MS	26,058	94,646	08/13/2019	09/15/2029
759351-AL-3	REINSURANCE GRP OF AMER RGA 4.7 09/15/23				2.A FE	2,069,080	110.7590	2,215,176	2,000,000	2,037,917		(13,035)			4.700	3.954	MS	27,678	94,000	07/11/2018	09/15/2023
759470-AX-5	RELIANCE INDUSTRIES LTD RILIN 3.667 11/30/27				2.B FE	1,911,120	112.2740	2,245,480	2,000,000	1,933,704		8,100			3.667	4.225	MN	6,315	73,340	02/08/2018	11/30/2027
760759-AM-2	REPUBLIC SERVICES INC RSG 4 3/4 05/15/23			2	2.B FE	572,174	109.2650	595,496	545,000	552,235		(3,186)			4.750	4.093	MN	3,308	26,673	12/06/2013	05/15/2023
760759-AT-7	REPUBLIC SERVICES INC RSG 3.95 05/15/28			2	2.B FE	1,479,030	117.5080	1,762,614	1,500,000	1,483,747		1,852			3.950	4.122	MN	7,571	59,250	05/03/2018	05/15/2028
76169#-AL-7	REYES HOLDINGS REYES HOLDINGS LLC				2.A PL	1,200,000	109.4930	1,313,915	1,200,000	1,200,000					4.410	4.410	JD	2,646	52,920	12/13/2018	12/13/2025
761713-BA-3	REYNOLDS AMERICAN INC BATSLN 5.7 08/15/35			2	2.B FE	3,143,920	126.2910	3,788,715	3,000,000	3,134,029		(6,304)			5.700	5.247	FA	64,600	171,000	06/13/2019	08/15/2035
776696-AE-6	ROPER TECHNOLOGIES INC ROP 3 1/8 11/15/22			2	2.A FE	975,970	104.4640	1,044,635	1,000,000	992,907		3,604			3.125	3.520	MN	3,993	31,250	12/16/2015	11/15/2022
776743-AG-1	ROPER TECHNOLOGIES INC ROP 2.95 09/15/29			2	2.A FE	997,830	109.6200	1,096,199	1,000,000	998,096		198			2.950	2.975	MS	8,686	31,057	08/19/2019	09/15/2029
77775*-BV-2	ROSENTHAL & ROSENTHAL INC ROSENTHAL & ROSENTHAL INC				2.B PL	1,000,000	105.1120	1,051,124	1,000,000	1,000,000					5.320	5.320	JJ	22,314	53,200	01/31/2019	01/31/2026
778296-AA-1	ROSS STORES INC ROST 3 3/8 09/15/24			2	2.A FE	1,124,086	106.9810	1,187,486	1,110,000	1,116,337		(1,698)			3.375	3.200	MS	11,031	37,463	02/18/2016	09/15/2024
78516F-AA-7	SABAL TRAIL TRANS SABALT 4.246 05/01/28			2	2.A FE	2,500,000	115.8040	2,895,110	2,500,000	2,500,000					4.246	4.246	MN	17,692	106,150	04/26/2018	05/01/2028
806851-AG-6	SCHLUMBERGER HLDGS CORP SLB 4 12/21/25			2	2.A FE	5,551,090	113.6800	6,252,384	5,500,000	5,540,960		(8,376)			4.000	3.816	JD	6,111	220,000	06/17/2019	12/21/2025
808513-AM-7	CHARLES SCHWAB CORP SCHW 3.45 02/13/26			2	1.F FE	996,190	112.9860	1,129,864	1,000,000	997,910		367			3.450	3.495	FA	13,225	34,500	11/09/2015	02/13/2026
824348-AW-6	SHERWIN-WILLIAMS CO SHW 3.45 06/01/27			2	2.C FE	1,920,160	113.4570	2,269,132	2,000,000	1,939,499		8,124			3.450	3.989	JD	5,750	69,000	07/19/2018	06/01/2027
824348-BB-1	SHERWIN-WILLIAMS CO SHW 4.2 01/15/22			2	2.C FE	785,172	102.9430	772,070	750,000	756,996		(8,602)			4.200	2.999	JJ	14,525	31,500	08/09/2017	01/15/2022
824348-BJ-4	SHERWIN-WILLIAMS CO SHW 2.95 08/15/29			2	2.C FE	1,993,340	110.1940	2,203,880	2,000,000	1,994,119		587			2.950	2.989	FA	22,289	57,197	08/12/2019	08/15/2029
82669G-AS-3	SIGNATURE BANK SIGNATURE BANK			2	2.B FE	1,000,000	101.1760	1,011,761	1,000,000	1,000,000					5.300	5.294	AO	10,600	53,000	04/19/2016	04/22/2026
832248-BB-3	SMITHFIELD FOODS INC SFD 5.2 04/01/29			2	2.C FE	994,920	119.2000	1,191,995	1,000,000	995,630		413			5.200	5.266	AO	13,000	52,000	03/27/2019	04/01/2029
832696-AK-4	JM SMUCKER CO SJM 3 1/2 03/15/25				2.B FE	1,000,200	111.2670	1,112,668	1,000,000	1,000,118		(26)			3.500	3.497	MS	10,306	35,000	12/14/2015	03/15/2025
832696-AM-0	JM SMUCKER CO SJM 4 1/4 03/15/35				2.B FE	3,000,991	123.1130	3,693,396	3,000,000	3,001,077		(57)			4.250	4.247	MS	37,542	127,500	06/13/2019	03/15/2035
835495-AK-8	SONOCO PRODUCTS CO SON 4 3/8 11/01/21			2	2.B FE	901,154	102.0540	892,976	875,000	876,916		(3,111)			4.375	4.000	MN	6,380	38,281	11/17/2011	11/01/2021
842400-EB-5	SOUTHERN CAL EDISON EIX 6.65 04/01/29				2.B FE	868,898	125.6190	942,142	750,000	818,467		(6,477)			6.650	5.271	AO	12,469	49,875	04/28/2011	04/01/2029
8447HB-AC-6	SOUTHTRUST BANK WFC 6.565 12/15/27				2.A FE	1,077,740	125.8760	1,258,762	1,000,000	1,041,710		(4,741)			6.565	5.827	JD	2,918	65,650	05/10/2011	12/15/2027
8447HB-AE-2	SOUTHTRUST BANK WFC 6 1/8 01/09/28				1.F FE	704,438	123.0830	816,042	663,000	685,177		(2,521)			6.125	5.543	JJ	19,402	40,609	06/01/2011	01/09/2028
84610W-AB-1	LIFESTORAGE LP LSI 3 1/2 07/01/26			2	2.B FE	997,560	113.0390	1,130,389	1,000,000	998,563		233			3.500	3.529	JJ	17,500	35,000	06/15/2016	07/01/2026
84756N-AF-6	SPECTRA ENERGY PARTNERS ENBCN 3 1/2 03/15/25			2	2.A FE	1,936,490	109.7450	2,194,896	2,000,000	1,968,617		6,609			3.500	3.903	MS	20,611	70,000	05/26/2017	03/15/2025
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28				2.A FE	2,136,911	92.5430	1,965,863	2,124,272	2,134,698		(976)			4.100	4.033	AO	21,774	87,095	07/19/2018	10/01/2029
85205T-AG-5	SPIRIT AEROSYSTEMS INC SPR 3.85 06/15/26			2	3.C FE	999,240	104.0000	1,040,000	1,000,000	999,560		71			3.850	3.859	JD	1,818	38,500	05/24/2016	06/15/2026
854502-AH-4	STANLEY BLACK & DECKER I SWK 4 1/4 11/15/28			2	1.G FE	2,997,780	121.8660	3,655,977	3,000,000	2,998,210		188			4.250	4.259	MN	16,292	127,500	10/30/2018	11/15/2028
86668@-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29				1.G PL	930,894	85.8970	799,608	930,894	930,894					4.180	4.180	JD	1,729	28,584	06/11/2020	06/15/2029
86787E-AN-7	SUNTRUST BANK TFC 2 3/4 05/01/23			2	1.F FE	685,062	105.3180	737,225	700,000	696,085		1,597			2.750	3.000	MN	3,208	19,250	05/22/2013	05/01/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87233Q-AA-6	TC PIPELINES LP TCP 4.65 06/15/21			2	2.B FE	838,784	100.5920	804,739	800,000	801,057		(4,850)			4.650	4.021	JD	1,653	37,200	11/17/2011	06/15/2021
87236Y-AF-5	TD AMERITRADE HOLDING CO AMTD 3.3 04/01/27			2	1.F FE	997,920	112.0400	1,120,401	1,000,000	998,602		198			3.300	3.325	AO	8,250	33,000	04/24/2017	04/01/2027
875484-AJ-6	TANGER PROPERTIES LP SKT 3 1/8 09/01/26			2	2.B FE	996,050	102.7790	1,027,790	1,000,000	997,634		376			3.125	3.171	MS	10,417	31,250	08/01/2016	09/01/2026
883556-BF-8	THERMO FISHER SCIENTIFIC TMO 4.15 02/01/24			2	2.A FE	750,376	110.5650	829,238	750,000	750,150		(45)			4.150	4.143	FA	12,969	31,125	12/06/2013	02/01/2024
88428L-AA-0	THIRD POINT RE USA HOLDI TPRE 7 02/13/25				2.C FE	2,030,000	105.0000	2,100,000	2,000,000	2,021,814		(4,467)			7.000	6.692	FA	53,667	140,000	02/08/2019	02/13/2025
884903-BV-6	THOMSON REUTERS CORP TRICN 3.35 05/15/26			2	2.B FE	995,700	111.9500	1,119,495	1,000,000	997,517		415			3.350	3.401	MN	4,281	33,500	05/02/2016	05/15/2026
886546-AB-6	TIFFANY & CO TIF 3.8 10/01/24			2	2.B FE	1,019,840	109.5080	1,095,079	1,000,000	1,009,178		(2,413)			3.800	3.520	AO	9,500	38,000	04/11/2016	10/01/2024
88732J-AJ-7	TIME WARNER CABLE LLC TWC 6.55 05/01/37				2.C FE	212,782	136.4460	272,891	200,000	211,889		(421)			6.550	5.975	MN	2,183	13,100	10/10/2018	05/01/2037
891027-AS-3	TORCHMARK CORP GL 4.55 09/15/28			2	2.A FE	3,090,130	119.8540	3,595,623	3,000,000	3,077,028		(9,038)			4.550	4.135	MS	40,192	136,500	06/25/2019	09/15/2028
891906-AF-6	TOTAL SYSTEM SERVICES IN GPN 4.45 06/01/28			2	2.C FE	997,560	118.5210	1,185,212	1,000,000	998,123		209			4.450	4.480	JD	3,708	44,500	05/09/2018	06/01/2028
902494-BC-6	TYSON FOODS INC TSN 3.55 06/02/27			2	2.B FE	1,996,660	113.8620	2,277,238	2,000,000	1,997,723		310			3.550	3.570	JD	5,719	71,000	05/23/2017	06/02/2027
902494-BK-8	TYSON FOODS INC TSN 4.35 03/01/29			2	2.B FE	999,820	121.1090	1,211,087	1,000,000	999,862		14			4.350	4.352	MS	14,500	43,500	02/13/2019	03/01/2029
904311-AA-5	UNDER ARMOUR INC UA 3 1/4 06/15/26			2	4.A FE	1,002,820	100.0000	1,000,000	1,000,000	1,001,693		(289)			3.250	3.215	JD	1,444	32,500	10/11/2016	06/15/2026
904764-BC-0	UNILEVER CAPITAL CORP UNANA 3 1/2 03/22/28			2	1.E FE	2,954,670	116.1310	3,483,927	3,000,000	2,965,644		4,082			3.500	3.682	MS	28,875	105,000	03/19/2018	03/22/2028
907818-CS-5	UNION PACIFIC CORP UNP 5 3/8 06/01/33				2.A FE	608,214	129.4710	776,828	600,000	605,741		(321)			5.375	5.269	JD	2,688	32,250	05/03/2011	06/01/2033
907818-DU-9	UNION PACIFIC CORP UNP 4 3/4 12/15/43			2	2.A FE	535,620	125.8100	629,050	500,000	534,144		(892)			4.750	4.274	JD	1,056	23,750	04/11/2019	12/15/2043
907818-EV-6	UNION PACIFIC CORP UNP 4 3/8 09/10/38			2	2.A FE	1,996,980	124.3370	2,486,742	2,000,000	1,997,560		90			4.375	4.385	MS	26,979	87,500	06/06/2018	09/10/2038
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31				2.B FE	2,599,170	98.0120	2,547,496	2,599,170	2,599,170					4.550	4.550	FA	41,392	118,262	02/04/2019	08/25/2031
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28				2.A FE	841,414	92.5530	778,756	841,414	841,414					3.100	3.100	AO	6,086	26,084	09/13/2016	10/07/2028
91159H-HM-5	US BANCORP USB 3.1 04/27/26			2	1.G FE	999,230	111.3590	1,113,586	1,000,000	999,561		75			3.100	3.109	AO	5,511	31,000	04/21/2016	04/27/2026
91159H-HR-4	US BANCORP USB 3.15 04/27/27			2	1.E FE	999,400	112.1890	1,121,889	1,000,000	999,599		56			3.150	3.157	AO	5,600	31,500	04/24/2017	04/27/2027
913017-BP-3	UNITED TECHNOLOGIES CORP RTX 6 1/8 07/15/38				2.A FE	897,458	148.2040	1,111,526	750,000	870,726		(4,327)			6.125	4.761	JJ	21,182	45,938	11/14/2013	07/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC UNH 5.7 10/15/40			2	1.G FE	840,180	150.0270	1,125,203	750,000	825,803		(2,324)			5.700	4.885	AO	9,025	42,750	11/01/2013	10/15/2040
91324P-DT-6	UNITEDHEALTH GROUP INC UNH 3 1/2 08/15/39			2	1.G FE	4,494,480	118.0540	5,312,426	4,500,000	4,494,819		214			3.500	3.508	FA	59,500	166,250	07/24/2019	08/15/2039
91913Y-AU-4	VALERO ENERGY CORP VLO 3.4 09/15/26			2	2.B FE	996,550	109.3840	1,093,836	1,000,000	997,892		329			3.400	3.441	MS	10,011	34,000	09/07/2016	09/15/2026
91914J-AA-0	VALERO ENERGY PARTNERS VLO 4 3/8 12/15/26			2	2.B FE	3,175,860	115.7750	3,473,235	3,000,000	3,143,296		(22,609)			4.375	3.440	JD	5,833	131,250	08/14/2019	12/15/2026
92277G-AU-1	VENTAS REALTY LP VTR 3 01/15/30			2	2.A FE	1,990,120	107.4680	2,149,366	2,000,000	1,991,211		829			3.000	3.056	JJ	27,667	54,000	08/12/2019	01/15/2030
92343V-CV-4	VERIZON COMMUNICATIONS VZ 4.272 01/15/36				2.A FE	3,400,440	123.7390	3,712,164	3,000,000	3,378,450		(19,291)			4.272	3.208	JJ	59,096	128,160	11/06/2019	01/15/2036
92343V-EK-6	VERIZON COMMUNICATIONS VZ 6.8 05/01/29				2.A FE	830,188	134.0390	829,701	619,000	785,606		(17,267)			6.800	3.109	MN	7,015	42,092	05/08/2018	05/01/2029
92345Y-AF-3	VERISK ANALYTICS INC VRSK 4 1/8 03/15/29			2	2.B FE	2,983,890	119.5340	3,586,014	3,000,000	2,986,369		1,366			4.125	4.191	MS	36,438	123,750	02/27/2019	03/15/2029
927804-FU-3	VIRGINIA ELEC & POWER CO D 3.15 01/15/26			2	1.F FE	999,910	110.5730	1,105,727	1,000,000	999,952		9			3.150	3.151	JJ	14,525	31,500	01/12/2016	01/15/2026
92826C-AD-4	VISA INC V 3.15 12/14/25			2	1.D FE	999,490	112.1120	1,121,122	1,000,000	999,728		50			3.150	3.156	JD	1,488	31,500	12/10/2015	12/14/2025
92826C-AE-2	VISA INC V 4.15 12/14/35			2	1.D FE	3,088,740	129.7720	3,893,151	3,000,000	3,080,588		(4,083)			4.150	3.905	JD	5,879	124,500	12/13/2018	12/14/2035
929160-AT-6	VULCAN MATERIALS CO VMC 3.9 04/01/27			2	2.B FE	1,035,400	113.8680	1,138,678	1,000,000	1,023,635		(3,482)			3.900	3.461	AO	9,750	39,000	06/12/2017	04/01/2027
92936U-AE-9	WP CAREY INC WPC 4 1/4 10/01/26			2	2.B FE	997,540	115.0370	1,150,368	1,000,000	998,484		228			4.250	4.280	AO	10,625	42,500	09/09/2016	10/01/2026
92936U-AF-6	WP CAREY INC WPC 3.85 07/15/29			2	2.B FE	1,977,520	114.5460	2,290,920	2,000,000	1,980,481		1,895			3.850	3.986	JJ	35,506	83,631	06/10/2019	07/15/2029
931142-DK-6	WAL-MART STORES INC WMT 4 3/4 10/02/43			2	1.C FE	2,265,710	136.3890	2,727,788	2,000,000	2,235,867		(6,537)			4.750	3.948	AO	23,486	95,000	11/10/2016	10/02/2043
94106L-BE-8	WASTE MANAGEMENT INC WM 3.15 11/15/27			2	2.A FE	2,390,175	112.5040	2,812,588	2,500,000	2,417,532		10,363			3.150	3.698	MN	10,063	78,750	04/11/2018	11/15/2027
95040Q-AC-8	WELLTOWER INC WELL 4 1/4 04/01/26			2	2.A FE	992,270	116.4110	1,164,108	1,000,000	995,586		734			4.250	4.345	AO	10,625	42,500	02/23/2016	04/01/2026
95040Q-AJ-3	WELLTOWER INC WELL 3.1 01/15/30			2	2.A FE	1,996,320	108.8110	2,176,226	2,000,000	1,996,706		307			3.100	3.121	JJ	28,589	56,144	08/08/2019	01/15/2030
959802-AX-7	WESTERN UNION CO/THE WU 4 1/4 06/09/23			2	2.B FE	1,998,400	108.0770	2,161,532	2,000,000	1,999,174		315			4.250	4.268	JD	5,194	85,000	06/06/2018	06/09/2023
96145D-AH-8	WESTROCK CO WRK 4 03/15/28			2	2.B FE	996,309	115.5090	1,155,087	1,000,000	996,982		354			4.000	4.049	MS	11,778	40,000	02/20/2019	03/15/2028
962166-BX-1	WEYERHAEUSER CO WY 4 11/15/29			2	2.B FE	2,983,860	117.6180	3,528,543	3,000,000	2,986,047		1,283			4.000	4.063	MN	15,333	120,000	02/22/2019	11/15/2029
96949L-AB-1	WILLIAMS PARTNERS LP WMB 4 09/15/25			2	2.B FE	1,029,390	112.6250	1,126,250	1,000,000	1,017,357		(3,525)			4.000	3.576	MS	11,778	40,000	05/26/2017	09/15/2025
980745-F@-7	WOODWARD GOVERNOR COMPANY WOODWARD INC				2.C	1,000,000	107.5170	1,075,172	1,000,000	1,000,000					4.270	4.270	MN	3,677	42,700	05/31/2018	05/30/2025
981811-AE-2	WORTHINGTON INDUSTRIES WOR 4.55 04/15/26				2.B FE	1,007,860	111.5410	1,115,414	1,000,000	1,005,703		(938)			4.550	4.428	AO	9,606	45,500	07/19/2018	04/15/2026
98389B-AR-1	XCEL ENERGY INC XEL 3.3 06/01/25			2	2.A FE	1,006,850	108.7640	1,087,635	1,000,000	1,003,325		(785)			3.300	3.209	JD	2,750	33,000	03/03/2016	06/01/2025
98419M-AB-6	XYLEM INC XYL 4 7/8 10/01/21				2.B FE	796,095	103.0470	772,850	750,000	755,059		(6,529)			4.875	3.952	AO	9,141	36,563	12/04/2013	10/01/2021
984851-AD-7	YARA INTERNATIONAL ASA YARNO 3.8 06/06/26			2	2.B FE	1,959,030	110.5000	2,210,000	2,000,000	1,971,789		4,522			3.800	4.091	JD	5,278	76,000	03/20/2018	06/06/2026
984851-AF-2	YARA INTERNATIONAL ASA YARNO 4 3/4 06/01/28			2	2.B FE	498,740	118.3750	591,876	500,000	499,011		109			4.750	4.782	JD	1,979	23,750	05/24/2018	06/01/2028
98978V-AB-9	ZOETIS INC ZTS 3 1/4 02/01/23			2	2.B FE	937,670	105.2490	1,052,491	1,000,000	983,725		7,342			3.250	4.073	FA	13,542	32,500	12/05/2013	02/01/2023
L9082*-AN-9	TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA				2.A PL	2,000,000	104.3700	2,087,399	2,000,000	2,000,000					5.720	5.720	MN	10,169	114,400	05/29/2018	05/29/2025
008474-C#-3	AGNICO-EAGLE MINES LTD AGNICO MINES LIMITED		A		2.B FE	1,000,000	110.0310	1,100,315	1,000,000	1,000,000					4.420	4.420	JD	246	44,200	06/29/2017	06/29/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27		A		1.F FE	1,652,034	97.5000	1,870,166	1,918,118	1,705,630		22,933			3.600	6.277	MS	20,332	60,594	07/02/2018	09/15/2027
015644-A#-4	ALGOMA CENTRAL CORPORATION ALGOMA CENTR CRP 3.37 12/10/27		A	1	2.B Z	2,000,000	101.0430	2,020,853	2,000,000	2,000,000					3.370	3.370	JD	3,932		12/10/2020	12/10/2027
01626P-AH-9	ALIMENTATION COUCHE-TARD ATDBCN 3.55 07/26/27		A	2	2.B FE	1,907,800	112.5000	2,250,000	2,000,000	1,929,493		9,154			3.550	4.169	JJ	30,569	71,000	07/19/2018	07/26/2027
06849V-AA-1	BARRICK GOLD FINANCE CO ABXCN 5.8 11/15/34		A		2.B FE	1,032,520	128.2420	1,282,415	1,000,000	1,023,964		(1,123)			5.800	5.550	MN	7,411	58,000	06/01/2011	11/15/2034
112585-AH-7	BROOKFIELD ASSET MAN INC BAMACN 4 01/15/25		A	2	1.G FE	978,290	110.6380	1,106,382	1,000,000	989,315		2,375			4.000	4.291	JJ	18,444	40,000	12/15/2015	01/15/2025
11271L-AD-4	BROOKFIELD FINANCE INC BAMACN 4.85 03/29/29		A	2	1.G FE	1,996,420	122.1260	2,442,514	2,000,000	1,997,184		272			4.850	4.871	MS	24,789	97,000	01/24/2019	03/29/2029
136375-BZ-4	CANADIAN NATL RAILWAY CNRCN 4 1/2 11/07/43		A	2	1.F FE	2,048,395	130.6880	2,332,775	1,785,000	2,037,653		(7,284)			4.500	3.575	MN	12,049	80,325	06/28/2019	11/07/2043
136385-AX-9	CANADIAN NATL RESOURCES CNQCN 3.85 06/01/27		A	2	2.B FE	996,960	112.1250	1,121,250	1,000,000	997,919		281			3.850	3.887	JD	3,208	38,500	05/23/2017	06/01/2027
13645R-AY-0	CANADIAN PACIFIC RR CO CP 4 06/01/28		A	2	2.A FE	1,998,160	117.0660	2,341,320	2,000,000	1,998,600		159			4.000	4.011	JD	6,667	80,000	05/14/2018	06/01/2028
292505-AG-9	ENCANA CORP OVV 6 1/2 02/01/38		A		3.A FE	3,417,840	111.1250	3,333,750	3,000,000	3,393,688		(13,867)			6.500	5.321	FA	81,250	195,000	03/13/2019	02/01/2038
496902-AQ-0	KINROSS GOLD CORP KCN 4 1/2 07/15/27		A	2	2.C FE	975,624	115.9700	1,159,700	1,000,000	981,282		2,381			4.500	4.837	JJ	20,750	45,000	07/16/2018	07/15/2027
559222-AR-5	MAGNA INTERNATIONAL INC MGCN 4.15 10/01/25		A	2	1.G FE	1,016,370	114.6140	1,146,138	1,000,000	1,008,536		(1,692)			4.150	3.942	AO	10,375	41,500	12/14/2015	10/01/2025
56501R-AC-0	MANULIFE FINANCIAL CORP MFCCN 4.15 03/04/26		A		1.G FE	997,570	116.2990	1,162,985	1,000,000	998,618		235			4.150	4.180	MS	13,488	41,500	03/01/2016	03/04/2026
67077M-AJ-7	POTASH CORP-SASKATCHEWAN NTRCN 3.15 10/01/22		A	2	2.B FE	750,800	104.1450	781,090	750,000	750,312		(185)			3.150	3.123	AO	5,906	23,625	04/10/2018	10/01/2022
67077M-AT-5	POTASH CORP-SASKATCHEWAN NTRCN 4.2 04/01/29		A	2	2.B FE	1,993,540	119.6600	2,393,204	2,000,000	1,994,485		548			4.200	4.240	AO	21,000	84,000	03/20/2019	04/01/2029
716442-AH-1	PETRO-CANADA SUCN 5.35 07/15/33		A		2.A FE	1,141,720	122.2580	1,222,578	1,000,000	1,129,144		(7,782)			5.350	4.028	JJ	24,669	53,500	05/07/2019	07/15/2033
775109-BF-7	ROGERS COMMUNICATIONS IN RCICN 2.9 11/15/26		A	2	2.A FE	983,540	110.6600	1,106,598	1,000,000	989,761		1,567			2.900	3.092	MN	3,706	29,000	11/01/2016	11/15/2026
867229-AD-8	SUNCOR ENERGY INC SUCN 5.95 12/01/34		A		2.A FE	2,128,171	130.7440	2,484,128	1,900,000	2,106,882		(10,199)			5.950	4.864	JD	9,421	113,050	11/02/2018	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED TCKBCN 6 1/8 10/01/35		A		2.C FE	786,795	128.9150	966,860	750,000	777,942		(1,178)			6.125	5.747	AO	11,484	45,938	06/14/2011	10/01/2035
87971M-BD-4	TELUS CORP TCN 2.8 02/16/27		A	2	2.A FE	991,890	109.2710	1,092,712	1,000,000	994,928		747			2.800	2.891	FA	10,500	28,000	09/14/2016	02/16/2027
893526-DM-2	TRANSCANADA PIPELINES TRPCN 2 1/2 08/01/22		A		2.A FE	710,933	103.2570	774,429	750,000	742,405		4,608			2.500	3.161	FA	7,813	18,750	06/11/2013	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES TRPCN 5.85 03/15/36		A		2.A FE	2,275,960	134.1910	2,683,810	2,000,000	2,257,679		(11,437)			5.850	4.658	MS	34,450	117,000	05/09/2019	03/15/2036
941053-AH-3	WASTE CONNECTIONS INC WCNCN 4 1/4 12/01/28		A	2	2.A FE	1,997,040	118.8570	2,377,130	2,000,000	1,997,599		250			4.250	4.268	JD	7,083	85,000	11/06/2018	12/01/2028
98417E-AC-4	GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37				2.A FE	1,098,180	134.8340	1,348,341	1,000,000	1,092,551		(3,099)			6.900	6.019	MN	8,817	69,000	02/01/2019	11/15/2037
98417E-AK-6	GLENCORE FINANCE CANADA GLENLN 4.95 11/15/21		A		2.A FE	521,100	103.2480	516,242	500,000	502,257		(2,487)			4.950	4.416	MN	3,163	24,750	01/05/2012	11/15/2021
00131L-AF-2	AIA GROUP LTD AIA 3.9 04/06/28		D	2	1.F FE	2,990,640	114.0600	3,421,785	3,000,000	2,992,851		835			3.900	3.938	AO	27,625	117,000	03/27/2018	04/06/2028
00185A-AK-0	AON PLC AON 3 7/8 12/15/25		D	2	2.A FE	999,720	114.1210	1,141,209	1,000,000	999,820		32			3.875	3.879	JD	1,722	38,750	02/23/2016	12/15/2025
00205G-AD-9	APT PIPELINES LTD APAAU 4 1/4 07/15/27		D	2	2.B FE	993,050	113.6470	1,136,470	1,000,000	995,208		621			4.250	4.335	JJ	19,597	42,500	03/16/2017	07/15/2027
00913R-AD-8	AIR LIQUIDE FINANCE AIFP 2 1/2 09/27/26		D	2	1.G FE	498,110	108.8320	544,160	500,000	498,858		183			2.500	2.543	MS	3,264	12,500	09/22/2016	09/27/2026
01273P-AB-8	ALBEMARLE WOD PTY LTD ALB 3.45 11/15/29		D	2	2.C FE	997,313	106.6250	1,066,253	1,000,000	997,455		142			3.450	3.484	MN	4,408	17,250	07/23/2020	11/15/2029
01609W-AT-9	ALIBABA GROUP HOLDING BABA 3.4 12/06/27		D	2	1.E FE	1,926,380	111.7370	2,234,730	2,000,000	1,945,352		6,759			3.400	3.853	JD	4,722	68,000	02/06/2018	12/06/2027
01609W-AU-6	ALIBABA GROUP HOLDING BABA 4 12/06/37		D	2	1.E FE	1,044,120	117.8160	1,178,162	1,000,000	1,041,575		(1,818)			4.000	3.661	JD	2,778	40,000	07/24/2019	12/06/2037
01959E-AC-2	ALLIED WORLD ASSURANCE AWH 4.35 10/29/25		C	2	2.B FE	986,320	108.8880	1,088,876	1,000,000	992,617		1,340			4.350	4.522	AO	7,492	43,500	11/12/2015	10/29/2025
02343U-AG-0	AMCOR FINANCE USA INC AMCR 3 5/8 04/28/26		C	2	2.B FE	999,868	111.4910	1,114,905	1,000,000	999,902		34			3.625	3.627	AO	6,344	18,125	06/01/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC AMCR 4 1/2 05/15/28		C	2	2.B FE	1,498,444	119.0550	1,785,821	1,500,000	1,498,560		115			4.500	4.515	MN	8,625	33,750	06/01/2020	05/15/2028
02364W-BD-6	AMERICA MOVIL SAB DE CV AMXLMM 3 1/8 07/16/22		D		2.A FE	928,530	104.0060	1,040,057	1,000,000	985,287		9,063			3.125	4.120	JJ	14,323	31,250	12/05/2013	07/16/2022
034863-AG-5	ANGLO AMERICAN CAPITAL AALLN 4 1/8 09/27/22		D		2.B FE	839,568	105.3750	843,000	800,000	808,346		(4,579)			4.125	3.501	MS	8,617	33,000	05/08/2013	09/27/2022
034863-AR-1	ANGLO AMERICAN CAPITAL AALLN 4 3/4 04/10/27		D		2.B FE	770,498	118.4950	888,713	750,000	766,646		(2,263)			4.750	4.342	AO	8,016	35,625	04/05/2019	04/10/2027
034863-AU-4	ANGLO AMERICAN CAPITAL AALLN 4 1/2 03/15/28		D	2	2.B FE	1,964,680	117.6830	2,353,666	2,000,000	1,970,629		3,348			4.500	4.743	MS	26,500	90,000	03/07/2019	03/15/2028
03835V-AD-8	DELPHI AUTOMOTIVE PLC APTV 4 1/4 01/15/26		D	2	2.B FE	1,037,400	115.4050	1,154,051	1,000,000	1,021,994		(4,111)			4.250	3.745	JJ	19,597	42,500	01/11/2017	01/15/2026
03835V-AG-1	APTIV PLC APTV 4.35 03/15/29		C	2	2.B FE	1,997,580	115.2720	2,305,446	2,000,000	1,997,944		204			4.350	4.365	MS	25,617	87,000	02/28/2019	03/15/2029
04530D-AD-4	ASPEN INSURANCE HLDG LTD AHL 4.65 11/15/23		D		2.B FE	1,066,160	106.9880	1,069,875	1,000,000	1,030,853		(10,041)			4.650	3.511	MN	5,942	46,500	04/20/2017	11/15/2023
04965D-A*-7	ATRESMEDIA CORPORACION DE MEDI		D		2.C	1,000,000	104.9490	1,049,489	1,000,000	1,000,000					4.480	4.480	JJ	21,156	44,800	07/11/2018	07/11/2023
05253J-AL-5	AUST & NZ BANKING GRP NY ANZ 3.7 11/16/25		D		1.D FE	1,027,870	114.5910	1,145,907	1,000,000	1,014,944		(2,777)			3.700	3.365	MN	4,625	37,000	01/05/2016	11/16/2025
05530Q-AK-6	BAT INTL FINANCE PLC BATSLN 3.95 06/15/25		D		2.B FE	1,005,840	112.2400	1,122,397	1,000,000	1,002,881		(582)			3.950	3.879	JD	1,756	39,500	06/11/2015	06/15/2025
056752-AL-2	BAIDU INC BIDU 4 3/8 03/29/28		D	2	1.G FE	2,982,960	115.1070	3,453,210	3,000,000	2,986,937		1,498			4.375	4.446	MS	33,542	131,250	03/22/2018	03/29/2028
067316-AD-1	BACARDI LTD BACARD 2 3/4 07/15/26		D	2	2.C FE	996,270	104.1920	1,041,916	1,000,000	997,808		361			2.750	2.793	JJ	12,681	27,500	07/07/2016	07/15/2026
111021-AL-5	BRITISH TELECOM PLC BRITEL 5 1/8 12/04/28		D	2	2.B FE	2,987,700	123.1770	3,695,306	3,000,000	2,989,764		1,021			5.125	5.178	JD	11,531	153,750	11/29/2018	12/04/2028
12563U-AB-3	CK HUTCHISON INTL 17 LTD CKHH 3 1/2 04/05/27		D		1.F FE	998,150	110.4600	1,104,602	1,000,000	998,773		172			3.500	3.522	AO	8,361	35,000	04/28/2017	04/05/2027
23291K-AJ-4	DH EUROPE FINANCE II DHR 3 1/4 11/15/39		D	2	2.A FE	3,992,360	113.8940	4,555,768	4,000,000	3,992,701		299			3.250	3.263	MN	16,611	132,889	10/29/2019	11/15/2039
25156P-BA-0	DEUTSCHE TELEKOM INT FIN DT 3.6 01/19/27		D	2	2.B FE	998,750	112.0070	1,120,070	1,000,000	999,191		118			3.600	3.615	JJ	16,200	36,000	01/09/2017	01/19/2027
26874R-AE-8	ENI SPA ENIIM 4 3/4 09/12/28		D		2.A FE	3,114,930	122.3160	3,669,486	3,000,000	3,097,191		(10,473)			4.750	4.252	MS	43,146	142,500	04/09/2019	09/12/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278G-AA-6	ENEL FINANCE INTL ENELIM 3 5/8 05/25/27		D		2.A FE	989,900	112.8750	1,128,750	1,000,000	993,113		936			3.625	3.747	MN	3,625	36,250	05/22/2017	05/25/2027
30217A-AB-9	EXPERIAN FINANCE PLC EXPNLN 4 1/4 02/01/29		D	2	2.A FE	2,997,570	120.3990	3,611,964	3,000,000	2,997,964		207			4.250	4.260	FA	53,125	127,500	01/24/2019	02/01/2029
35802X-AJ-2	FRESENIUS MED CARE II FMEGR 4 3/4 10/15/24		D	2	2.C FE	1,031,350	110.6250	1,106,250	1,000,000	1,019,304		(4,942)			4.750	4.160	AO	10,028	47,500	06/20/2018	10/15/2024
40049J-BB-2	GRUPO TELEVISA SAB TELVIS 4 5/8 01/30/26		D	2	2.A FE	2,044,120	112.4370	2,248,740	2,000,000	2,030,846		(5,615)			4.625	4.269	JJ	38,799	92,500	07/19/2018	01/30/2026
423012-AF-0	HEINEKEN NV HEIANA 3 1/2 01/29/28		D	2	2.A FE	2,410,750	113.4230	2,835,570	2,500,000	2,431,132		8,283			3.500	3.950	JJ	36,944	87,500	06/20/2018	01/29/2028
43761A-D#-0	HOMESERVE PLC HOMESERVE 3.34		D		2.B	2,000,000	101.9880	2,039,767	2,000,000	2,000,000					3.340	3.340	FA	24,308		08/20/2020	08/20/2027
44962L-AF-4	IHS MARKIT LTD INFO 4 3/4 08/01/28		D	2	3.A FE	999,510	122.8750	1,228,750	1,000,000	999,620		41			4.750	4.756	FA	19,792	47,500	07/20/2018	08/01/2028
44962L-AJ-6	IHS MARKIT LTD INFO 4 1/4 05/01/29		D	2	3.A FE	497,110	120.3750	601,875	500,000	497,537		241			4.250	4.321	MN	3,542	21,250	04/03/2019	05/01/2029
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33		D		1.F PL	461,603	87.4160	403,514	461,603	461,603					3.870	3.889	MJSD	546	22,330	09/20/2019	05/20/2033
46128M-AJ-0	INVERSIONES CMPC SA CMPCCI 4 3/8 04/04/27		D		2.C FE	996,390	114.0260	1,140,256	1,000,000	997,560		332			4.375	4.420	AO	10,573	43,750	03/30/2017	04/04/2027
46132F-AD-2	INVESCO FINANCE PLC IVZ 3 3/4 01/15/26		C		2.A FE	891,950	112.6580	980,125	870,000	882,220		(2,185)			3.750	3.444	JJ	15,044	32,625	03/07/2016	01/15/2026
478375-AR-9	JOHNSON CONTROLS INTL PL JCI 3.9 02/14/26		C	2	2.B FE	368,352	113.9390	415,879	365,000	366,989		(363)			3.900	3.777	FA	5,417	14,235	12/28/2016	02/14/2026
494386-AB-1	KIMBERLY-CLARK DE MEXICO KCMA 3.8 04/08/24		D		2.A FE	1,002,540	107.7500	1,077,500	1,000,000	1,001,129		(319)			3.800	3.763	AO	8,761	38,000	02/17/2016	04/08/2024
62947Q-AY-4	NXP BV/NXP FUNDING LLC NXPI 5.55 12/01/28		D	2	2.C FE	1,812,045	127.2690	2,227,201	1,750,000	1,802,518		(5,655)			5.550	5.064	JD	8,094	97,125	04/05/2019	12/01/2028
63254A-AP-3	NATIONAL AUSTRALIA BK/NY NAB 3 3/8 01/14/26		D		1.D FE	992,280	112.8040	1,128,038	1,000,000	995,782		754			3.375	3.467	JJ	15,656	33,750	01/06/2016	01/14/2026
65120F-AC-8	NEWCREST FINANCE PTY LTD NCMAU 4.2 10/01/22		D		2.B FE	1,009,720	104.5990	1,045,991	1,000,000	1,004,034		(2,185)			4.200	3.959	AO	10,500	42,000	04/18/2018	10/01/2022
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR		D		2.C PL	413,829	88.4630	469,753	531,014	418,427		4,603	117,190		4.750	4.749	JJ	11,140	23,902	12/21/2015	01/22/2028
75625Q-AE-9	RECKITT BENCKISER TSY RBLN 3 06/26/27		D	2	1.G FE	5,990,040	110.7250	6,643,482	6,000,000	5,992,645		1,012			3.000	3.021	JD	2,500	180,000	06/17/2019	06/26/2027
767201-AL-0	RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40		D		1.F FE	1,097,030	146.0460	1,460,458	1,000,000	1,083,099		(2,534)			5.200	4.559	MN	8,522	52,000	10/31/2014	11/02/2040
77578J-AB-4	ROLLS-ROYCE PLC ROLLS 3 5/8 10/14/25		D	2	3.C FE	999,000	100.2500	1,002,500	1,000,000	999,477		98			3.625	3.637	AO	7,753	36,250	10/06/2015	10/14/2025
780153-AW-2	ROYAL CARIBBEAN CRUISES RCL 3.7 03/15/28		D	2	4.B FE	937,250	88.6250	886,250	1,000,000	950,708		5,675			3.700	4.509	MS	10,894	37,000	07/19/2018	03/15/2028
80414L-2E-4	SAUDI ARABIAN OIL CO ARAMCO 4 1/4 04/16/39		D		1.F FE	3,966,440	118.9730	4,758,920	4,000,000	3,968,325		1,119			4.250	4.313	AO	35,417	170,000	04/09/2019	04/16/2039
822582-BE-1	SHELL INTERNATIONAL FIN RDSALN 4 1/8 05/11/35		D		1.D FE	2,177,120	124.3060	2,486,124	2,000,000	2,163,910		(8,726)			4.125	3.399	MN	11,458	82,500	06/17/2019	05/11/2035
822582-CB-6	SHELL INTERNATIONAL FIN RDSALN 3 7/8 11/13/28		D	2	1.D FE	3,473,050	118.4920	4,147,203	3,500,000	3,477,948		2,346			3.875	3.969	MN	18,083	135,625	11/07/2018	11/13/2028
83238P-AD-6	SMITHS GROUP PLC SMINLN 3 5/8 10/12/22		D		2.B FE	745,373	104.8850	786,636	750,000	749,001		533			3.625	3.703	AO	5,966	27,188	05/15/2013	10/12/2022
85771P-AK-8	STATOIL ASA EQNR 2.65 01/15/24		D		1.D FE	482,870	106.0000	530,002	500,000	494,539		1,691			2.650	3.029	JJ	6,110	13,250	05/28/2013	01/15/2024
87089N-AA-8	SWISS RE FINANCE LUX SRENVX 5 04/02/49		D	2	1.F FE	2,167,500	117.2500	2,345,000	2,000,000	2,146,376		(14,739)			5.000	3.952	AO	24,722	100,000	07/16/2019	04/02/2049
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26		D	2	2.A FE	999,500	110.1180	1,101,183	1,000,000	999,712		48			3.625	3.631	AO	6,344	36,250	04/21/2016	04/28/2026
874060-AW-6	TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28		D	2	2.B FE	996,148	124.1770	1,241,771	1,000,000	996,541		372			5.000	5.054	MN	4,861	50,000	12/13/2019	11/26/2028
87969N-AD-7	TELSTRA CORP LTD TLSAU 3 1/8 04/07/25		D	2	1.G FE	969,860	109.8570	1,098,569	1,000,000	984,987		3,209			3.125	3.507	AO	7,292	31,250	12/14/2015	04/07/2025
88032W-AG-1	TENCENT HOLDINGS LTD TENCNT 3.595 01/19/28		D	2	1.E FE	1,957,660	110.3440	2,206,878	2,000,000	1,968,406		3,832			3.595	3.853	JJ	32,355	71,900	02/06/2018	01/19/2028
88165F-AG-7	TEVA PHARMACEUT FIN BV TEVA 2.95 12/18/22		D		3.C FE	642,941	99.7500	648,375	650,000	648,378		790			2.950	3.082	JD	692	19,175	05/23/2013	12/18/2022
89641U-AC-5	TRINITY ACQUISITION PLC WLTW 4.4 03/15/26		D	2	2.B FE	995,780	116.5100	1,165,098	1,000,000	997,564		408			4.400	4.453	MS	13,322	44,000	03/17/2016	03/12/2026
902133-AK-3	TYCO ELECTRONICS GROUP S TEL 4 7/8 01/15/21		D		2.A FE	799,058	100.1240	750,932	750,000	750,250		(6,361)			4.875	4.000	JJ	16,859	36,563	01/20/2012	01/15/2021
91889D-AC-0	VALARIS PLC VAL 8 01/31/24		D	2	6. FE	14,974	4.1250	14,974	363,000	14,974		51	242,807		8.000	14.876	JJ	12,181	14,520	03/21/2017	01/31/2024
92841#-AA-4	VISTA JET MALTA FINANCE PLC VISTA JET MALTA FINANCE PLC		D		1.G PL	1,000,000	105.8380	1,058,377	1,000,000	1,000,000					4.500	4.500	JJ	34,750		03/23/2020	07/15/2027
D2736#-AV-1	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER 4.53 10/25		D		2.C PL	950,000	106.3140	1,009,979	950,000	950,000					4.530	4.530	AO	9,085	47,310	10/15/2019	10/15/2025
G2765*-AK-0	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION LTD		D		2.A PL	1,700,000	104.9200	1,783,642	1,700,000	1,700,000					4.640	4.640	JJ	37,906	78,880	01/08/2019	01/08/2024
G6363#-AD-9	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		4.B Z	797,500	79.7500	797,500	1,000,000	797,500		11,824	221,057		6.950	6.297	FA	24,904	29,875	02/22/2018	02/22/2026
G6363#-AG-2	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		4.B Z	401,250	80.2500	401,250	500,000	401,250		4,872	103,622		6.830	6.557	MS	10,150	14,638	03/14/2019	03/14/2025
G6363#-AL-1	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.12 2/27		D		4.B Z	383,750	76.7500	383,750	500,000	383,750		392	116,642		5.370	5.126	FA	9,248	688	02/27/2020	02/27/2028
G6515#-AJ-3	JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.61 7/2/26		D		2.C	1,700,000	99.8400	1,697,274	1,700,000	1,700,000					4.610	4.610	JJ	38,967	78,370	07/02/2019	07/02/2026
G8038#-AP-3	SERCO GROUP PLC SERCO GRP PLC 3.55% 10/8/27		D	1	2.C PL	2,000,000	99.8400	1,996,797	2,000,000	2,000,000					3.550	3.550	AO	16,369		10/07/2020	10/08/2027
G8090*-AA-5	MESTAMO MARINE LTD MESTAMO MARINE 3/30 3.73		D		2.C	1,000,000	102.4530	1,024,530	1,000,000	1,000,000					3.730	3.730	MS	12,433	37,417	02/27/2020	03/01/2030
G9006@-AH-9	TRANSMISSION FINANCE DAC TRANSMISSION FINANCE DAC		D		2.A	1,000,000	105.5840	1,055,840	1,000,000	1,000,000					3.180	3.180	MN	5,035	31,800	05/04/2016	05/04/2026
Q1298@-AA-7	CPOF FINANCE PTY LTD CPOF FINANCE PTY LTD		D		2.B FE	1,000,000	108.6560	1,086,561	1,000,000	1,000,000					4.340	4.340	MS	11,453	43,400	09/26/2018	09/26/2025
Q1629#-AE-7	BRISNBANE AIRPORT CORP BRISBANE AIRPORT 4.04 8/22/24		D		2.B	1,044,630	104.8390	1,048,392	1,000,000	1,040,937		(3,693)			4.040	2.848	FA	14,477		08/26/2020	08/22/2024
Q1629#-AF-4	BRISNBANE AIRPORT CORP BRISBANE AIRPORT 4.19 8/22/27		D		2.B	1,068,070	106.7570	1,067,566	1,000,000	1,065,018		(3,052)			4.190	3.099	FA	15,014		08/26/2020	08/22/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q1629#-AQ-0	BRISNBANE AIRPORT CORP BRISBANE AIRPORT CORPORATION		D		2.B	1,067,690	104.6910	1,046,905	1,000,000	1,066,094		(1,596)			4.070	3.370	JD	1,809	20,350	08/26/2020	06/15/2032
Q8806#-AC-1	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D	1	2.C FE	1,000,000	108.0930	1,080,929	1,000,000	1,000,000					4.820	4.820	JD	2,544	49,719	06/12/2018	06/12/2030
X5151*-AE-0	LANDSVIRKJUN LANDSVIRKJUN		D		2.B FE	1,000,000	104.8780	1,048,775	1,000,000	1,000,000					4.120	4.120	MS	12,932	41,200	03/08/2018	03/08/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						771,201,475	XXX	876,661,907	763,378,105	770,386,517		(282,435)	946,302		XXX	XXX	XXX	7,693,790	30,304,146	XXX	XXX
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2			2,4	1.D FM	773,011	101.9030	777,276	762,761	772,705		(225)			3.500	3.148	MON	2,225	26,697	08/19/2019	08/25/2049
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1			2,4	1.D FM	3,565,045	103.2130	3,589,849	3,478,092	3,562,744		(2,300)			3.500	3.310	MON	10,144	101,444	02/21/2020	10/25/2049
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12			2,4	1.D FM	2,555,762	103.2460	2,581,141	2,500,000	2,549,346		(4,225)			3.500	3.278	MON	7,292	87,500	06/18/2019	10/25/2047
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2			2,4	1.D FM	96,514	98.5350	94,803	96,213	96,316		(14)			5.500	5.420	MON	441	5,292	03/23/2010	06/25/2035
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1			2,4	1.D FM	3,076,022	102.1300	3,068,184	3,004,203	3,074,119		(1,904)			3.500	3.320	MON	8,762	87,623	02/18/2020	05/25/2050
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1			2,4	1.D FM	3,826,502	102.7350	3,842,317	3,740,014	3,824,318		(2,184)			3.500	3.326	MON	10,908	109,084	02/18/2020	07/25/2050
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3			2,4	1.D FM	1,568,746	103.7500	1,591,752	1,534,226	1,568,004		(456)			4.000	3.425	MON	5,114	60,151	06/25/2019	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3			2,4	1.D FM	2,460,963	102.6610	2,494,115	2,429,456	2,460,469		(593)			3.500	3.159	MON	7,086	85,031	10/22/2019	03/25/2050
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3			2,4	1.D FM	3,395,761	103.4410	3,431,641	3,317,489	3,393,940		(1,821)			3.500	3.301	MON	9,676	96,760	02/19/2020	07/25/2050
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8			2,4	1.D FM	2,543,457	103.5120	2,587,796	2,500,000	2,538,490		(3,320)			3.500	3.329	MON	7,292	87,500	06/26/2019	01/25/2047
46648H-AG-8	JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST			2,4	1.D FM	2,972,604	102.8490	3,085,474	3,000,000	2,974,881		565			3.500	3.580	MON	8,750	104,959	05/23/2017	05/25/2047
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1			2,4	1.D FM	2,022,183	101.5680	2,034,551	2,003,139	2,021,653		(271)			3.500	3.282	MON	5,842	70,071	06/18/2019	10/25/2048
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3			2,4	1.D FM	614,885	103.4460	619,520	598,884	614,366		(210)			4.000	3.334	MON	1,996	23,497	08/06/2019	05/25/2049
46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 20186 CLASS 1A7			2,4	1.D FM	2,543,086	101.1400	2,528,501	2,500,000	2,538,183		(3,216)			3.500	3.334	MON	7,292	87,070	06/18/2019	12/25/2048
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18			2,4	1.D FM	2,069,040	102.1160	2,066,319	2,023,511	2,067,936		(768)			4.000	3.385	MON	6,745	79,391	07/12/2019	12/25/2049
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3			2,4	1.D FM	1,934,996	102.7230	1,957,099	1,905,227	1,934,295		(492)			3.500	3.100	MON	5,557	65,250	08/16/2019	12/25/2049
46651X-AQ-5	JP MORGAN MORTGAGE TRUST SERIES 20201 CLASS A7			2,4	1.D FM	2,615,145	103.6350	2,590,877	2,500,000	2,612,265		(2,880)			3.500	3.108	MON	7,292	80,208	01/24/2020	06/25/2050
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3			2,4	1.D FM	3,322,804	103.1100	3,345,629	3,244,728	3,320,706		(2,099)			3.500	3.296	MON	9,464	94,638	02/05/2020	05/25/2050
693684-AM-4	Psmc 2018-1 Trust SERIES 20201 CLASS A12			2,4	1.D FM	2,607,584	104.1090	2,602,724	2,500,000	2,604,891		(2,693)			3.500	3.133	MON	7,292	80,208	01/24/2020	01/25/2050
69372X-AM-4	Psmc 2018-1 Trust SERIES 20191 CLASS A12			4	1.D FM	1,651,392	102.1210	1,601,974	1,568,700	1,642,952		(5,504)			4.000	3.494	MON	5,229	62,748	06/11/2019	07/25/2049
69375B-AM-9	Psmc 2018-1 Trust SERIES 20193 CLASS A12			2,4	1.D FM	2,045,022	103.7880	2,075,763	2,000,000	2,041,675		(3,172)			3.500	3.292	MON	5,833	70,000	10/28/2019	11/25/2049
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7			2,4	1.D FM	2,557,910	102.8780	2,571,947	2,500,000	2,550,919		(4,605)			3.500	3.261	MON	7,292	87,500	06/18/2019	09/25/2047
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1			2,4	1.D FM	217,847	100.3390	213,702	212,980	217,701		(70)			4.000	3.420	MON	710	8,511	06/13/2019	02/25/2049
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1			2,4	1.D FM	3,731,043	103.2040	3,772,769	3,655,645	3,729,136		(1,907)			3.000	2.847	MON	9,139	82,252	03/06/2020	04/25/2050
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1			2,4	1.D FM	3,951,570	103.5400	3,992,872	3,856,366	3,949,220		(2,349)			3.500	3.290	MON	11,248	112,477	02/13/2020	03/25/2050
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1			2,4	1.D FM	430,291	98.2840	433,885	441,461	431,056		295			3.500	3.721	MON	1,288	15,451	05/18/2018	11/25/2046
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1			2,4	1.D FM	400,255	102.6730	401,420	390,969	400,040		(215)			3.500	2.908	MON	1,140	11,403	02/18/2020	10/25/2049
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1			2,4	1.D FM	503,444	102.5140	503,954	491,594	503,086		(171)			4.000	3.383	MON	1,639	19,664	06/13/2019	11/25/2048
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3			2,4	1.D FM	799,222	102.9540	844,204	819,978	800,783		598			3.500	3.734	MON	2,392	28,699	05/15/2018	06/20/2045
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						60,852,106	XXX	61,302,058	59,575,636	60,796,195		(46,206)			XXX	XXX	XXX	175,080	1,931,079	XXX	XXX
05491H-AA-5	BAMLL 2016-FR13 A BAMLL 2016-FR13 A			4	1.D FM	810,313	97.8570	978,569	1,000,000	926,786		30,120			1.571	5.076	MON	1,308	15,874	09/09/2016	07/27/2045
05492J-AY-8	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C5 CLASS B			4	1.D FM	514,991	109.1540	545,770	500,000	513,576		(1,300)			3.517	3.183	MON	1,464	17,585	11/05/2019	11/15/2052
05525H-AU-1	BANC OF AMERICA MERRILL LYNCH SERIES 2014FRR5 CLASS AK37			4	2.C FE	871,690	95.7470	957,469	1,000,000	915,720		17,407			2.517	4.727	MON	2,096	25,397	04/05/2018	01/27/2047
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M A			2,4	1.D FM	514,999	116.5670	582,833	500,000	511,374		(635)			4.185	4.058	MON	1,161	21,276	08/01/2014	08/15/2034
05538U-AC-7	BB-UBS TRUST BBUBS 2012-SHOW B			2,4	1.D FM	469,633	99.9380	499,688	500,000	487,560		2,839			3.882	4.620	MON	1,617	19,411	10/29/2013	11/05/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05546J-AE-8	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015-VFM A2			2,4	1.D FM	989,375	89.9690	899,687	1,000,000	993,504		1,056			3.375	3.530	MON	2,343	33,750	11/10/2016	03/12/2036
05604F-AJ-4	BWAY MORTGAGE TRUST BWAY 2013-1515 B			2,4	1.D FM	1,007,578	106.9260	1,069,259	1,000,000	1,003,099		(867)			3.473	3.395	MON	2,893	34,729	06/02/2015	03/10/2033
05604F-AN-5	BWAY MORTGAGE TRUST BWAY 2013-1515 D			2,4	1.D FM	514,727	104.6940	523,469	500,000	507,501		(1,744)			3.633	3.249	MON	1,513	18,166	08/15/2016	03/10/2033
056083-AJ-7	BXP TRUST SERIES 2017GM CLASS C			4	1.D FM	967,891	107.1870	1,071,868	1,000,000	976,257		3,038			3.425	3.901	MON	2,853	34,819	02/02/2018	06/13/2039
065402-BH-1	BANK SERIES 2019BN18 CLASS C			2,4	1.D FM	1,029,982	108.1320	1,081,320	1,000,000	1,029,331		(481)			4.214	4.047	MON	3,511	42,872	05/21/2019	05/15/2062
06540W-BF-9	BANK SERIES 2019BN19 CLASS B			2,4	1.D FM	1,544,880	106.8920	1,603,375	1,500,000	1,539,478		(3,889)			3.647	3.314	MON	4,558	54,705	07/23/2019	08/15/2061
06540X-BL-4	BANK SERIES 2019BN22 CLASS B			2,4	1.D FM	514,987	107.7180	538,590	500,000	513,552		(1,308)			3.412	2.989	MON	1,421	17,060	10/25/2019	11/15/2062
06540X-BM-2	BANK SERIES 2019BN22 CLASS C			2,4	1.D FM	502,188	97.6180	488,089	500,000	501,917		(221)			3.461	3.471	MON	1,441	17,595	10/25/2019	11/15/2062
06541R-BF-9	BANK SERIES 2019BN23 CLASS B			4	1.D FM	1,029,966	108.3360	1,083,360	1,000,000	1,027,242		(2,574)			3.455	3.125	MON	2,878	34,550	11/21/2019	11/15/2029
07335C-AH-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS B			2,4	1.D FM	1,029,924	107.5970	1,075,970	1,000,000	1,026,431		(2,616)			3.322	2.992	MON	2,767	33,220	08/09/2019	08/15/2052
08161B-BB-8	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS B			4	1.D FM	1,029,960	114.2760	1,142,761	1,000,000	1,022,889		(2,683)			4.295	3.959	MON	3,578	42,950	03/23/2018	04/10/2051
08161B-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS C			4	3.B FM	1,021,943	109.8010	1,098,013	1,000,000	1,016,727		(1,919)			4.556	4.385	MON	3,796	46,324	03/23/2018	04/10/2051
08162F-AH-6	BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS B			4	1.D FM	1,544,999	110.7150	1,660,725	1,500,000	1,539,569		(3,909)			3.570	3.237	MON	4,462	53,553	07/19/2019	08/15/2052
08162Y-AH-5	BENCHMARK MORTGAGE TRUST SERIES 2019B14 CLASS B			4	1.D FM	1,029,996	110.6420	1,106,420	1,000,000	1,027,182		(2,579)			3.493	3.161	MON	2,910	34,928	11/05/2019	12/15/2061
12514M-BF-1	CD COMMERCIAL MTGE TRUST CD 2016-CD1 B			2,4	1.D FM	514,979	98.9980	494,989	500,000	508,888		(1,465)			3.077	2.745	MON	1,281	15,385	08/10/2016	08/10/2049
12532A-BB-4	CFCRE COMM MTGE TRUST CFCRE 2016-C6 B			4	3.B FM	1,029,993	104.0180	1,040,182	1,000,000	1,018,504		(2,947)			3.804	3.462	MON	3,169	38,040	11/01/2016	11/10/2049
12592P-BJ-1	COMM MORTGAGE TRUST COMM 2014-UBS6 B			2,4	1.D FM	1,029,935	105.9500	1,059,504	1,000,000	1,013,239		(2,949)			4.349	4.024	MON	3,623	43,490	11/25/2014	06/10/2025
12593Q-BG-4	COMM MTGE TRUST COMM 2015-CR26 AM			2,4	1.D FM	514,528	111.2520	556,259	500,000	505,964		(1,767)			4.085	3.705	MON	1,701	20,425	09/28/2015	10/10/2048
12593Q-BH-2	COMM MTGE TRUST COMM 2015-CR26 B			2,4	1.D FM	515,448	109.8530	549,267	500,000	508,227		(1,467)			4.480	4.207	MON	1,866	22,781	09/28/2015	10/10/2048
12594J-AG-0	COMM MTGE TRUST COMM 2016-GCT C			4	1.D FM	515,459	99.9270	499,637	500,000	503,036		(2,975)			3.461	2.902	MON	1,441	17,595	07/25/2016	08/10/2029
12594J-AJ-4	COMM MTGE TRUST COMM 2016-GCT D			4	1.D FM	500,556	100.1530	500,767	500,000	499,832		(169)			3.461	3.498	MON	1,441	17,595	07/25/2016	08/10/2029
12597D-AJ-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C18 CLASS B			4	1.D FM	1,029,997	107.7030	1,077,035	1,000,000	1,027,284		(2,578)			3.594	3.261	MON	2,994	35,939	11/20/2019	12/15/2052
12624N-AC-4	COMM MORTGAGE TRUST COMM 2012-LTRT A2			2,4	1.D FM	280,600	93.5560	285,346	305,000	299,396		2,930			3.400	4.506	MON	863	10,369	08/19/2013	10/05/2030
12625F-AU-0	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 B			2,4	1.D FM	270,938	102.3270	306,981	300,000	291,668		3,271			3.613	4.913	MON	902	10,839	08/20/2013	03/10/2046
12636F-BN-2	COMM MTGE TRUST COMM 2015-LC23 B			4	1.D FM	514,964	106.5410	532,707	500,000	507,908		(1,462)			4.459	4.080	MON	1,857	22,295	11/06/2015	10/10/2053
12636F-BP-7	COMM MTGE TRUST COMM 2015-LC23 C			4	1.D FM	490,220	99.2950	496,476	500,000	493,315		754			4.617	4.945	MON	1,924	23,571	11/06/2015	10/10/2053
12636G-AE-1	COMM MORTGAGE TRUST COMM 2016-667M B			4	1.D FM	511,203	106.6000	533,002	500,000	506,759		(1,112)			3.179	2.973	MON	1,324	16,158	10/12/2016	10/10/2036
12636G-AG-6	COMM MORTGAGE TRUST COMM 2016-667M C			4	1.D FM	498,461	104.1150	520,576	500,000	498,911		115			3.179	3.273	MON	1,324	16,158	10/12/2016	10/10/2036
12637U-BC-2	CSAIL COMM MTGE TRUST CSAIL 2016-C7 C			2,4	2.B FM	928,864	101.5750	1,015,746	1,000,000	951,280		5,952			4.386	5.370	MON	3,655	44,598	11/10/2016	11/15/2049
12652U-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX11 CLASS B			4	1.D FM	1,029,995	112.3930	1,123,928	1,000,000	1,022,917		(2,709)			4.452	4.110	MON	3,710	44,523	04/03/2018	04/15/2051
12655T-BQ-1	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS B			4	1.D FM	1,029,993	108.2330	1,082,330	1,000,000	1,027,268		(2,590)			3.465	3.133	MON	2,888	34,650	11/19/2019	08/15/2057
17320D-AU-2	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 D			2,4	1.D FM	105,477	100.1690	115,194	115,000	110,687		1,514			4.418	6.135	MON	423	5,164	03/07/2017	04/10/2046
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC15 C			2,4	1.D FM	1,075,195	100.9610	1,009,609	1,000,000	1,029,491		(10,578)			5.181	4.122	MON	4,318	52,895	02/14/2017	09/10/2046
17324D-AX-2	CGCMT 2015-P1 B CGCMT 2015-P1 B			2,4	1.D FM	1,029,928	109.9320	1,099,316	1,000,000	1,015,995		(2,969)			4.315	4.030	MON	3,596	43,836	08/06/2015	09/15/2048
17325D-AF-0	CITIGROUP COMMERCIAL MTGE TRUS SERIES 2016P5 CLASS AS			2,4	1.D FM	1,457,754	109.2110	1,638,171	1,500,000	1,469,414		4,222			3.396	3.786	MON	4,245	50,940	02/20/2018	10/10/2049
17325D-AG-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P5 B			2,4	3.B FM	1,029,930	106.1450	1,061,446	1,000,000	1,018,596		(2,843)			3.698	3.367	MON	3,082	36,980	09/30/2016	10/10/2049
17325G-AG-1	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 B			4	1.D FM	1,029,960	102.9850	1,029,850	1,000,000	1,018,806		(2,847)			3.669	3.335	MON	3,058	36,690	11/03/2016	11/15/2049
17325G-AH-9	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 C			4	1.D FM	976,257	97.3160	973,159	1,000,000	982,506		1,697			4.124	4.468	MON	3,437	41,953	11/03/2016	11/15/2049
17328H-BH-3	Citigroup Commercial Mortgage SERIES 2019GC43 CLASS B			2,4	1.D FM	1,029,926	109.9570	1,099,567	1,000,000	1,027,097		(2,558)			3.491	3.164	MON	2,909	34,910	10/29/2019	11/10/2052
30287E-AG-5	FREMF MORTGAGE TRUST SERIES 2014K41 CLASS C			4	1.D FM	494,922	108.6380	543,191	500,000	495,213		97			3.964	4.060	MON	1,652	19,490	01/24/2018	11/25/2047
36192K-AY-3	GSMS 2012-GCJ7 C GSMS 2012-GCJ7 C			2,4	1.D FM	1,106,250	92.5090	925,093	1,000,000	1,020,866		(16,952)			5.628	3.950	MON	4,690	57,762	08/13/2015	05/10/2045
36192Q-AA-2	GS MTG SECURITIES TRUST GSMS 2012-TMSQ A			4	1.D FM	451,094	99.5630	497,816	500,000	488,245		5,759			3.007	4.322	MON	1,253	15,035	08/16/2013	12/10/2030
36192Q-AL-8	GS MTG SECURITIES TRUST SERIES 2012TMSQ CLASS D			4	1.D FM	1,450,664	90.9510	1,364,265	1,500,000	1,457,571		3,760			3.458	4.088	MON	4,323	52,734	03/08/2019	12/10/2030
36248G-AL-4	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 C			2,4	1.D FM	549,453	98.4890	492,445	500,000	518,232		(5,421)			5.311	4.160	MON	2,213	26,996	07/29/2014	11/10/2046
36250H-AK-9	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC26 B			2,4	1.D FM	1,029,963	105.6510	1,056,509	1,000,000	1,013,480		(2,999)			4.215	4.018	MON	3,513	42,150	11/21/2014	11/10/2047
36250W-AG-5	GSMS 2015-590M GSMS 2015-590M B			2,4	1.D FM	634,500	107.8440	647,063	600,000	620,342		(3,581)			3.805	3.162	MON	1,903	23,213	10/26/2016	10/10/2035
36251F-BB-1	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 B			2,4	1.D FM	1,029,953	107.2590	1,072,588	1,000,000	1,013,705		(3,029)			3.980	3.645	MON	3,317	39,800	02/13/2015	02/10/2048
36251X-AV-9	GS MORTGAGE SEC TRUST GSMS 2016-GS4 AS			4	1.D FM	1,029,987	110.1670	1,101,675	1,000,000	1,018,660		(2,914)			3.645	3.307	MON	3,038	36,450	11/16/2016	11/10/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36251X-AY-3	GS MORTGAGE SEC TRUST GSMS 2016-GS4 C			4	4.B FM	973,053	96.1180	961,183	1,000,000	985,390		3,334			3.811	4.285	MON	3,176	38,598	01/23/2017	11/10/2049
36254K-AT-9	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS B			4	1.D FM	504,453	110.3470	551,735	500,000	503,278		(435)			3.953	3.866	MON	1,647	19,765	03/14/2018	11/10/2050
36254K-AU-6	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS C			4	1.D FM	996,875	102.9080	1,029,082	1,000,000	997,089		169			4.336	4.459	MON	3,613	44,086	03/16/2018	11/10/2050
36255N-AY-1	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS B			4	1.D FM	1,029,943	113.0380	1,130,376	1,000,000	1,027,965		(729)			4.321	4.118	MON	3,601	43,210	03/15/2018	03/10/2051
44421G-AG-8	HUDSON YARDS SERIES 201930HY CLASS C			4	1.D FM	3,080,435	111.5140	3,345,426	3,000,000	3,069,640		(7,218)			3.443	3.191	MON	8,608	105,015	06/24/2019	06/10/2037
44421L-AE-2	HUDSON YARDS HY 2016-10HY B			4	1.D FM	515,516	108.9650	544,823	500,000	509,091		(1,537)			2.977	2.670	MON	1,240	15,131	08/08/2016	08/10/2038
44421L-AG-7	HUDSON YARDS HY 2016-10HY C			4	1.D FM	1,005,015	107.6240	1,076,244	1,000,000	1,002,718		(546)			2.977	2.970	MON	2,481	30,262	08/08/2016	08/10/2038
44422P-BN-1	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB10 A10			2,4	1.D FM	698,152	87.2630	584,665	670,000	686,184		(2,933)			4.155	3.648	MON	2,320	27,835	03/23/2018	08/05/2034
46590W-AJ-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2018BCON CLASS D			4	2.C FE	496,799	99.7660	498,830	500,000	498,257		559			3.756	3.966	MON	1,565	19,092	01/26/2018	01/05/2031
46591E-AW-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS B			4	1.D FM	1,544,991	111.3430	1,670,145	1,500,000	1,539,150		(3,915)			3.871	3.535	MON	4,839	58,065	06/12/2019	06/13/2052
46591E-AX-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS C			4	1.D FM	1,486,950	103.5550	1,553,325	1,500,000	1,488,309		912			3.750	3.868	MON	4,688	56,250	06/12/2019	06/13/2052
46639N-AW-1	JPMBB JPMBB 2013-C12 C			2,4	2.B FM	995,508	98.6990	986,991	1,000,000	996,983		450			4.099	4.232	MON	3,416	41,680	03/07/2017	07/15/2045
46643P-BK-5	JPMBB 2014-C25 JPMBB 2014-C25 B			2,4	1.D FM	1,029,994	105.7600	1,057,601	1,000,000	1,012,868		(3,098)			4.347	4.006	MON	3,623	43,472	11/04/2014	04/15/2025
46644K-AA-8	JPMORGAN CHASE COMM MTGE JPMCC 2015-FRR2 AK36			4	2.C FE	802,500	99.2940	992,936	1,000,000	891,205		25,079			2.167	5.370	MON	1,806	21,828	01/27/2017	12/27/2046
46644R-BD-6	JPMBB 2015-C29 AS JPMBB 2015-C29 AS			2,4	1.D FM	514,998	105.2970	526,485	500,000	507,159		(1,541)			3.917	3.573	MON	1,632	19,583	06/04/2015	05/15/2048
46646R-AP-8	JPMDB COMM MTGE SEC JPMDB 2016-C4 B			2,4	1.D FM	1,029,999	101.5410	1,015,410	1,000,000	1,018,762		(2,876)			3.638	3.301	MON	3,032	36,380	10/31/2016	12/15/2049
553514-AC-4	MORGAN STANLEY BAML TRUST MSBAM 2012-CKSV A2			4	1.D FM	453,203	95.5040	477,520	500,000	489,019		5,600			3.277	4.561	MON	1,365	16,385	08/21/2013	10/15/2030
556227-AG-1	MAD MAD 2015-11MD C			2,4	1.D FM	969,378	106.4850	1,064,848	1,000,000	985,503		3,366			3.555	4.036	MON	2,962	36,140	09/15/2015	09/10/2033
61690Y-BY-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 B			2,4	3.B FM	1,029,915	104.4930	1,044,932	1,000,000	1,018,757		(2,849)			3.485	3.153	MON	2,904	34,850	11/04/2016	11/15/2049
61691B-AJ-0	MORGAN STNLY CAP BARCLAYS BNK MSCBB 2016-MART C			4	1.D FM	1,499,999	96.8790	1,453,187	1,500,000	1,498,801		(294)			2.817	2.813	MON	3,521	42,255	09/14/2016	09/13/2031
61691G-AX-8	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 C			4	2.B FM	722,111	102.3750	742,221	725,000	722,260		122			4.289	4.416	MON	2,591	31,622	02/15/2018	12/15/2049
61691U-BH-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS AS			4	1.D FM	514,961	111.4680	557,340	500,000	513,531		(1,248)			3.490	3.159	MON	1,454	17,450	11/08/2019	11/15/2029
61691U-BJ-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS B			4	1.D FM	1,024,500	110.6680	1,106,680	1,000,000	1,021,956		(2,177)			3.661	3.434	MON	3,051	37,222	11/08/2019	11/15/2029
61691U-BK-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS C			4	1.D FM	985,648	101.8870	1,018,870	1,000,000	986,668		941			3.661	3.885	MON	3,051	37,222	11/08/2019	11/15/2029
61762D-AG-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 D			4	1.D FM	820,336	82.2980	740,684	900,000	861,877		11,888			4.118	5.844	MON	3,089	37,700	02/28/2017	05/15/2046
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 B			4	1.D FM	460,078	101.3900	506,951	500,000	488,288		4,442			3.708	4.770	MON	1,545	18,540	08/26/2013	05/15/2046
61762D-BB-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 C			4	1.D FM	496,172	97.7630	488,817	500,000	498,163		534			4.030	4.243	MON	1,679	20,504	11/09/2015	05/15/2046
61763K-BF-0	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 C			2,4	1.D FM	535,156	104.0730	520,366	500,000	512,603		(3,921)			4.906	4.094	MON	2,044	24,946	07/28/2014	04/15/2047
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBAM 2014-C19 C			4	1.D FM	966,462	105.0070	1,050,066	1,000,000	983,052		3,061			4.000	4.421	MON	3,333	40,000	12/09/2014	06/15/2025
61766C-AL-3	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 C			2,4	1.D FM	511,563	99.9620	499,809	500,000	507,043		(1,549)			4.608	4.245	MON	1,920	23,428	01/22/2018	03/15/2049
61766N-BF-1	MS BAML TRUST MSBAM 2016-C30 B			2,4	1.D FM	1,029,996	101.7320	1,017,317	1,000,000	1,017,742		(3,019)			3.307	2.962	MON	2,756	33,070	09/26/2016	09/15/2049
61767F-BE-0	MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 B			2,4	1.D FM	1,029,968	100.9290	1,009,291	1,000,000	1,017,416		(3,021)			3.136	2.794	MON	2,613	31,360	08/12/2016	08/15/2049
61769J-BF-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS C			2,4	3.B FM	1,544,997	104.2550	1,563,825	1,500,000	1,543,285		(1,108)			4.154	3.949	MON	5,193	62,310	06/05/2019	06/15/2052
61771M-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS B			4	1.D FM	1,544,892	110.6900	1,660,350	1,500,000	1,539,387		(3,869)			3.725	3.393	MON	4,656	55,875	07/15/2019	07/15/2052
68162M-AL-6	OLYMPIC TOWER MTGE TRUST SERIES 2017OT CLASS D			4	1.D FM	493,359	97.6700	488,349	500,000	494,832		590			3.945	4.196	MON	1,644	20,055	04/11/2018	05/10/2039
87264J-AJ-5	TMSQ 2014-1500 C TMSQ 2014-1500 C			2,4	1.D FM	504,980	100.6860	503,431	500,000	501,945		(572)			3.835	3.783	MON	1,598	19,494	06/03/2015	10/10/2036
90187L-AL-3	PARK AVENUE TRUST SERIES 2017245P CLASS D			4	1.D FM	288,539	100.6080	301,823	300,000	291,924		1,152			3.657	4.575	MON	914	11,155	01/30/2018	06/05/2037
90269P-AA-9	UBS-BAMLL TRUST UBSBM 2012-WRM A			2,4	1.D FM	484,297	100.3720	501,858	500,000	496,624		1,926			3.663	4.115	MON	1,526	18,315	09/30/2013	06/10/2030
90270R-AA-2	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 AS			2,4	1.D FM	472,266	103.3990	516,995	500,000	492,939		3,226			3.317	4.063	MON	1,382	16,583	10/01/2013	12/10/2045
91830C-AL-2	VNDO 2012-6 VNDO 2012-6AVE D			2,4	1.D FM	1,011,094	102.1900	1,021,904	1,000,000	1,004,612		(1,570)			3.337	3.226	MON	2,781	33,928	08/25/2016	11/15/2030
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C22 B			4	1.D FM	1,074,336	107.2360	1,072,363	1,000,000	1,038,004		(8,950)			4.371	3.351	MON	3,643	43,710	09/14/2016	09/15/2057
92890P-AG-9	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2013-C14 AS			4	1.D FM	479,023	104.1920	520,960	500,000	493,568		2,267			3.488	4.031	MON	1,453	17,440	09/30/2013	06/15/2046

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92936Y-AF-8	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 B			4	1.D FM	500,625	101.8290	509,145	500,000	499,458		(183)			4.311	4.309	MON	1,796	21,555	09/26/2013	08/15/2045
92936Y-AG-6	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 C			4	1.D FM	1,072,461	97.1190	971,188	1,000,000	1,019,039		(13,155)			4.885	3.554	MON	4,071	49,663	09/15/2016	08/15/2045
92937E-AH-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 C			2,4	1.D FM	428,375	100.1110	460,508	460,000	451,576		3,483			4.200	5.185	MON	1,610	19,652	10/04/2013	03/15/2045
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 D			2,4	3.B FM	295,263	96.3340	304,414	316,000	305,128		3,591			4.256	5.747	MON	1,121	13,677	02/21/2018	03/15/2045
92937F-AH-4	WF-RBS COMM MTG TRUST WFRBS 2013-C12 C			4	1.D FM	459,063	99.9130	499,567	500,000	488,095		4,464			4.319	5.505	MON	1,800	21,972	08/16/2013	03/15/2048
92939H-BC-8	COMM MORTGAGE TRUST WFRBS 2014-C23 C			4	1.D FM	990,000	103.0350	1,030,353	1,000,000	992,207		701			3.853	4.026	MON	3,211	39,255	01/31/2017	10/15/2057
94988H-AG-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 C			2,4	1.D FM	474,375	102.8140	514,070	500,000	493,457		3,069			4.693	5.446	MON	1,955	23,465	08/29/2013	10/15/2045
94988H-AP-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 D			2,4	1.D FM	353,203	97.9670	367,378	375,000	366,878		3,664			4.758	6.021	MON	1,487	18,143	11/15/2016	10/15/2045
94989A-BA-2	WELLS FARGO COMMERCIAL MTG TR WFCM 2014-LC18 C			2,4	3.B FM	999,984	97.2350	972,355	1,000,000	999,143		(155)			4.193	4.210	MON	3,494	41,930	12/12/2014	12/15/2047
95000H-BL-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 B			2,4	3.B FM	514,979	106.7610	533,806	500,000	509,069		(1,463)			3.621	3.282	MON	1,509	18,105	09/14/2016	10/15/2049
95001V-AY-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C51 CLASS B			2,4	1.D FM	2,059,924	108.7210	2,174,420	2,000,000	2,052,358		(5,179)			3.836	3.501	MON	6,393	76,720	06/21/2019	06/15/2052
95001Y-AH-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS AS			2,4	1.D FM	514,991	113.4630	567,315	500,000	513,598		(1,292)			3.449	3.118	MON	1,437	17,245	11/08/2019	12/15/2052
95001Y-AJ-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS B			2,4	1.D FM	1,029,990	110.3840	1,103,840	1,000,000	1,027,226		(2,565)			3.671	3.338	MON	3,059	36,710	11/08/2019	12/15/2052
95002M-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS B			2,4	1.D FM	1,544,943	106.3310	1,594,965	1,500,000	1,539,645		(3,905)			3.375	3.046	MON	4,219	50,625	08/06/2019	08/15/2052
95002M-BC-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS C			2,4	2.B FM	1,499,982	100.5600	1,508,400	1,500,000	1,499,755		(167)			3.561	3.572	MON	4,451	53,415	08/05/2019	08/15/2052
61767C-BA-5	MORGAN STANLEY BAML TRUST MSBAM 2017-C33 C		D	4	3.B FM	916,896	101.1780	920,721	910,000	914,801		(788)			4.558	4.479	MON	3,456	41,478	03/23/2018	05/15/2050
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						94,964,832	XXX	98,417,383	94,476,000	95,008,277		(22,312)			XXX	XXX	XXX	296,527	3,595,594	XXX	XXX
00164T-AB-4	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I				1.F FE	1,178,400	120.6230	1,206,229	1,000,000	1,162,113		(9,586)			5.870	4.200	JJ	27,067	58,700	04/04/2019	01/15/2038
03065D-AG-2	AMERICREDIT AUTO RECEIVABLES AMCAR 2016-3 D			2,4	1.A FE	999,714	100.3720	1,003,722	1,000,000	999,988		68			2.710	2.733	MON	1,731	27,100	08/02/2016	09/08/2022
03065T-AG-7	AMERICREDIT AUTO RECEIVABLES AMCAR 2016-4 D			2,4	1.A FE	999,802	100.9290	1,009,287	1,000,000	999,941		31			2.740	2.762	MON	1,751	27,400	10/05/2016	11/08/2022
04365J-AF-6	ASCENTIUM EQUIPMENT REC ACER 2017-1A D			2,4	2.A FE	999,744	100.7570	1,007,565	1,000,000	999,970		63			3.800	3.837	MON	2,217	38,000	04/26/2017	01/10/2024
065606-AG-0	BANK OF THE WEST AUTO TRUST SERIES 20191 CLASS D			2,4	2.B FE	1,734,846	99.5860	1,727,824	1,735,000	1,734,875		21			3.350	3.376	MON	2,583	58,122	06/17/2019	07/15/2026
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A			4	1.G FE	3,825,594	102.4030	3,912,103	3,820,298	3,825,352		(239)			4.212	4.226	MON	7,152	155,547	03/11/2020	07/15/2034
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A			4	1.F FE	884,761	101.9450	901,987	884,777	884,776					4.447	4.488	MON	1,749	39,346	06/21/2018	06/15/2033
12327F-AA-5	Business Jet Securities LLC SERIES 20201A CLASS A			4	1.G FE	4,853,880	101.6040	4,931,795	4,853,951	4,853,808		(73)			2.981	2.982	MON	6,833	18,891	10/21/2020	11/15/2035
14315C-AA-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-4A D			2,4	3.C FE	500,000	92.7520	463,758	500,000	500,000					6.387	6.503	JAJO	6,919	38,026	10/13/2017	01/15/2030
14315E-AG-5	CarMax Auto Owner Trust SERIES 20184 CLASS D			2,4	2.B FE	499,983	105.4860	527,430	500,000	499,988		2			4.150	4.187	MON	922	20,750	10/17/2018	04/15/2025
165183-AP-9	CHESAPEAKE FUNDING II LLC CHESAPEAKE FUNDING II LLC			4	2.B FE	1,499,740	100.2440	1,503,657	1,500,000	1,499,976		53			3.710	3.741	MON	2,473	55,650	05/23/2017	07/15/2029
165183-BX-1	CHESAPEAKE FUNDING II LLC SERIES 20183A CLASS D			2,4	2.B FE	999,971	102.4500	1,024,501	1,000,000	999,974		2			4.210	4.248	MON	1,871	42,100	12/04/2018	01/15/2031
17119B-AG-2	CHRYSLER CAPITAL AUTO REC TRUS CCART 2016-BA D			2,4	1.F FE	499,912	101.0730	505,362	500,000	499,964		12			3.510	3.541	MON	780	17,550	10/26/2016	09/15/2023
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22				2.C FE	185,090	101.9550	186,839	183,258	183,645		(216)			6.821	6.648	FA	4,896	12,500	03/31/2010	08/10/2022
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D			2,4	1.B FE	241,607	101.1420	244,414	241,654	241,634		6			4.180	4.221	MON	449	10,101	11/16/2016	03/15/2024
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D			2,4	1.D FE	1,363,288	100.8570	1,375,000	1,363,318	1,363,303		4			4.160	4.197	MON	2,521	56,714	01/24/2017	05/15/2024
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D			2,4	1.A FE	128,698	100.0970	128,825	128,701	128,701					3.720	3.750	MON	213	4,788	03/21/2017	10/17/2022
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST			2,4	1.B FE	566,126	101.1040	572,392	566,144	566,142		9			3.840	3.874	MON	966	21,740	06/21/2017	03/15/2023
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D			2,4	1.F FE	1,499,821	102.8200	1,542,297	1,500,000	1,499,893		28			4.140	4.180	MON	1,380	62,100	05/16/2018	08/15/2024
26208K-AG-5	DRIVE AUTO RECEIVABLES TRUST SERIES 20183 CLASS D			2,4	1.G FE	1,499,944	103.5960	1,553,935	1,500,000	1,499,959		8			4.300	4.340	MON	2,867	64,500	07/17/2018	09/16/2024
26208M-AG-1	DRIVE AUTO RECEIVABLES TRUST SERIES 20185 CLASS D			2,4	2.A FE	1,499,938	105.3650	1,580,474	1,500,000	1,499,951		8			4.300	4.340	MON	2,867	64,500	11/15/2018	04/15/2026
26209W-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20193 CLASS D			2,4	2.B FE	1,749,774	104.1270	1,822,218	1,750,000	1,749,818		30			3.180	3.205	MON	2,473	55,650	06/11/2019	10/15/2026
31738K-AA-7	Finance of America Structured SERIES 2020JR4 CLASS A1			2	1.A PL	4,645,420	98.9790	4,674,777	4,722,980	4,646,141		722			2.000	2.437	MON	2,361	74,362	10/19/2020	10/25/2050
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2			2	1.D PL	1,009,044	99.0650	1,018,266	1,027,874	1,009,219		175			3.000	3.499	MON	771	17,138	10/19/2020	10/25/2050
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D			2,4	1.D FE	999,981	100.7810	1,007,810	1,000,000	1,000,000		2,271			3.350	3.373	MON	1,303	33,500	09/12/2016	11/15/2022

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
32059B-AJ-7	FIRST INV AUTO OWNER TRST FIRST INV AUTO OWNER TRSY			2,4	1.G FE	1,999,818	102.4350	2,048,702	2,000,000	1,999,967		47			3.560	3.589	MON	3,164	71,200	07/11/2017	09/15/2023
32059D-AJ-3	First Investors Auto Owner Tru SERIES 20182A CLASS D			2,4	1.G FE	999,742	103.1570	1,031,573	1,000,000	999,813		34			4.280	4.325	MON	1,902	42,800	11/06/2018	01/15/2025
32059R-AJ-2	First Investors Auto Owner Tru SERIES 20181A CLASS D			2,4	1.G FE	499,835	102.5650	512,823	500,000	499,911		31			4.110	4.164	MON	799	20,550	05/08/2018	06/17/2024
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D			2,4	1.A FE	2,499,852	101.3420	2,533,559	2,500,000	2,499,945		21			4.230	4.269	MON	4,700	105,750	01/26/2017	05/15/2023
33844F-AD-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 C			2,4	1.A FE	160,959	100.1510	161,212	160,968	160,965		1			2.710	2.727	MON	194	4,362	10/19/2016	11/15/2022
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D			2,4	1.B FE	999,835	101.2450	1,012,447	1,000,000	999,948		26			3.890	3.927	MON	1,729	38,900	10/19/2016	11/15/2022
33844H-AG-8	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP CREDIT AUTO TRUST			2,4	1.F FE	2,499,847	101.9860	2,549,638	2,500,000	2,499,956		89			3.620	3.651	MON	4,022	90,500	05/19/2017	07/15/2023
33844N-AG-5	FLAGSHIP CREDIT AUTO TRUST SERIES 20182 CLASS D			2,4	2.A FE	999,873	103.9370	1,039,367	1,000,000	999,922		18			4.230	4.272	MON	1,880	42,300	05/16/2018	09/16/2024
33845D-AD-3	FLAGSHIP CREDIT AUTO TRUST SERIES 20184 CLASS D			2,4	2.A FE	2,499,310	105.1770	2,629,435	2,500,000	2,499,536		110			4.330	4.379	MON	4,510	108,250	11/15/2018	12/16/2024
33845F-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20194 CLASS D			2,4	2.B FE	499,893	103.4360	517,180	500,000	499,912		17			3.120	3.148	MON	693	15,600	11/13/2019	01/15/2026
33846A-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20193 CLASS D			2,4	2.B FE	999,779	104.3080	1,043,084	1,000,000	999,825		34			2.860	2.884	MON	1,271	28,600	08/13/2019	12/15/2025
36246M-AU-3	GTP ACQUISITION PARTNERS AMTTOW 3.482 06/16/25			2	1.A FE	176,499	106.4960	191,693	180,000	177,477		509			3.482	3.855	MON	279	6,268	01/15/2019	06/16/2025
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A			2,4	1.A FE	412,578	104.5000	431,144	412,578	412,578					3.750	3.749	MS	4,341	15,472	06/15/2016	09/20/2047
40439H-AC-3	HIN Timeshare Trust 2020-A SERIES 2020A CLASS C			2,4	2.B FE	1,852,706	99.9870	1,852,706	1,852,948	1,852,708		2			3.420	3.446	MON	2,464	14,434	09/04/2020	10/09/2039
40490B-AG-3	Halcyon Loan Advisors Funding HLA 2017-2A C			2,4	2.C FE	1,500,000	90.7720	1,361,575	1,500,000	1,500,000					3.318	3.417	JAJO	10,230	67,542	10/10/2017	01/17/2030
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A			2,4	1.A FE	299,196	104.1250	311,640	299,294	302,305		4			3.750	3.761	MON	343	11,722	05/26/2016	09/20/2041
428041-BA-4	HERTZ FLEET LEASE FUNDING LLC HFLF 2017-1 D			4	2.A FE	999,905	99.2260	992,261	1,000,000	1,000,000		(33)			3.690	3.719	MON	2,153	36,900	04/18/2017	04/10/2031
428041-BG-1	HERTZ FLEET LEASE FUNDING LLC SERIES 20181 CLASS D			4	2.A FE	499,894	99.8520	499,258	500,000	499,918		7			4.170	4.210	MON	1,216	20,850	04/25/2018	05/10/2032
52604B-AA-4	LENDMARK FUNDING TRUST LENDMARK FUNDING TRUST 2020 A			4	1.D Z	4,189,622	102.1160	4,278,673	4,190,000	4,189,512		(109)			3.330	3.392	MON	4,263	43,021	02/26/2020	09/20/2030
52604B-AB-2	LENDMARK FUNDING TRUST LENDMARK FUND TRUST 2020-1B			4	1.D Z	379,997	101.3270	385,041	380,000	379,964		(33)			3.840	3.873	MON	446	4,499	02/26/2020	09/20/2030
52604B-AC-0	LENDMARK FUNDING TRUST LENDMARK FUNDING 2020 1 C			4	2.B Z	429,782	100.6590	432,835	430,000	429,762		(20)			4.280	4.329	MON	562	5,675	02/26/2020	09/20/2030
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A B			2,4	2.B FE	200,615	98.6230	197,911	200,673	200,629		3			2.640	2.658	MON	162	5,298	08/02/2016	12/20/2033
62942Q-CZ-4	New Residential Advance Receiv SERIES 2020T2 CLASS DT2			2,4	2.B FE	2,249,996	100.0000	2,249,996	2,250,000	2,249,994		(2)			3.050	3.069	MON	3,050	16,103	09/10/2020	09/15/2053
67097Q-AJ-4	OCP CLO LTD OCP 2017-14A C			2,4	2.C FE	1,500,000	97.0310	1,455,470	1,500,000	1,500,000					2.824	2.912	FMAN	4,942	55,696	11/16/2017	11/20/2030
67110D-AW-7	OCP CLO LTD OCP 2016-11A CR			2,4	2.B FE	2,000,000	100.0070	2,000,150	2,000,000	2,000,000					3.865	3.972	JAJO	14,385	98,915	07/25/2017	10/26/2030
67113L-AF-3	OCP CLO LTD OCP 2019-17A C1			2,4	1.F FE	3,000,000	100.1610	3,004,836	3,000,000	3,000,000					2.768	2.862	JAJO	16,841	155,340	06/28/2019	07/20/2032
67575N-BZ-5	Ocwen Master Advance Receivabl SERIES 2020T1 CLASS DT1			2,4	2.B FE	2,680,995	100.3560	2,690,550	2,681,000	2,680,993		(2)			3.061	3.081	MON	3,192	26,902	08/12/2020	08/15/2052
68267D-AD-8	OneMain Financial Issuance Tru SERIES 20191A CLASS D			2,4	2.B FE	1,999,378	102.1530	2,043,069	2,000,000	1,999,665		154			4.220	4.266	MON	3,986	84,400	01/15/2019	02/14/2031
68267E-AC-8	OneMain Direct Auto Receivable SERIES 20191A CLASS C			2,4	1.C FE	1,499,209	109.0870	1,636,312	1,500,000	1,499,347		78			4.190	4.239	MON	2,793	62,850	03/12/2019	11/14/2028
68267E-AD-6	OneMain Direct Auto Receivable SERIES 20191A CLASS D			2,4	2.A FE	1,499,149	109.4510	1,641,761	1,500,000	1,499,257		49			4.680	4.737	MON	3,120	70,200	03/12/2019	04/14/2031
68268X-AD-3	OneMain Direct Auto Receivable SERIES 20181A CLASS D			2,4	2.A FE	1,999,973	102.3680	2,047,368	2,000,000	1,999,974		3			4.400	4.441	MON	4,156	88,000	07/17/2018	01/14/2028
682696-AD-1	OneMain Financial Issuance Tru SERIES 20202A CLASS D			2,4	2.B FE	1,999,053	104.6250	2,092,491	2,000,000	1,999,073		19			3.450	3.482	MON	1,917	21,658	08/13/2020	09/14/2035
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C			2,4	2.B FE	1,806,356	99.6650	1,800,337	1,806,395	1,806,356		2			3.610	3.637	MON	3,985	65,211	05/21/2019	04/09/2038
80284R-AG-4	SANTANDER DRIVE AUTO RECEIVABL SDART 2016-3 D			2,4	1.A FE	661,777	100.3870	664,545	661,986	661,926		35			2.800	2.827	MON	824	18,536	10/04/2016	08/15/2022
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C			2,4	2.B FE	1,144,892	100.4010	1,149,595	1,145,001	1,144,898		6			3.000	3.020	MON	763	34,350	10/17/2019	07/15/2038
82652W-AB-4	SIERRA RECEIVABLES SRFC 2016-2A B			2,4	2.B FE	107,988	99.9220	107,910	107,994	107,989		1			2.780	2.799	MON	92	3,002	07/11/2016	07/20/2033
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C			2,4	2.B FE	171,676	102.6050	176,152	171,679	171,674		(1)			4.170	4.205	MON	219	7,159	10/10/2018	03/20/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85172P-AC-1	SPRINGLEAF FUNDING TRUST SPRINGIIAF FUNDING TRUST			2,4	2.B Z	3,501,378	100.0730	3,502,569	3,500,000	3,501,434		(160)			3.860	3.865	MON	6,004	91,675	09/11/2020	07/15/2030
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51				2.B FE	3,896,874	117.1930	4,590,537	3,917,080	3,897,686		398			5.611	5.655	MS	64,715	208,717	12/19/2018	09/15/2051
918290-AB-3	VSE VOI MORTGAGE LLC VSTNA 2016-A B			2,4	2.B FE	209,724	99.0190	207,699	209,756	209,867		(48)			2.740	2.710	MON	176	5,747	09/14/2016	07/20/2033
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2			2,4	1.G FE	1,468,750	107.2250	1,574,869	1,468,750	1,468,750					4.196	4.233	MON	2,739	61,629	11/16/2018	11/16/2043
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2			2,4	1.G FE	986,667	104.8970	1,034,979	986,667	986,667					3.160	3.181	MON	1,386	31,455	07/30/2019	07/15/2044
BME3NH-3M-6	STRATEGIC PARTNERS VIII LP STRATEGIC PARTNERS FUND VIII L				1.D Z	3,375,000	104.1960	3,516,615	3,375,000	3,375,000					4.147	4.183	MON	778	65,831	09/14/2020	03/10/2025
001199-AC-2	AGL Core 4 CLO Ltd AGL 2020-4A B		D	2,4	1.A FE	4,950,000	100.1870	5,009,334	5,000,000	4,945,157		(4,843)			3.186	3.583	JAJO	32,300	85,238	04/14/2020	04/20/2028
00176A-BC-8	American Money Management Corp AMMC 2012-11A CR2		D	2,4	1.F FE	1,000,000	96.4190	964,187	1,000,000	1,000,000					2.114	2.208	JAJO	3,700	31,343	04/20/2018	04/30/2031
00176C-AU-5	American Money Management Corp AMMC 2013-12A DR		D	2,4	2.B FE	1,500,000	91.8880	1,378,314	1,500,000	1,500,000					2.906	3.012	FMAN	6,296	57,285	11/01/2017	11/10/2030
00177H-AG-4	American Money Management Corp AMMC 2018-22A D		D	2,4	2.B FE	1,000,000	95.1140	951,137	1,000,000	1,000,000					2.915	3.013	JAJO	5,425	40,249	03/08/2018	04/25/2031
00178L-AE-9	AMERICAN MONEY MANAGMENT CORP AMMC 2017-21A D		D	2,4	2.C FE	1,500,000	94.1910	1,412,858	1,500,000	1,500,000					3.314	3.415	FMAN	8,286	63,975	09/14/2017	11/02/2030
00901A-AE-7	AIMCO AIMCO 2019-10A C		D	2,4	1.F FE	3,000,000	100.0810	3,002,432	3,000,000	3,000,000					2.666	2.761	JAJO	15,772	159,567	05/30/2019	07/22/2032
00901A-AG-2	AIMCO AIMCO 2019-10A D		D	2,4	2.C FE	2,000,000	100.0870	2,001,746	2,000,000	2,000,000					3.766	3.870	JAJO	14,854	135,834	05/30/2019	07/22/2032
033292-AW-3	ANCHORAGE CAPITAL CLO LTD ANCHC 2013-1A CR		D	2,4	2.C FE	1,500,000	98.8400	1,482,593	1,500,000	1,500,000					3.421	3.517	JAJO	11,402	69,036	09/21/2017	10/13/2030
03331J-AL-6	ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A C		D	2,4	1.F FE	500,000	100.0000	499,998	500,000	500,000					2.487	2.560	JAJO	2,694	18,201	08/21/2018	10/15/2031
03331J-AN-2	ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A D		D	2,4	2.C FE	500,000	97.5290	487,646	500,000	500,000					3.387	3.467	JAJO	3,669	22,776	08/21/2018	10/15/2031
03665A-AD-9	ANTARES CLO ANTR 2017-2A D		D	4	2.C FE	1,500,000	92.1810	1,382,713	1,500,000	1,500,000					3.768	3.839	JAJO	11,462	73,693	11/09/2017	01/20/2030
03665M-AE-1	ANTARES CLO ANTR 2018-1A C		D	2,4	1.F FE	1,500,000	94.3400	1,415,094	1,500,000	1,500,000					2.568	2.643	JAJO	7,812	55,443	04/04/2018	04/20/2031
03665M-AG-6	ANTARES CLO ANTR 2018-1A D		D	2,4	2.C FE	1,500,000	89.4810	1,342,216	1,500,000	1,500,000					3.618	3.701	JAJO	11,006	71,412	04/04/2018	04/20/2031
03665T-AG-1	ANTARES CLO ANTR 2018-2A C		D	4	1.F FE	500,000	96.4010	482,003	500,000	500,000					2.918	2.982	JAJO	2,959	20,255	08/24/2018	10/20/2030
03665T-AJ-5	ANTARES CLO ANTR 2018-2A D		D	4	2.C FE	500,000	92.3790	461,896	500,000	500,000					3.868	3.940	JAJO	3,922	25,071	08/24/2018	10/20/2030
03755H-AL-7	Apex Credit CLO LLC APEXC 2018-1A D		D	2,4	2.C FE	1,000,000	92.5540	925,542	1,000,000	1,000,000					3.165	3.265	JAJO	5,890	42,797	03/14/2018	04/25/2031
03766Y-AA-1	APIDOS CLO APID 2017-28A D		D	2,4	3.C FE	500,000	90.9140	454,571	500,000	500,000					5.718	5.843	JAJO	5,798	34,450	11/09/2017	01/20/2031
03767C-AE-0	APIDOS CLO APID 2017-28A C		D	2,4	2.C FE	1,000,000	91.9310	919,313	1,000,000	1,000,000					2.718	2.812	JAJO	5,512	38,483	11/09/2017	01/20/2031
03767J-AD-7	APIDOS CLO APID 2017-27A B		D	2,4	1.F FE	2,000,000	99.9860	1,999,715	2,000,000	2,000,000					2.568	2.661	JAJO	10,556	74,723	06/23/2017	07/17/2030
03767V-AE-8	APIDOS CLO APID 2019-31A C		D	2,4	1.F FE	1,000,000	100.0310	1,000,312	1,000,000	1,000,000					2.787	2.862	JAJO	6,038	39,451	04/10/2019	04/15/2031
03767V-AF-5	APIDOS CLO APID 2019-31A D		D	2,4	2.C FE	1,000,000	100.1030	1,001,028	1,000,000	1,000,000					3.887	3.971	JAJO	8,422	50,635	04/10/2019	04/15/2031
04016D-AE-5	ARES CLO LTD ARES 2016-41A C		D	2,4	1.F FE	1,500,000	100.0020	1,500,034	1,500,000	1,500,000					2.837	2.912	JAJO	9,220	59,939	11/29/2016	01/15/2029
04016Q-AD-8	ARES CLO LTD ARES 2017-45A D		D	2,4	2.C FE	1,000,000	99.1100	991,105	1,000,000	1,000,000					3.287	3.366	JAJO	7,122	44,535	08/30/2017	10/15/2030
04942V-AL-8	ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A BN		D	2,4	1.C FE	1,500,000	100.0050	1,500,081	1,500,000	1,500,000					2.266	2.359	JAJO	6,703	50,733	02/22/2019	04/22/2031
04942V-AQ-7	ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A C		D	2,4	1.F FE	1,500,000	99.8520	1,497,775	1,500,000	1,500,000					3.116	3.215	JAJO	9,217	63,695	02/22/2019	04/22/2031
05363L-AY-9	AVERY 2015-6A C AVERY 2015-6A CR		D	2,4	1.F FE	1,000,000	98.5200	985,199	1,000,000	1,000,000					2.225	2.308	FMAN	3,523	31,536	08/22/2018	08/05/2027
05580H-AS-8	BNPP 2014 BNPIP 2014-2A DR		D	2,4	3.A FE	2,000,000	87.0990	1,741,970	2,000,000	2,000,000					3.714	3.819	JAJO	13,000	69,122	07/18/2017	10/30/2025
05683L-AJ-5	Bain Capital Credit CLO, Limit BCC 2018-1A D		D	2,4	2.C FE	1,000,000	91.2240	912,243	1,000,000	1,000,000					2.909	3.013	JAJO	5,657	40,248	03/12/2018	04/23/2031
05683M-AA-2	Bain Capital Credit CLO, Limit BCC 2018-1A E		D	2,4	4.A FE	500,000	88.3020	441,508	500,000	500,000					5.559	5.691	JAJO	5,405	33,595	03/12/2018	04/23/2031
06759F-AG-1	BABSON CLO LTD BABSN 2015-2A DR		D	2,4	2.C FE	1,500,000	97.4060	1,461,095	1,500,000	1,500,000					3.168	3.265	JAJO	9,637	64,568	10/12/2017	10/20/2030
06760B-AJ-1	BABSON CLO LTD BABSN 2017-1A C		D	2,4	1.F FE	2,000,000	99.4780	1,989,556	2,000,000	2,000,000					2.618	2.711	JAJO	10,762	75,715	06/23/2017	07/18/2029
06760G-AC-5	BABSON CLO LTD BABSN 2018-1A B		D	2,4	1.F FE	500,000	96.8120	484,058	500,000	500,000					1.987	2.057	JAJO	2,152	15,659	02/23/2018	04/15/2031
06760G-AD-3	BABSON CLO LTD BABSN 2018-1A C		D	2,4	2.C FE	500,000	94.4400	472,201	500,000	500,000					2.837	2.912	JAJO	3,073	19,980	02/23/2018	04/15/2031
06760H-AA-7	BABSON CLO LTD BABSN 2018-1A D		D	2,4	3.C FE	500,000	90.7620	453,811	500,000	500,000					5.737	5.844	JAJO	6,215	34,721	02/23/2018	04/15/2031
06760J-AJ-4	BABSON CLO LTD BABSN 2018-2A B		D	2,4	1.F FE	1,000,000	98.5540	985,541	1,000,000	1,000,000					2.137	2.208	JAJO	4,630	32,843	04/04/2018	04/15/2030
06760K-AA-0	BABSON CLO LTD BABSN 2018-2A D		D	2,4	3.C FE	493,400	93.6770	468,385	500,000	495,264		284			5.737	6.075	JAJO	6,215	34,976	04/04/2018	04/15/2030
06761K-AG-6	BABSON CLO LTD BABSN 2019-3A C		D	2,4	1.F FE	750,000	100.0260	750,197	750,000	750,000					2.918	3.013	JAJO	4,438	30,383	04/11/2019	04/20/2031
06761K-AJ-0	BABSON CLO LTD BABSN 2019-3A D		D	2,4	2.C FE	750,000	100.1740	751,306	750,000	750,000					4.018	4.123	JAJO	6,111	38,748	04/11/2019	04/20/2031
08179L-AG-6	Benefit Street Partners CLO Lt BSP 2018-14A C		D	2,4	1.F FE	500,000	96.0610	480,303	500,000	500,000					1.968	2.057	JAJO	1,996	15,439	02/23/2018	04/20/2031
08179L-AJ-0	Benefit Street Partners CLO Lt BSP 2018-14A D		D	2,4	2.C FE	1,000,000	91.4790	914,786	1,000,000	1,000,000					2.818	2.912	JAJO	5,715	39,497	02/23/2018	04/20/2031
08180X-AW-2	Benefit Street Partners CLO Lt BSP 2015-8A CR		D	2,4	2.C FE	1,500,000	92.2930	1,384,401	1,500,000	1,500,000					2.968	3.064	JAJO	9,029	61,527	01/25/2018	01/20/2031
08181J-AD-4	Benefit Street Partners CLO Lt BSP 2018-5BA B		D	2,4	1.F FE	1,000,000	98.0320	980,323	1,000,000	1,000,000					2.368	2.459	JAJO	4,803	34,934	04/19/2018	04/20/2031
09202N-AU-0	BLACK DIAMOND CLO LTD BLACK 2014-1A CR		D	2,4	2.A FE	2,000,000	99.5240	1,990,481	2,000,000	2,000,000					3.818	3.921	JAJO	15,695	100,278	07/12/2017	10/17/2026
09203W-AS-4	BLACK DIAMOND CLO LTD BLACK 2016-1A BR		D	2,4	1.F FE	499,375	93.4040	467,018	500,000	499,759		(329)			2.195	2.297	JAJO	2,042	16,286	04/12/2018	04/26/2031
09203W-AU-9	BLACK DIAMOND CLO LTD BLACK 2016-1A CR		D	2,4	2.C FE	500,000	90.6950	453,474	500,000	500,000					3.215	3.316	JAJO	2,992	21,443	04/12/2018	04/26/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09204G-AD-1	BLACK DIAMOND CLO LTD BLACK 2019-2A B		D	2,4	1.F FE	4,000,000	98.2230	3,928,920	4,000,000	4,000,000					3.259	3.366	JAJO	25,349	230,437	06/18/2019	07/23/2032
09626Y-AW-0	BLUEMOUNTAIN CLO LTD BLUEM 2013-2A DR		D	2,4	2.C FE	1,500,000	92.1950	1,382,931	1,500,000	1,500,000					3.120	3.215	JAJO	9,230	63,696	10/11/2017	10/22/2030
09628V-AS-3	BLUEMOUNTAIN CLO LTD BLUEM 2016-3A CR		D	2,4	1.F FE	1,000,000	98.2290	982,291	1,000,000	1,000,000					2.421	2.509	FMAN	3,094	33,289	11/02/2018	11/15/2030
09628V-AU-8	BLUEMOUNTAIN CLO LTD BLUEM 2016-3A DR		D	2,4	2.C FE	500,000	92.6650	463,324	500,000	500,000					3.321	3.416	FMAN	2,122	21,232	11/02/2018	11/15/2030
09629L-AJ-4	BLUEMOUNTAIN CLO LTD BLUEM 2018-23A D		D	2,4	2.C FE	1,000,000	95.9780	959,783	1,000,000	1,000,000					3.118	3.215	JAJO	6,323	42,539	10/17/2018	10/20/2031
12548J-AG-7	CIFC FUNDING LTD CIFC 2017-3A B		D	2,4	1.F FE	2,000,000	100.0000	2,000,005	2,000,000	2,000,000					2.568	2.661	JAJO	10,416	73,925	06/02/2017	07/20/2030
12549A-AS-9	CIFC FUNDING LTD CIFC 2013-1A CR		D	2,4	2.C FE	1,500,000	98.9300	1,483,955	1,500,000	1,500,000					3.780	3.870	JAJO	12,128	74,292	07/21/2017	07/16/2030
12549B-AW-8	CIFC FUNDING LTD CIFC 2013-2A B1LR		D	2,4	2.C FE	1,500,000	95.3420	1,430,125	1,500,000	1,500,000					3.268	3.367	JAJO	10,076	66,726	09/27/2017	10/18/2030
12550G-AE-3	CIFC FUNDING LTD CIFC 2018-5A B		D	2,4	1.F FE	500,000	100.0000	499,998	500,000	500,000					2.387	2.459	JAJO	2,586	17,692	11/20/2018	01/15/2032
12551J-AJ-5	CIFC FUNDING LTD CIFC 2017-4A C		D	2,4	2.C FE	1,500,000	98.2550	1,473,828	1,500,000	1,500,000					3.465	3.567	JAJO	9,672	68,983	08/14/2017	10/24/2030
12661K-AG-5	MKS CLO Ltd MKS 2017-1A D		D	2,4	2.B FE	1,970,000	98.3550	1,967,103	2,000,000	1,996,835		(956)			4.368	4.508	JAJO	17,716	110,425	07/12/2017	07/20/2030
141312-AG-3	Carbone CLO, LTD CRBN 2017-1A C		D	2,4	2.C FE	1,500,000	95.1620	1,427,430	1,500,000	1,500,000					2.818	2.912	JAJO	8,573	59,245	11/06/2017	01/20/2031
14307P-AJ-4	CARLYLE GLOBAL MARKET STRATEGI CGMS C17A BR		D	2,4	1.F FE	1,000,000	96.8030	968,025	1,000,000	1,000,000					2.064	2.158	JAJO	3,613	30,834	04/09/2018	04/30/2031
14310B-AS-0	CARLYLE GLOBAL MKT STRATEGIES CGMS 2013-1A CR		D	2,4	3.A FE	1,000,000	95.7920	957,921	1,000,000	1,000,000					3.571	3.668	FMAN	4,563	45,158	07/25/2017	08/14/2030
14311X-AE-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A B		D	2,4	1.F FE	1,000,000	96.6870	966,874	1,000,000	1,000,000					2.068	2.158	JAJO	4,194	31,893	04/17/2018	04/20/2031
14314F-AJ-7	CARLYLE GLOBAL MKT STRATEGIES CGMS 2017-3A C		D	2,4	2.C FE	2,000,000	95.1330	1,902,658	2,000,000	2,000,000					3.718	3.820	JAJO	15,080	97,244	06/23/2017	07/20/2029
14316E-AG-4	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A B		D	2,4	1.F FE	1,500,000	98.8240	1,482,366	1,500,000	1,500,000					2.537	2.610	JAJO	8,245	71,009	06/14/2019	07/15/2032
15032E-AJ-8	CEDAR FUNDING LTD CEDF 2017-8A D		D	2,4	2.C FE	1,000,000	99.1220	991,219	1,000,000	1,000,000					3.468	3.568	JAJO	7,128	46,561	08/09/2017	10/17/2030
15033L-AL-6	CEDAR FUNDING LTD CEDF 2019-11A C		D	2,4	1.G FE	1,000,000	98.8950	988,948	1,000,000	1,000,000					2.933	3.013	FMAN	2,607	37,954	04/26/2019	05/29/2032
15033L-AN-2	CEDAR FUNDING LTD CEDF 2019-11A D		D	2,4	2.C FE	1,000,000	100.0520	1,000,520	1,000,000	1,000,000					3.983	4.073	FMAN	3,540	48,658	04/26/2019	05/29/2032
17181T-AE-1	CIFC FUNDING LTD CIFC 2018-4A B		D	2,4	1.F FE	1,000,000	99.3840	993,839	1,000,000	1,000,000					2.318	2.409	JAJO	4,764	34,806	08/20/2018	10/17/2031
22615M-AS-1	Crestline Denali CLO XIV, LTD DEN14 2016-1A CR		D	2,4	1.G FE	1,000,000	99.1710	991,709	1,000,000	1,000,000					2.559	2.661	JAJO	4,976	36,689	11/01/2018	10/23/2031
22615M-AU-6	Crestline Denali CLO XIV, LTD DEN14 2016-1A DR		D	2,4	3.A FE	1,000,000	94.3200	943,197	1,000,000	1,000,000					3.559	3.668	JAJO	6,921	46,856	11/01/2018	10/23/2031
24824T-AU-4	Denali Capital CLO XII LTD DEN12 2016-1A CR		D	2,4	1.G FE	1,000,000	95.8920	958,916	1,000,000	1,000,000					2.037	2.107	JAJO	4,413	31,826	04/05/2018	04/15/2031
24824T-AW-0	Denali Capital CLO XII LTD DEN12 2016-1A DR		D	2,4	3.A FE	1,000,000	90.9860	909,857	1,000,000	1,000,000					2.987	3.063	JAJO	6,472	41,485	04/05/2018	04/15/2031
25211A-AD-1	DEWOLF PARK CLO LTD DWOLF 2017-1A D		D	2,4	2.C FE	2,000,000	99.7100	1,994,200	2,000,000	2,000,000					3.387	3.467	JAJO	14,676	91,102	08/09/2017	10/15/2030
262431-AF-6	DRYDEN SR LOAN FUND DRSLF 2017-50A D		D	2,4	2.C FE	1,000,000	100.0010	1,000,006	1,000,000	1,000,000					3.487	3.566	JAJO	7,555	46,530	07/24/2017	07/15/2030
26244G-AJ-4	DRYDEN SENIOR LOAN FUND DRSLF 2015-40A CR		D	2,4	1.F FE	1,000,000	99.3760	993,756	1,000,000	1,000,000					2.321	2.410	FMAN	2,966	32,269	08/10/2018	08/15/2031
26244Q-AC-7	DRYDEN SR LOAN FUND DRSLF 2017-49A C		D	2,4	1.F FE	500,000	99.0220	495,112	500,000	500,000					2.568	2.659	JAJO	2,639	18,683	05/23/2017	07/18/2030
26244Q-AD-5	DRYDEN SR LOAN FUND DRSLF 2017-49A D		D	2,4	2.C FE	2,000,000	100.0070	2,000,131	2,000,000	2,000,000					3.868	3.970	JAJO	15,901	101,238	05/23/2017	07/18/2030
26251B-AS-5	DRYDEN SENIOR LOAN FUND DRSLF 2013-28A B1LR		D	2,4	2.B FE	1,500,000	100.0040	1,500,060	1,500,000	1,500,000					3.371	3.466	FMAN	6,461	64,460	08/03/2017	08/15/2030
26252N-AG-4	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A C		D	2,4	1.F FE	1,000,000	100.0550	1,000,553	1,000,000	1,000,000					2.871	2.962	FMAN	3,669	37,876	04/25/2019	05/15/2032
27830X-AG-1	Eaton Vance CDO Ltd EATON 2019-1A C		D	2,4	1.F FE	2,500,000	100.2420	2,506,053	2,500,000	2,500,000					2.887	2.963	JAJO	15,637	101,170	04/25/2019	04/15/2031
27830X-AJ-5	Eaton Vance CDO Ltd EATON 2019-1A D		D	2,4	2.C FE	2,000,000	100.2570	2,005,132	2,000,000	2,000,000					3.987	4.072	JAJO	17,276	103,302	04/25/2019	04/15/2031
28622J-AD-9	Elevation CLO Ltd AWPT 2017-7A D		D	2,4	2.C FE	1,500,000	93.3290	1,399,938	1,500,000	1,500,000					3.137	3.214	JAJO	10,195	64,514	10/27/2017	07/15/2030
28622Q-AF-8	Elevation CLO Ltd AWPT 2014-2A DR		D	2,4	2.C FE	1,500,000	96.9360	1,454,034	1,500,000	1,500,000					3.437	3.517	JAJO	11,170	69,089	10/02/2017	10/15/2029
28623C-AG-6	Elevation CLO Ltd AWPT 2018-10A C		D	2,4	1.F FE	1,000,000	100.0020	1,000,015	1,000,000	1,000,000					2.568	2.661	JAJO	5,208	36,962	10/25/2018	10/20/2031
28623C-AJ-0	Elevation CLO Ltd AWPT 2018-10A D		D	2,4	2.C FE	1,000,000	98.4150	984,147	1,000,000	1,000,000					3.668	3.769	JAJO	7,439	48,115	10/25/2018	10/20/2031
33883G-AG-2	FLATIRON CLO LTD FLAT 2018-1A D		D	2,4	2.C FE	1,000,000	95.1410	951,411	1,000,000	1,000,000					2.818	2.912	JAJO	5,792	39,917	02/22/2018	04/17/2031
33883H-AA-3	FLATIRON CLO LTD FLAT 2018-1A E		D	2,4	3.C FE	500,000	90.7860	453,928	500,000	500,000					5.368	5.489	JAJO	5,517	32,992	02/22/2018	04/17/2031
36318W-AH-3	GALAXY CLO LTD GALXY 2013-15A DR		D	2,4	2.C FE	1,500,000	97.6420	1,464,628	1,500,000	1,500,000					3.237	3.315	JAJO	10,520	66,039	10/03/2017	10/15/2030
36319Q-BL-5	GALAXY CLO LTD GALXY 2015-19A CR		D	2,4	2.B FE	2,000,000	99.8270	1,996,539	2,000,000	2,000,000					3.585	3.688	JAJO	13,343	94,431	08/09/2017	07/24/2030
36321B-AD-3	GALAXY CLO LTD GALXY 2017-24A D		D	2,4	2.C FE	1,000,000	95.4600	954,597	1,000,000	1,000,000					2.687	2.761	JAJO	5,822	38,435	11/17/2017	01/15/2031
38123H-AU-8	GOLDENTREE LOAN OPPORTUNITIES GOLD9 2014-9A CR2		D	2,4	1.F FE	1,500,000	98.0220	1,470,330	1,500,000	1,500,000					2.313	2.409	JAJO	6,169	50,366	09/20/2018	10/29/2029
38136M-AQ-1	GoldenTree Loan Management US GLM 2017-2A D		D	2,4	2.C FE	1,500,000	97.3170	1,459,749	1,500,000	1,500,000					2.868	2.963	JAJO	8,725	60,006	10/19/2017	01/20/2031
38175B-AG-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2018-36A D1		D	2,4	2.C FE	1,500,000	84.7090	1,270,633	1,500,000	1,500,000					3.475	3.549	FMAN	8,108	66,366	02/23/2018	02/05/2031
39862E-AD-6	GRIPPEN PARK CLO LTD GRIPP 2017-1A D		D	2,4	2.C FE	1,977,892	99.2390	1,984,781	2,000,000	2,010,266		(2,913)			3.518	3.523	JAJO	14,269	93,188	02/22/2017	01/20/2030
44330D-AL-4	HPS Investment Partners HLM 2013-2A CR		D	2,4	2.C FE	1,500,000	91.9390	1,379,081	1,500,000	1,500,000					3.118	3.215	JAJO	9,485	63,808	10/06/2017	10/20/2029
46603V-AC-9	IVY HILL MIDDLE MARKET CREDIT IVYH 14A B		D	4	1.F FE	1,500,000	95.8990	1,438,480	1,500,000	1,500,000					2.568	2.644	JAJO	8,024	56,022	04/06/2018	04/18/2030
50188G-AV-5	LCM LTD PARTNERSHIP LCM 18A CR		D	2,4	1.F FE	1,000,000	96.2460	962,462	1,000,000	1,000,000					2.068	2.158	JAJO	4,194	31,893	04/12/2018	04/20/2031
50188G-AW-3	LCM LTD PARTNERSHIP LCM 18A DR		D	2,4	2.C FE	1,000,000	93.0240	930,242	1,000,000	1,000,000					3.018	3.114	JAJO	6,121	41,525	04/12/2018	04/20/2031
50189P-AJ-1	LCM LIMITED PARTNERSHIP LCM 25A D		D	2,4	3.A FE	1,000,000	95.2740	952,741	1,000,000	1,000,000					3.668	3.769	JAJO	7,439	48,115	07/10/2017	07/20/2030
50190A-AV-4	LCM LTD PARTNERSHIP LCM 17A DR		D	2,4	2.C FE	1,000,000	92.0220	920,219	1,000,000	1,000,000					3.237	3.316	JAJO	7,013	44,026	08/24/2018	10/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50200Y-AJ-7	LCM LTD PARTNERSHIP LCM 30A C		D	2,4	1.F FE	1,000,000	98.7950	987,949	1,000,000	1,000,000					2.818	2.912	JAJO	5,715	39,497	03/28/2019	04/20/2031
50200Y-AL-2	LCM LTD PARTNERSHIP LCM 30A D		D	2,4	2.C FE	1,000,000	100.0420	1,000,420	1,000,000	1,000,000					3.968	4.072	JAJO	8,047	51,157	03/28/2019	04/20/2031
50201M-AJ-2	LCM LTD PARTNERSHIP LCM 29A C		D	2,4	1.F FE	500,000	98.8560	494,279	500,000	500,000					2.837	2.912	JAJO	3,073	19,980	04/25/2019	04/15/2031
50201M-AL-7	LCM LTD PARTNERSHIP LCM 29A D		D	2,4	2.C FE	500,000	99.1040	495,519	500,000	500,000					4.087	4.174	JAJO	4,427	26,334	04/25/2019	04/15/2031
55818X-BA-0	MADISON PARK FUNDING LTD MDPK 2015-16A BR		D	2,4	1.F FE	1,000,000	100.0250	1,000,246	1,000,000	1,000,000					2.868	2.963	JAJO	5,816	40,004	12/14/2016	04/20/2026
55819E-AA-2	MADISON PARK FUNDING LTD MDPK 2018-31A E		D	2,4	3.C FE	500,000	94.7530	473,767	500,000	500,000					5.809	5.944	JAJO	5,648	34,866	11/08/2018	01/23/2031
55954K-AG-0	MAGNETITE CLO LTD MAGNE 2017-19A D		D	2,4	2.C FE	2,000,000	100.0030	2,000,057	2,000,000	2,000,000					3.518	3.619	JAJO	14,462	94,145	06/29/2017	07/17/2030
56576Q-AU-2	MARATHON CLO LTD MCLO 2013-5A CR		D	2,4	4.A FE	1,540,744	83.7760	1,290,766	1,540,744	1,540,744					2.963	3.063	FMAN	4,945	58,549	11/23/2020	11/21/2027
56578J-AJ-1	MARATHON CLO LTD MCLO 2017-10A C		D	2,4	3.B FE	2,000,000	89.7060	1,794,126	2,000,000	2,000,000					3.921	4.021	FMAN	10,020	96,444	08/17/2020	11/15/2029
59801M-AJ-7	MidOcean Credit CLO MIDO 2018-8A D		D	2,4	2.C FE	1,500,000	92.3130	1,384,701	1,500,000	1,500,000					3.124	3.215	FMAN	5,467	60,271	01/17/2018	02/20/2031
62432H-AG-5	MOUNTAIN VIEW CLO MVEW 2017-1A D		D	2,4	2.C FE	1,979,600	96.1380	1,922,769	2,000,000	1,991,354		(89)			3.830	4.006	JAJO	16,384	100,073	07/12/2017	10/16/2029
64130T-AW-5	NEUBERGER BERMAN CLO LTD NEUB 2015-20A DR		D	2,4	2.B FE	1,000,000	96.6300	966,299	1,000,000	1,000,000					2.637	2.711	JAJO	5,713	37,926	11/15/2017	01/15/2028
64131J-AJ-5	NEUBERGER BERMAN CLO LTD NEUB 2017-25A D		D	2,4	2.C FE	2,000,000	100.0010	2,000,019	2,000,000	2,000,000					3.468	3.568	JAJO	14,256	93,045	08/04/2017	10/18/2029
64131Q-AG-5	NEUBERGER BERMAN CLO LTD NEUB 2017-26A D		D	2,4	2.C FE	1,000,000	97.9330	979,329	1,000,000	1,000,000					2.868	2.963	JAJO	5,895	40,406	10/25/2017	10/18/2030
64132J-AJ-4	NEUBERGER BERMAN CLO LTD NEUB 2019-31A C		D	2,4	1.F FE	1,000,000	100.0750	1,000,750	1,000,000	1,000,000					2.918	3.013	JAJO	5,918	40,511	04/18/2019	04/20/2031
65023P-AJ-9	NEWARK BSL CLO 2 NBCLO 2017-1A C		D	2,4	2.C FE	1,000,000	100.0010	1,000,012	1,000,000	1,000,000					3.865	3.971	JAJO	7,193	49,934	06/19/2017	07/25/2030
65357L-AE-5	Niagara Park CLO, Ltd. NIAPK 2019-1A C		D	2,4	1.F FE	2,000,000	100.1040	2,002,076	2,000,000	2,000,000					2.618	2.711	JAJO	10,762	75,745	05/23/2019	07/17/2032
65357L-AG-0	Niagara Park CLO, Ltd. NIAPK 2019-1A D		D	2,4	2.C FE	500,000	100.2820	501,409	500,000	500,000					3.768	3.870	JAJO	3,872	24,814	05/23/2019	07/17/2032
67102Q-AP-3	OAK HILL CREDIT PARTNERS OAKC 2012-7A CR		D	2,4	1.F FE	499,900	100.0110	500,055	500,000	503,833		(995)			2.924	2.829	FMAN	1,706	19,074	12/09/2016	11/20/2027
67106B-AT-4	OCP CLO LTD OCP 2014-6A CR		D	2,4	2.C FE	1,500,000	98.8230	1,482,351	1,500,000	1,500,000					3.368	3.518	JAJO	10,384	69,075	09/25/2017	10/17/2030
67110U-AN-9	OHA LOAN FUNDING LTD OHALF 2016-1A B1R		D	2,4	1.C FE	1,000,000	98.5990	985,993	1,000,000	1,000,000					1.816	1.907	JAJO	3,682	18,455	01/31/2020	01/20/2033
67110U-AQ-2	OHA LOAN FUNDING LTD OHALF 2016-1A CR		D	2,4	1.F FE	1,500,000	98.9980	1,484,963	1,500,000	1,500,000					2.168	2.258	JAJO	6,595	31,416	01/31/2020	01/20/2033
67112R-AL-8	OAK HILL CREDIT PARTNERS OAKC 2019-3A C		D	2,4	1.F FE	1,500,000	100.0380	1,500,569	1,500,000	1,500,000					2.668	2.761	JAJO	8,116	78,911	05/21/2019	07/20/2032
67112R-AN-4	OAK HILL CREDIT PARTNERS OAKC 2019-3A D		D	2,4	2.C FE	1,000,000	99.9980	999,984	1,000,000	1,000,000					3.768	3.870	JAJO	7,641	67,152	05/21/2019	07/20/2032
67115W-AL-4	OAK HILL CREDIT PARTNERS OAKC 2018-1A D		D	2,4	2.C FE	500,000	97.1020	485,511	500,000	500,000					3.268	3.366	JAJO	3,314	22,030	08/24/2018	10/20/2030
67115X-AA-6	OAK HILL CREDIT PARTNERS OAKC 2018-1A E		D	2,4	3.C FE	500,000	93.9130	469,566	500,000	500,000					5.868	5.996	JAJO	5,950	35,210	08/24/2018	10/20/2030
675711-AG-0	Octagon Investment Partners 33 OCT33 2017-1A C		D	2,4	2.C FE	1,000,000	95.3650	953,648	1,000,000	1,000,000					2.968	3.064	JAJO	6,019	41,018	10/16/2017	01/20/2031
67573C-AL-3	OCTAGON INV PARTNERS 32 LTD OCT32 2017-1A D		D	2,4	2.C FE	1,000,000	99.9990	999,992	1,000,000	1,000,000					3.637	3.719	JAJO	7,880	48,093	07/25/2017	10/15/2029
67579N-AA-7	Octagon Investment Partners 33 OCT33 2017-1A D		D	2,4	3.C FE	500,000	99.9780	499,889	500,000	500,000					6.518	6.655	JAJO	6,609	38,505	10/16/2017	01/20/2031
67590A-BF-8	OCTAGON INV PARTNERS XIV OCT14 2012-1A BR		D	2,4	1.F FE	1,000,000	100.0060	1,000,059	1,000,000	1,000,000					2.837	2.912	JAJO	6,147	39,960	05/09/2017	07/15/2029
67591J-AQ-5	OCTAGON CREDIT OCT29 2016-1A CR		D	2,4	1.F FE	1,500,000	96.8050	1,452,077	1,500,000	1,500,000					2.172	2.258	JAJO	6,064	27,902	02/14/2020	01/24/2033
67706X-AL-7	OAK HILL CREDIT PARTNERS OAKC 2017-14A D		C	2,4	2.C FE	1,500,000	97.2990	1,459,482	1,500,000	1,500,000					2.909	3.013	JAJO	8,726	60,854	10/18/2017	01/21/2030
74972F-AL-9	Rr 1 LTD RRAM 2018-4A C		D	2,4	2.C FE	1,000,000	96.6130	966,127	1,000,000	1,000,000					3.187	3.265	JAJO	6,905	43,518	04/26/2018	04/15/2031
75884B-AG-3	Regatta X Funding Ltd. REG10 2017-3A D		D	2,4	2.C FE	1,500,000	96.0840	1,441,267	1,500,000	1,500,000					2.968	3.064	JAJO	9,151	62,175	11/20/2017	01/17/2031
75888K-AG-9	REGATTA VIII FUNDING LTD REGT8 2017-1A D		D	2,4	2.C FE	1,500,000	98.8340	1,482,511	1,500,000	1,500,000					3.418	3.518	JAJO	10,538	69,075	08/18/2017	10/17/2030
75888M-AL-4	Regatta XIV Funding Ltd REG14 2018-3A D		D	2,4	2.C FE	1,000,000	96.8250	968,245	1,000,000	1,000,000					3.415	3.517	JAJO	6,355	45,346	08/20/2018	10/25/2031
81882H-AE-5	Shackleton CLO LTD SHACK 2013-4RA B		D	2,4	1.F FE	1,000,000	96.9700	969,697	1,000,000	1,000,000					2.121	2.208	JAJO	4,712	32,880	04/04/2018	04/13/2031
83608G-AU-0	SOUND POINT CLO LTD SNDPT 2013-1A B1R		D	2,4	2.C FE	1,000,000	91.1500	911,498	1,000,000	1,000,000					2.915	3.013	JAJO	5,425	39,852	01/22/2018	01/26/2031
83609Y-AG-1	SOUND POINT CLO LTD SNDPT 2013-3RA C		D	2,4	1.F FE	1,000,000	97.5800	975,805	1,000,000	1,000,000					2.468	2.560	JAJO	5,073	36,328	04/19/2018	04/18/2031
83611G-AG-6	SOUND POINT CLO LTD SNDPT 2017-3A C		D	2,4	2.C FE	1,500,000	93.1530	1,397,296	1,500,000	1,500,000					3.218	3.315	JAJO	9,789	65,329	09/28/2017	10/20/2030
83614B-AJ-8	SOUND POINT CLO LTD SNDPT 2019-2A C		D	2,4	1.F FE	1,500,000	99.4160	1,491,236	1,500,000	1,500,000					3.187	3.265	JAJO	10,357	65,277	04/26/2019	04/15/2032
83614B-AL-3	SOUND POINT CLO LTD SNDPT 2019-2A D		D	2,4	2.C FE	495,000	100.1320	500,658	500,000	495,247		215			4.097	4.332	JAJO	4,438	26,385	04/26/2019	04/15/2032
87154G-AE-5	SYMPHONY CLO LTD SYMP 2016-18A C		D	2,4	1.F FE	500,000	99.0240	495,119	500,000	500,000					2.709	2.812	JAJO	2,634	19,107	11/16/2016	01/23/2028
87165Y-AG-8	SYMPHONY CLO LTD SYMP 2018-19A C		D	2,4	1.F FE	500,000	97.6020	488,010	500,000	500,000					1.980	2.057	JAJO	2,118	15,614	02/22/2018	04/16/2031
87165Y-AJ-2	SYMPHONY CLO LTD SYMP 2018-19A D		D	2,4	2.C FE	1,000,000	94.1570	941,570	1,000,000	1,000,000					2.780	2.862	JAJO	5,946	39,361	02/22/2018	04/16/2031
87166D-AA-6	SYMPHONY CLO LTD SYMP 2018-19A E		D	2,4	3.C FE	500,000	91.5540	457,769	500,000	500,000					5.430	5.539	JAJO	5,807	33,152	02/22/2018	04/16/2031
87166R-AG-2	SYMPHONY CLO LTD SYMP 2019-21A C		D	2,4	1.F FE	1,000,000	100.0210	1,000,205	1,000,000	1,000,000					2.787	2.862	JAJO	6,038	55,416	05/14/2019	07/15/2032
87166R-AJ-6	SYMPHONY CLO LTD SYMP 2019-21A D		D	2,4	2.C FE	1,000,000	99.9210	999,213	1,000,000	1,000,000					3.887	3.972	JAJO	8,422	70,174	05/14/2019	07/15/2032
87231B-AJ-2	TCI-Flatiron CLO Ltd TFLAT 2017-1A D		D	2,4	2.C FE	1,000,000	96.2260	962,264	1,000,000	1,000,000					2.972	3.063	FMAN	3,715	38,668	10/16/2017	11/17/2030
87231C-AA-9	TCI-Flatiron CLO Ltd TFLAT 2017-1A E		D	2,4	3.C FE	500,000	98.6030	493,017	500,000	500,000					6.572	6.705	FMAN	4,108	37,584	10/16/2017	11/17/2030
87232B-AE-2	TCI-SYMPHONY CLO TSYMP 2017-1A D		D	2,4	2.C FE	2,000,000	97.1950	1,943,906	2,000,000	2,000,000					3.637	3.719	JAJO	15,760	96,186	06/29/2017	07/15/2030
87249L-AJ-0	WIND RIVER CLO LTD WINDR 2017-4A D		D	2,4	2.C FE	1,000,000	93.6880	936,879	1,000,000	1,000,000					2.874	2.963	FMAN	3,353	37,639	10/31/2017	11/20/2030
87249M-AA-7	WIND RIVER CLO LTD WINDR 2017-4A E		D	2,4	3.C FE	500,000	90.8240	454,119	500,000	500,000					6.024	6.148	FMAN	3,514	34,832	10/31/2017	11/20/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87272H-AG-5	TEACHERS INSURANCE AND ANNUITY TIA 2017-2A D		D	2,4	2.C FE	1,500,000	89.9630	1,349,445	1,500,000	1,500,000					2.830	2.913	JAJO	9,080	59,805	11/20/2017	01/16/2031
88434G-AG-0	WIND RIVER CLO LTD WINDR 2017-3A D		D	2,4	2.C FE	2,000,000	96.5970	1,931,938	2,000,000	2,000,000					3.387	3.467	JAJO	14,676	91,102	08/09/2017	10/15/2030
88434H-AJ-2	WIND RIVER CLO LTD WINDR 2018-2A C		D	2,4	1.F FE	1,000,000	96.9080	969,077	1,000,000	1,000,000					2.437	2.510	JAJO	5,280	35,893	08/17/2018	07/15/2030
88631Y-AG-2	TIAA CMBS Trust TIA 2018-1A B		D	2,4	1.F FE	1,000,000	98.3030	983,029	1,000,000	1,000,000					2.368	2.459	JAJO	4,803	34,934	11/13/2018	01/20/2032
88631Y-AJ-6	TIAA CMBS Trust TIA 2018-1A C		D	2,4	2.C FE	1,000,000	95.9930	959,931	1,000,000	1,000,000					3.268	3.366	JAJO	6,628	44,059	11/13/2018	01/20/2032
92328G-AY-2	VENTURE CDO LTD VENTR 2013-14A DR		D	2,4	2.C FE	1,500,000	99.0190	1,485,290	1,500,000	1,500,000					4.233	4.325	FMAN	5,644	76,898	08/15/2017	08/28/2029
92331V-AL-2	VENTURE CDO LTD VENTR 2018-31A C2		D	2,4	1.F FE	500,000	100.0620	500,309	500,000	500,000					4.703	4.730	JAJO	4,638	23,515	02/28/2018	04/20/2031
92331X-AL-8	VENTURE CDO LTD VENTR 2018-35A C		D	2,4	1.G FE	1,000,000	98.8580	988,578	1,000,000	1,000,000					2.516	2.610	JAJO	4,962	36,364	10/17/2018	10/22/2031
92338B-AG-0	Verde CLO Ltd VERDE 2019-1A C		D	2,4	1.F FE	1,000,000	100.0750	1,000,746	1,000,000	1,000,000					2.887	2.963	JAJO	6,255	40,468	03/15/2019	04/15/2032
92558N-AE-2	VIBRANT CLO LTD VIBR 2019-11A B		D	2,4	1.F FE	3,000,000	98.3460	2,950,392	3,000,000	3,000,000					2.818	2.912	JAJO	17,145	151,224	06/21/2019	07/20/2032
92915Q-AL-7	VOYA CLO LTD VOYA 2017-3A C		D	2,4	2.C FE	1,500,000	97.9600	1,469,393	1,500,000	1,500,000					3.768	3.870	JAJO	11,462	73,693	06/13/2017	07/20/2030
92915T-AE-7	VOYA CLO LTD VOYA 2016-4A B2		D	2,4	1.B FE	2,000,000	100.0820	2,001,644	2,000,000	2,000,000					3.740	3.757	JAJO	14,752	74,800	11/17/2016	04/20/2029
92917A-AE-6	VOYA CLO LTD VOYA 2018-1A B		D	2,4	1.F FE	500,000	97.3080	486,542	500,000	500,000					2.018	2.107	JAJO	2,074	15,664	02/23/2018	04/19/2031
92917A-AG-1	VOYA CLO LTD VOYA 2018-1A C		D	2,4	2.C FE	500,000	94.4700	472,351	500,000	500,000					2.818	2.912	JAJO	2,896	19,709	02/23/2018	04/19/2031
92917B-AA-2	VOYA CLO LTD VOYA 2018-1A D		D	2,4	3.C FE	500,000	90.7110	453,557	500,000	500,000					5.418	5.539	JAJO	5,568	32,853	02/23/2018	04/19/2031
92917C-AN-2	VOYA CLO LTD INGIM 2013-1A CR		D	2,4	2.C FE	1,500,000	93.1620	1,397,435	1,500,000	1,500,000					3.187	3.265	JAJO	10,357	65,277	09/29/2017	10/15/2030
92917R-AG-4	VOYA CLO LTD VOYA 2019-2A C		D	2,4	1.F FE	3,000,000	99.6480	2,989,443	3,000,000	3,000,000					2.618	2.711	JAJO	15,928	143,791	06/20/2019	07/20/2032
92917R-AJ-8	VOYA CLO LTD VOYA 2019-2A D		D	2,4	2.C FE	500,000	99.9500	499,752	500,000	500,000					3.918	4.022	JAJO	3,973	32,018	06/20/2019	07/20/2032
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						304,629,361	XXX	300,978,128	304,706,468	304,692,693		(14,937)			XXX	XXX	XXX	1,559,487	12,092,175	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,231,647,774	XXX	1,337,359,476	1,222,136,209	1,230,883,682		(365,890)	946,302		XXX	XXX	XXX	9,724,884	47,922,994	XXX	XXX
037389-BB-8	AON CORP AON 4 1/2 12/15/28			2	2.A FE	1,994,700	121.6590	2,433,178	2,000,000	1,995,640		446			4.500	4.533	JD	4,000	90,000	11/29/2018	12/15/2028
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						1,994,700	XXX	2,433,178	2,000,000	1,995,640		446			XXX	XXX	XXX	4,000	90,000	XXX	XXX
4899999. Total - Hybrid Securities						1,994,700	XXX	2,433,178	2,000,000	1,995,640		446			XXX	XXX	XXX	4,000	90,000	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24				1.F Z	183,990	100.0000	183,990	183,990	183,990					2.853	2.869	MON	221	4,339	12/31/2020	02/29/2024
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19				1.F Z	1,983,200	99.0000	1,963,368	1,983,200	1,983,200					2.905	2.903	MON	4,961	70,953	03/20/2020	03/29/2026
6V3*1#-18-2	ASF Clippers, L.P. ASF CLIPPERS LP TL FLT 6/3/26 ID: E47410				1.G Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					6.500	6.552	MJSD	903	82,153	10/01/2020	06/03/2026
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20				1.D Z	2,207,429	99.3500	2,193,081	2,207,429	2,207,429					2.803	2.819	MON	2,921	9,116	12/22/2020	09/16/2026
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES			4	2.B Z	2,194,341	99.8120	2,190,218	2,194,341	2,194,341					1.798	3.074	MON	986	17,372	12/22/2020	08/22/2022
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2			2,4	2.B FE	2,970,000	97.0170	2,881,405	2,970,000	2,970,000					6.448	6.499	JAJO	32,450	191,506	06/12/2019	07/30/2049
56847P-AA-1	Mariner Finance Issuance Trust SERIES 2019PVT CLASS A			2,4	1.C PL	3,105,656	105.8110	3,287,553	3,107,000	3,105,745		90			3.530	3.561	MON	3,351	102,497	12/18/2019	12/20/2034
56847P-AC-7	Mariner Finance Issuance Trust SERIES 2019PVT CLASS B			2,4	1.F PL	295,917	103.8490	307,394	296,000	295,922		5			4.060	4.098	MON	434	11,585	12/18/2019	12/20/2034
56847P-AE-3	Mariner Finance Issuance Trust SERIES 2019PVT CLASS C			2,4	2.B PL	178,948	104.7480	187,499	179,000	178,954		6			4.810	4.862	MON	311	8,328	12/18/2019	12/20/2034
68269A-AA-8	OneMain Financial Issuance Tru SERIES 2019AA CLASS A			2,4	1.A PL	2,487,907	105.1250	2,628,125	2,500,000	2,497,699		4,607			3.390	3.431	MON	4,002	84,750	08/01/2019	08/14/2036
68269A-AB-6	OneMain Financial Issuance Tru SERIES 2019AA CLASS B			2,4	1.C PL	298,570	105.2500	315,750	300,000	299,366		526			3.920	3.987	MON	555	11,760	08/01/2019	08/14/2036
68269A-AC-4	OneMain Financial Issuance Tru SERIES 2019AA CLASS C			2,4	1.E PL	199,088	105.5000	211,000	200,000	199,322		99			4.670	4.771	MON	441	9,340	08/01/2019	08/14/2036
68269A-AD-2	OneMain Financial Issuance Tru SERIES 2019AA CLASS D			2,4	2.A PL	2,388,802	116.0640	2,785,536	2,400,000	2,389,543		540			6.290	6.427	MON	7,129	150,960	08/01/2019	08/14/2036
69145*-AA-9	Oxford Finance Funding XIII LL OXFIN CLASS A-1 3.475 10/15/28			4	1.F PL	4,375,000	100.0000	4,375,000	4,375,000	4,375,000					3.475	3.500	MON	6,757	19,942	10/27/2020	10/15/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69145*-AB-7	Oxford Finance Funding XIII LL OXFIN CLASS B-1 4.5 10/15/28			4	2.B PL	625,000	100.0000	625,000	625,000	625,000					4.500	4.542	MON	1,250	3,750	10/27/2020	10/15/2028
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2			2,4	2.B FE	1,980,000	103.2260	2,043,875	1,980,000	1,980,000					4.475	4.500	JAJO	15,014	88,605	08/21/2019	07/30/2049
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE			4	1.F Z	1,815,951	100.1250	1,818,224	1,815,951	1,815,951					2.397	2.243	MON	121	94,304	10/13/2020	10/18/2021
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE			4	2.B Z	319,070	100.0000	319,070	319,070	319,070					3.308	3.331	MON	410	18,227	10/13/2020	10/18/2021
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						32,608,869	XXX	33,316,088	32,635,981	32,620,532		5,873			XXX	XXX	XXX	82,217	979,487	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						32,608,869	XXX	33,316,088	32,635,981	32,620,532		5,873			XXX	XXX	XXX	82,217	979,487	XXX	XXX
7699999. Total - Issuer Obligations						811,401,493	XXX	923,168,454	803,898,105	810,596,387		(278,270)	1,284,177		XXX	XXX	XXX	8,098,144	31,995,340	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						61,629,095	XXX	62,255,040	60,452,244	61,635,463		(37,033)			XXX	XXX	XXX	178,002	1,966,143	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						104,162,032	XXX	108,550,319	103,510,256	104,158,672		(32,964)			XXX	XXX	XXX	321,124	3,885,997	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						304,629,361	XXX	300,978,128	304,706,468	304,692,693		(14,937)			XXX	XXX	XXX	1,559,487	12,092,175	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						32,608,869	XXX	33,316,088	32,635,981	32,620,532		5,873			XXX	XXX	XXX	82,217	979,487	XXX	XXX
8399999 - Total Bonds						1,314,430,850	XXX	1,428,268,029	1,305,203,054	1,313,703,747		(357,331)	1,284,177		XXX	XXX	XXX	10,238,974	50,919,142	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 54,419,621 1B $ 12,972,423 1C $ 28,635,413 1D $ 180,616,957 1E $ 31,819,130 1F $ 159,432,742 1G $ 109,069,315
2A $ 230,477,214 2B $ 258,305,669 2C $ 192,761,223
3A $ 24,610,553 3B $ 10,344,010 3C $ 12,301,343
4A $ 3,042,437 4B $ 3,518,598 4C $
5A $ 5B $ 5C $
6 $ 1,377,099

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-YD-6	US TREASURY N/B NOTES 1.375% 08/31/26		10/23/2020	WELLS FARGO		1,051,016	1,000,000	2,127
0599999. Subtotal - Bonds - U.S. Governments						1,051,016	1,000,000	2,127
BME40B-40-9	GSW Arena Holdings LLC GSW Arena Holdngs 4.15 6/30/30 4.150% 06/30/30		09/02/2020	DIRECT		1,900,000	1,900,000	
00287Y-BX-6	ABBVIE INC ABBV 3.2 11/21/29 3.200% 11/21/29		12/01/2020	Tax Free Exchange		999,772	1,000,000	889
00287Y-CT-4	ABBVIE INC ABBV 3 1/4 10/01/22 3.250% 10/01/22		12/01/2020	Tax Free Exchange		750,426	750,000	4,063
081437-AR-6	BEMIS COMPANY INC AMCR 4 1/2 10/15/21 4.500% 10/15/21		06/01/2020	Tax Free Exchange		1,005,431	1,000,000	5,750
09579@-AA-8	Blue Ocean Income Fund II LP Blue Ocean Inc Fdll 6% 9/22/30 6.000% 09/22/30		12/16/2020	DIRECT		285,712	285,712	
110122-CQ-9	BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39 4.125% 06/15/39		07/17/2020	Tax Free Exchange		5,145,049	4,750,000	17,417
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		03/11/2020	ROBERT W. BAIRD		769,462	764,060	2,503
12327F-AA-5	Business Jet Securities LLC SERIES 20201A CLASS A 2.981% 11/15/35		10/21/2020	BANK OF AMERICA		4,853,880	4,853,951	
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1 3.500% 10/25/49		02/21/2020	BANK OF AMERICA		3,565,045	3,478,092	8,116
31738K-AA-7	Finance of America Structured SERIES 2020JR4 CLASS A1 2.000% 10/25/50		10/19/2020	DIRECT		4,645,420	4,722,980	
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2 3.000% 10/25/50		10/19/2020	DIRECT		1,009,044	1,027,874	
34490@-AD-6	NFL TRUST XI NFL TRUST XI 3.33 10/5/32 3.330% 10/05/32		08/20/2020	BANK OF AMERICA		2,000,000	2,000,000	
35137L-AH-8	FOX CORP FOXA 4.709 01/25/29 4.709% 01/25/29		03/30/2020	Tax Free Exchange		3,000,000	3,000,000	25,507
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1 3.500% 05/25/50		02/18/2020	GOLDMAN SACHS & CO.		3,076,022	3,004,203	5,549
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1 3.500% 07/25/50		02/18/2020	GOLDMAN SACHS & CO.		3,826,502	3,740,014	9,818
40439H-AC-3	HIN Timeshare Trust 2020-A SERIES 2020A CLASS C 3.420% 10/09/39		09/04/2020	BANK OF AMERICA		1,852,706	1,852,948	
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3 3.500% 07/25/50		02/19/2020	JP MORGAN SECURITIES		3,395,761	3,317,489	8,708
46651X-AQ-5	JP MORGAN MORTGAGE TRUST SERIES 20201 CLASS A7 3.500% 06/25/50		01/24/2020	JP MORGAN SECURITIES		2,615,145	2,500,000	7,049
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50		02/05/2020	ROBERT W. BAIRD		3,322,804	3,244,728	1,893
52604B-AA-4	LENDMARK FUNDING TRUST LENDMARK FUNDING TRUST 2020 A 3.330% 09/20/30		02/26/2020	DIRECT		4,189,622	4,190,000	
52604B-AB-2	LENDMARK FUNDING TRUST LENDMARK FUND TRUST 2020-1B 3.840% 09/20/30		02/26/2020	DIRECT		379,997	380,000	
52604B-AC-0	LENDMARK FUNDING TRUST LENDMARK FUNDING 2020 1 C 4.280% 09/20/30		02/26/2020	DIRECT		429,782	430,000	
55336V-BN-9	MPLX LP MPLX 4 1/4 12/01/27 4.250% 12/01/27		05/21/2020	Tax Free Exchange		989,458	1,000,000	20,069
62942Q-CZ-4	New Residential Advance Receiv SERIES 2020T2 CLASS DT2 3.050% 09/15/53		09/10/2020	BARCLAYS CAPITAL GROUP		2,249,996	2,250,000	
67575N-BZ-5	Ocwen Master Advance Receivabl SERIES 2020T1 CLASS DT1 3.061% 08/15/52		08/12/2020	BARCLAYS CAPITAL GROUP		2,680,995	2,681,000	
682696-AD-1	OneMain Financial Issuance Tru SERIES 20202A CLASS D 3.450% 09/14/35		08/13/2020	CITIGROUP GLOBAL MARKETS		1,999,053	2,000,000	
693684-AM-4	Psmc 2018-1 Trust SERIES 20201 CLASS A12 3.500% 01/25/50		01/24/2020	WELLS FARGO		2,607,584	2,500,000	7,049
74275#-AA-7	PRISA II LHC PRISA II LHC 3.47 9/29/20 3.470% 11/17/28		09/28/2020	JP MORGAN SECURITIES		2,000,000	2,000,000	
74340X-BL-4	PROLOGIS LP PLD 4 3/8 02/01/29 4.375% 02/01/29		02/10/2020	Tax Free Exchange		2,992,939	3,000,000	3,281
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1 3.000% 04/25/50		03/06/2020	MORGAN STANLEY		3,731,043	3,655,645	5,483
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1 3.500% 03/25/50		02/13/2020	MORGAN STANLEY		3,951,570	3,856,366	7,499
85172P-AC-1	SPRINGLEAF FUNDING TRUST SPRINGIIAF FUNDING TRUST 3.860% 07/15/30		09/11/2020	ROBERT W. BAIRD		1,501,875	1,500,000	161
86668@-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29 4.180% 06/15/29		06/11/2020	GOLDMAN SACHS & CO.		672,808	672,808	
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 3.500% 10/25/49		02/18/2020	WELLS FARGO		400,255	390,969	722
BME3NH-3M-6	STRATEGIC PARTNERS VIII LP STRATEGIC PARTNERS FUND VIII L 4.147% 03/10/25		09/14/2020	DIRECT		3,375,000	3,375,000	
015644-A#-4	ALGOMA CENTRAL CORPORATION ALGOMA CENTR CRP 3.37 12/10/27 3.370% 12/10/27	A	12/10/2020	RBC CAPITAL MARKETS		2,000,000	2,000,000	
001199-AC-2	AGL Core 4 CLO Ltd AGL 2020-4A B 3.186% 04/20/28	D	04/14/2020	BARCLAYS CAPITAL GROUP		4,950,000	5,000,000	
01273P-AB-8	ALBEMARLE WOD PTY LTD ALB 3.45 11/15/29 3.450% 11/15/29	D	07/23/2020	Tax Free Exchange		997,313	1,000,000	6,517
02343U-AG-0	AMCOR FINANCE USA INC AMCR 3 5/8 04/28/26 3.625% 04/28/26	C	06/01/2020	Tax Free Exchange		999,868	1,000,000	3,323
02343U-AH-8	AMCOR FINANCE USA INC AMCR 4 1/2 05/15/28 4.500% 05/15/28	C	06/01/2020	Tax Free Exchange		1,498,444	1,500,000	3,000
43761A-D#-0	HOMESERVE PLC HOMESERVE 3.34 3.340% 08/20/27	D	08/20/2020	LLOYDS SECURITIES		2,000,000	2,000,000	
56576Q-AU-2	MARATHON CLO LTD MCLO 2013-5A CR 2.963% 11/21/27	D	11/23/2020	Interest Capitalization		40,744	40,744	
56578J-AJ-1	MARATHON CLO LTD MCLO 2017-10A C 3.921% 11/15/29	D	08/17/2020	Interest Capitalization		25,725	25,725	
67110U-AN-9	OHA LOAN FUNDING LTD OHALF 2016-1A B1R 1.816% 01/20/33	D	01/31/2020	JP MORGAN SECURITIES		1,000,000	1,000,000	
67110U-AQ-2	OHA LOAN FUNDING LTD OHALF 2016-1A CR 2.168% 01/20/33	D	01/31/2020	JP MORGAN SECURITIES		1,500,000	1,500,000	
67591J-AQ-5	OCTAGON CREDIT OCT29 2016-1A CR 2.172% 01/24/33	D	02/14/2020	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	
92841#-AA-4	VISTA JET MALTA FINANCE PLC VISTA JET MALTA FINANCE PLC 4.500% 07/15/27	D	03/23/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	
G6363#-AL-1	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.12 2/27 5.370% 02/27/28	D	02/27/2020	CITIGROUP GLOBAL MARKETS		500,000	500,000	
G8038#-AP-3	SERCO GROUP PLC SERCO GRP PLC 3.55% 10/8/27 3.550% 10/08/27	D	10/07/2020	BANK OF AMERICA		2,000,000	2,000,000	
G8090*-AA-5	MESTAMO MARINE LTD MESTAMO MARINE 3/30 3.73 3.730% 03/01/30	D	02/27/2020	BANK OF AMERICA		1,000,000	1,000,000	
Q1629#-AE-7	BRISBANE AIRPORT CORP BRISBANE AIRPORT 4.04 8/22/24 4.040% 08/22/24	D	08/26/2020	SEAPORT		1,044,630	1,000,000	337
Q1629#-AF-4	BRISBANE AIRPORT CORP BRISBANE AIRPORT 4.19 8/22/27 4.190% 08/22/27	D	08/26/2020	SEAPORT		1,068,070	1,000,000	349
Q1629#-AQ-0	BRISBANE AIRPORT CORP BRISBANE AIRPORT CORPORATION 4.070% 06/15/32	D	08/26/2020	SEAPORT		1,067,690	1,000,000	7,914
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						106,362,642	105,140,308	162,966
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.853% 02/29/24		12/31/2020	DIRECT		182,450	182,450	
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19 2.905% 03/29/26		03/20/2020	DIRECT		115,399	115,399	
6V3*1#-18-2	ASF Clippers, L.P. ASF CLIPPERS LP TL FLT 6/3/26 6.500% 06/03/26		10/01/2020	DIRECT		5,000,000	5,000,000	
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.803% 09/16/26		12/22/2020	DIRECT		2,207,429	2,207,429	
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.798% 08/22/22		12/22/2020	DIRECT		1,882,556	1,882,556	
69145*-AA-9	Oxford Finance Funding XIII LL OXFIN CLASS A-1 3.475 10/15/28 3.475% 10/15/28		10/27/2020	DIRECT		4,375,000	4,375,000	
69145*-AB-7	Oxford Finance Funding XIII LL OXFIN CLASS B-1 4.5 10/15/28 4.500% 10/15/28		10/27/2020	DIRECT		625,000	625,000	
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE 2.397% 10/18/21		10/13/2020	DIRECT		1,814,838	1,814,838	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE 3.308% 10/18/21		10/13/2020	DIRECT		318,910	318,910	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						16,521,582	16,521,582	
8399997. Total - Bonds - Part 3						123,935,240	122,661,890	165,093
8399998. Total - Bonds - Part 5						23,005,114	22,729,277	26,523
8399999. Total - Bonds						146,940,354	145,391,167	191,616
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						146,940,354	XXX	191,616

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
912828-MP-2	US TREASURY N/B T 3 5/8 02/15/20 3.625% 02/15/20		02/15/2020	Maturity		100,000	100,000	99,258	99,989		11		11		100,000				1,813	02/15/2020
912828-PC-8	US TREASURY N/B T 2 5/8 11/15/20 2.625% 11/15/20		11/15/2020	Maturity		545,000	545,000	530,734	543,578		1,422		1,422		545,000				14,306	11/15/2020
0599999. Subtotal - Bonds - U.S. Governments						645,000	645,000	629,992	643,567		1,433		1,433		645,000				16,119	XXX
60416S-YP-9	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.200% 07/01/33		12/01/2020	Redemption 100.0000		135,000	135,000	135,000	135,000						135,000				5,083	07/01/2033
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						135,000	135,000	135,000	135,000						135,000				5,083	XXX
045333-CV-1	ASPEN VLY CO HOSP DIST BUILD AMERICA BONDS-TAXABLE-SE 5.573% 12/01/25		03/26/2020	PIPER SANDLER & CO		1,017,750	1,000,000	1,000,000	1,000,000						1,000,000		17,750	17,750	18,422	12/01/2025
438670-WK-3	HONOLULU CITY & CNTY HI BUILD AMERICA BDS-TAXABLE-SER 5.500% 12/01/25		03/25/2020	RAYMOND JAMES & ASSOCIATES		1,168,308	1,150,000	1,150,000	1,150,000						1,150,000		18,308	18,308	20,381	12/01/2025
562333-GD-0	MANCHESTER NH BUILD AMERICA BONDS RECOVERY Z 5.750% 07/01/35		03/25/2020	WELLS FARGO		1,005,690	1,000,000	1,007,260	1,000,486		(232)		(232)		1,000,254		5,436	5,436	42,486	07/01/2035
591852-QX-9	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER 5.000% 12/01/25		03/25/2020	PIPER SANDLER & CO		1,521,330	1,500,000	1,500,000	1,500,000						1,500,000		21,330	21,330	24,167	12/01/2025
602409-HR-8	MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE 5.450% 10/01/29		03/25/2020	PIPER SANDLER & CO		1,519,200	1,500,000	1,500,000	1,500,000						1,500,000		19,200	19,200	39,967	10/01/2029
791400-VT-8	SAINT LOUIS CNTY MO PATTONVILL BUILD AMERICA BONDS-TAXABLE 6.050% 03/01/28		03/02/2020	Call 100.0000		1,500,000	1,500,000	1,505,070	1,500,125		(125)		(125)		1,500,000				45,375	03/01/2028
791400-VV-3	SAINT LOUIS CNTY MO PATTONVILL BUILD AMERICA BONDS-TAXABLE 6.150% 03/01/30		03/02/2020	Call 100.0000		1,000,000	1,000,000	1,003,360	1,000,084		(84)		(84)		1,000,000				30,750	03/01/2030
791740-ZG-1	SAINT LOUIS PARK MN BUILD AMERICA BONDS-TAXABLE-SE 5.150% 02/01/32		02/03/2020	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				25,750	02/01/2032
939296-GA-1	WASHINGTON MO SCH DIST BUILD AMERICA BONDS 5.550% 03/01/30		03/02/2020	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				27,750	03/01/2030
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,732,278	10,650,000	10,665,690	10,650,695		(441)		(441)		10,650,254		82,024	82,024	275,048	XXX
134041-HE-5	CAMPBELL & KENTON CNTYS KY SAN RECOVERY ZONE ECON DEV BD-TAXA 5.750% 08/01/30		10/20/2020	Call 100.0000		1,000,000	1,000,000	1,015,230	1,002,057		(1,515)		(1,515)		1,000,542		(542)	(542)	70,118	08/01/2030
19633S-AA-1	COLORADO ST BRIDGE ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SR 6.078% 12/01/27		03/19/2020	PIPER SANDLER & CO		1,026,670	1,000,000	1,000,000	1,000,000						1,000,000		26,670	26,670	18,909	12/01/2027
3130A7-NZ-4	FEDERAL HOME LOAN BANK FHLB 3 04/18/31 3.000% 04/18/31		02/05/2020	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				17,833	04/18/2031
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		12/01/2020	Paydown		25,113	25,113	25,733	25,503		(391)		(391)		25,113				620	08/01/2038
3138LA-KZ-1	FNMA POOL FN AM9311 3.390% 07/01/35		12/01/2020	Paydown		26,392	26,392	26,234	26,227		165		165		26,392				497	07/01/2035
3138LF-A4-0	FNMA DUS FN FN AN2726 2.920% 09/01/36		12/01/2020	Paydown		77,475	77,475	79,461	79,089		(1,614)		(1,614)		77,475				1,257	09/01/2036
3138LF-BX-5	FNMA DUS FN FN AN2753 2.920% 09/25/36		12/01/2020	Paydown		40,129	40,129	41,170	40,976		(847)		(847)		40,129				651	09/25/2036
31398S-UD-3	FANNIE MAE FNR 2010-138 Z 4.000% 12/25/40		12/01/2020	Paydown		342,871	342,871	303,906	324,678		18,193		18,193		342,871				8,263	12/25/2040
485429-DB-7	KANSAS ST DEV FIN AUTH REVENUE BUILD AMERICA BONDS 5.945% 03/01/30		03/02/2020	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				29,725	03/01/2030
679468-UL-0	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS 5.400% 07/01/26		03/24/2020	RAYMOND JAMES & ASSOCIATES		1,505,273	1,465,000	1,465,000	1,465,000						1,465,000		40,273	40,273	58,234	07/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						7,043,923	6,976,980	6,956,734	6,963,530		13,991		13,991		6,977,522		66,401	66,401	206,107	XXX
00287Y-BW-8	ABBVIE INC ABBV 3.2 11/21/29 3.200% 11/21/29		12/01/2020	Tax Free Exchange		999,772	1,000,000	999,750	999,752		20		20		999,772				32,889	11/21/2029
00751Y-AC-0	ADVANCE AUTO PARTS AAP 4 1/2 12/01/23 4.500% 12/01/23		09/29/2020	Call 111.8870		1,118,870	1,000,000	993,010	996,877		552		552		997,429		2,571	2,571	156,120	12/01/2023
02378*-AA-8	AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC 5.180% 10/15/23		10/15/2020	Redemption 100.0000		80,909	80,909	71,148	80,909		9,761	9,761			80,909				3,143	10/15/2023
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 4.000% 02/15/29		08/15/2020	Redemption 100.0000		47,500	47,500	47,500	47,500						47,500				1,425	02/15/2029
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC 5.180% 08/15/23		08/15/2020	Redemption 100.0000		91,481	91,481	91,481	91,481						91,481				3,554	08/15/2023
02378M-AA-9	AMER AIRLINE 19-1A PTT AAL 3 1/2 02/15/32 3.500% 08/15/33		08/15/2020	Redemption 100.0000		173,842	173,842	173,842	173,842						173,842				4,737	08/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS 3.930% 06/15/24		12/15/2020	Redemption 100.0000		225,000	225,000	225,000	225,000						225,000				6,632	06/15/2024
031162-BM-1	AMGEN INC AMGN 3 7/8 11/15/21 3.875% 11/15/21		12/16/2020	Call 103.1410		427,298	414,286	409,853	413,316		487		487		413,804		482	482	33,406	11/15/2021
031162-BM-1	AMGEN INC AMGN 3 7/8 11/15/21 3.875% 11/15/21		03/23/2020	Redemption 100.0000		85,714	85,714	84,797	85,514		201		201		85,714				1,172	11/15/2021
037411-BE-4	APACHE CORP APA 4 3/8 10/15/28 4.375% 10/15/28		11/25/2020	STIFEL NICOLAUS		3,030,000	3,000,000	3,007,800	3,007,596		(694)		(694)		3,006,902		23,098	23,098	147,656	10/15/2028
04015U-AL-2	ARES CLO LTD ARES 2015-38A DR 2.718% 04/20/30		11/18/2020	CITIGROUP GLOBAL MARKETS		456,250	500,000	500,000	500,000						500,000		(43,750)	(43,750)	20,412	04/20/2030
05377R-CB-8	AESOP FUNDING II LLC AESOP 2015-2A B 3.420% 12/20/21		12/21/2020	Call 100.0000		166,667	166,667	166,630	166,659		7		7		166,667				5,700	12/20/2021
05377R-CB-8	AESOP FUNDING II LLC AESOP 2015-2A B 3.420% 12/20/21		11/20/2020	Paydown		833,333	833,333	833,152	833,297		37		37		833,333				21,375	12/20/2021
05377R-CZ-5	AESOP FUNDING II LLC SERIES 20181A CLASS B 4.000% 09/20/24		08/13/2020	CANTOR FITZGERALD SECURITIES C		1,043,438	1,000,000	999,977	999,995		1		1		999,997		43,441	43,441	26,333	09/20/2024
05377R-DD-3	AESOP FUNDING II LLC SERIES 20182A CLASS B 4.270% 03/20/25		08/13/2020	CANTOR FITZGERALD SECURITIES C		527,813	500,000	499,981	499,984		2		2		499,986		27,827	27,827	14,055	03/20/2025
06054A-BC-2	BACM BACM 2015-UBS7 B 4.505% 09/15/48		12/10/2020	CREDIT SUISSE SECURITIES		1,020,313	1,000,000	1,023,750	1,014,384		(2,238)		(2,238)		1,012,146		8,167	8,167	45,953	09/15/2048
06054A-BD-0	BACM BACM 2015-UBS7 C 4.360% 09/15/48		11/19/2020	BARCLAYS CAPITAL GROUP		400,000	500,000	481,699	489,550		1,886		1,886		491,436		(91,436)	(91,436)	21,723	09/15/2048
081437-AM-7	BEMIS COMPANY INC AMCR 4 1/2 10/15/21 4.500% 10/15/21		06/01/2020	Tax Free Exchange		1,005,431	1,000,000	1,009,833	1,007,367		(1,936)		(1,936)		1,005,431				28,250	10/15/2021
08161C-AL-5	BENCHMARK MORTGAGE TRUST SERIES 2018B2 CLASS C 4.200% 02/15/51		11/20/2020	BANK OF AMERICA		304,875	300,000	298,680	298,982		175		175		299,157		5,718	5,718	12,591	02/15/2051
08162B-BL-5	BENCHMARK MORTGAGE TRUST SERIES 2019B11 CLASS C 3.750% 05/15/52		12/16/2020	MORGAN STANLEY		1,052,188	1,000,000	990,095	990,440		663		663		991,103		61,084	61,084	39,271	05/15/2052
08162P-BB-6	BENCHMARK MORTGAGE TRUST SERIES 2018B1 CLASS C 4.116% 01/15/51		11/16/2020	CITIGROUP GLOBAL MARKETS		1,033,203	1,000,000	991,563	993,208		905		905		994,113		39,090	39,090	40,362	01/15/2051
097023-CE-3	BOEING CO BA 3 1/2 03/01/39 3.500% 03/01/39		12/11/2020	MORGAN STANLEY		3,988,960	4,000,000	3,833,200	3,838,241		5,587		5,587		3,843,828		145,132	145,132	180,056	03/01/2039
10112R-AX-2	BOSTON PROPERTIES LP BXP 3.65 02/01/26 3.650% 02/01/26		12/11/2020	MORGAN STANLEY		1,125,490	1,000,000	997,080	998,111		269		269		998,380		127,110	127,110	49,985	02/01/2026
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BHF 3.7 06/22/27 3.700% 06/22/27		11/27/2020	Call 110.6641		485,815	439,000	438,662	438,728		29		29		438,757		243	243	54,937	06/22/2027
110122-CC-0	BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39 4.125% 06/15/39		07/17/2020	Tax Free Exchange		5,145,049	4,750,000	5,160,020	5,153,314		(8,265)		(8,265)		5,145,049				115,385	06/15/2039
11014P-AC-9	BRISTOL PARK CLO LTD BRIST 2016-1A C 2.837% 04/15/29		02/27/2020	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,051	04/15/2029
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31 4.125% 09/20/31		12/20/2020	Redemption 100.0000		138,050	138,050	138,050	138,050						138,050				3,577	09/20/2031
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A 4.335% 02/15/33		11/16/2020	Call 100.0000		601,899	601,899	601,888	601,897		1		1		601,898				30,165	02/15/2033
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A 4.335% 02/15/33		10/15/2020	Paydown		277,609	277,609	277,604	277,608		1		1		277,609				3,037	02/15/2033
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		12/15/2020	Paydown		702,008	702,008	701,984	701,983		25		25		702,008				17,802	07/15/2034
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A 4.447% 06/15/33		12/15/2020	Paydown		221,655	221,655	221,651	221,654						221,655				4,919	06/15/2033
124857-AT-0	CBS CORP VIAC 3 3/8 02/15/28 3.375% 02/15/28		12/11/2020	MORGAN STANLEY		1,110,060	1,000,000	990,270	992,280		798		798		993,078		116,982	116,982	44,906	02/15/2028
12514M-BG-9	CD COMMERCIAL MTGE TRUST CD 2016-CD1 C 3.631% 08/10/49		11/19/2020	CITIGROUP GLOBAL MARKETS		945,313	1,000,000	1,029,954	1,021,152		(2,518)		(2,518)		1,018,634		(73,321)	(73,321)	35,503	08/10/2049
125523-AN-0	CIGNA CORP CI 4 02/15/22 4.000% 02/15/22		03/19/2020	Call 105.0340		525,170	500,000	498,681	498,789		112		112		498,901		1,099	1,099	37,059	02/15/2022
125523-BN-9	CIGNA CORP CI 4 3/4 11/15/21 4.750% 11/15/21		03/31/2020	Call 103.8772		779,079	750,000	750,796	750,743		(96)		(96)		750,647		(647)	(647)	61,087	11/15/2021
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49		12/01/2020	Paydown		962,277	962,277	975,208	975,106		(12,829)		(12,829)		962,277				16,570	08/25/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
12635F-AY-0	CSAIL 2015-C3 B CSAIL 2015-C3 B 4.098% 08/15/48		11/17/2020	Performance Trust Capital		932,617	1,000,000	1,007,419	1,004,151		(711)		(711)		1,003,440		(70,823)	(70,823)	40,431	08/15/2048
12637U-BB-4	CSAIL COMM MTGE TRUST CSAIL 2016-C7 B 4.482% 11/15/49		12/09/2020	CITIGROUP GLOBAL MARKETS		1,006,875	1,000,000	1,024,435	1,016,959		(2,447)		(2,447)		1,014,512		(7,637)	(7,637)	45,343	11/15/2049
12649A-AN-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2014USA CLASS D 4.373% 09/15/37		12/14/2020	JP MORGAN SECURITIES		821,719	1,000,000	960,000	967,541		4,158		4,158		971,699		(149,980)	(149,980)	45,555	09/15/2037
13976A-AH-3	CAPITAL AUTO RECEIVABLES TRST AFIN 2016-3 D 2.650% 01/22/24		07/20/2020	Call 100.0000		1,000,000	1,000,000	999,893	999,986		14		14		1,000,000				15,458	01/22/2024
14315B-AG-1	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-4A C 3.037% 01/15/30		11/19/2020	CITIGROUP GLOBAL MARKETS		452,500	500,000	500,000	500,000						500,000		(47,500)	(47,500)	22,641	01/15/2030
144285-AJ-2	CARPENTER TECHNOLOGY CRS 5.2 07/15/21 5.200% 07/15/21		08/24/2020	Call 104.1960		411,574	395,000	380,077	392,050		1,211		1,211		393,262		1,738	1,738	39,339	07/15/2021
171798-AD-3	CIMAREX ENERGY CO XEC 3.9 05/15/27 3.900% 05/15/27		12/01/2020	GOLDMAN SACHS & CO.		1,089,380	1,000,000	997,480	998,099		209		209		998,308		91,072	91,072	40,950	05/15/2027
17291C-BU-8	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 B 3.176% 09/10/49		12/02/2020	CREDIT SUISSE SECURITIES		1,047,891	1,000,000	1,029,981	1,020,746		(2,717)		(2,717)		1,018,029		29,862	29,862	32,025	09/10/2049
17291C-BV-6	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 C 4.031% 09/10/49		11/23/2020	CITIGROUP GLOBAL MARKETS		1,432,441	1,500,000	1,544,899	1,531,736		(3,836)		(3,836)		1,527,900		(95,459)	(95,459)	59,457	09/10/2049
17322V-AX-4	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2014-GC23 C 4.581% 07/10/24		12/03/2020	MORGAN STANLEY		535,938	500,000	514,972	507,218		(1,521)		(1,521)		505,697		30,241	30,241	22,919	07/10/2024
17324D-AY-0	CGCMT 2015-P1 B CGCMT 2015-P1 C 4.368% 09/15/48		11/23/2020	CREDIT SUISSE SECURITIES		467,500	500,000	532,969	522,768		(3,090)		(3,090)		519,678		(52,178)	(52,178)	21,867	09/15/2048
17325D-AH-6	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P5 C 4.317% 10/10/49		11/16/2020	Performance Trust Capital		957,383	1,000,000	1,001,930	1,000,072		(500)		(500)		999,572		(42,189)	(42,189)	42,410	10/10/2049
24703F-AF-3	DELL EQUIPMENT FINANCE TRUST DEFT 2017-1 D 3.440% 04/24/23		03/23/2020	Call 100.0000		2,000,000	2,000,000	1,999,726	1,999,970		30		30		2,000,000				17,200	04/24/2023
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22 6.821% 08/10/22		08/10/2020	Redemption 100.0000		22,763	22,763	22,991	22,838		(75)		(75)		22,763				1,287	08/10/2022
25470D-BC-2	DISCOVERY COMMUNICATIONS DISCA 3.9 11/15/24 3.900% 11/15/24		12/11/2020	MORGAN STANLEY		326,872	295,000	306,184	304,749		(1,894)		(1,894)		302,854		24,018	24,018	12,432	11/15/2024
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DPABS 2017-1A A23 4.118% 07/25/47		12/16/2020	STIFEL NICOLAUS		1,556,850	1,455,000	1,455,000	1,455,000						1,455,000		101,850	101,850	68,738	07/25/2047
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DPABS 2017-1A A23 4.118% 07/25/47		10/25/2020	Paydown		15,000	15,000	15,000	15,000						15,000				386	07/25/2047
260543-CH-4	DOW CHEMICAL CO/THE DOW 3 11/15/22 3.000% 11/15/22		03/26/2020	Call 106.2510		796,883	750,000	746,123	748,752		99		99		748,850		1,150	1,150	55,070	11/15/2022
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D 4.530% 08/15/23		10/15/2020	Call 100.0000		389,158	389,158	389,099	385,569		1,658		1,658		387,227		1,930	1,930	14,691	08/15/2023
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D 4.530% 08/15/23		09/15/2020	Paydown		301,806	301,806	301,760	299,023		2,783		2,783		301,806				5,105	08/15/2023
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D 4.180% 03/15/24		12/15/2020	Paydown		231,791	231,791	231,746	231,766		26		26		231,791				4,719	03/15/2024
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D 4.160% 05/15/24		12/15/2020	Paydown		1,136,682	1,136,682	1,136,657	1,136,666		16		16		1,136,682				25,720	05/15/2024
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D 3.720% 10/17/22		12/15/2020	Paydown		1,330,312	1,330,312	1,330,278	1,330,310		2		2		1,330,312				23,730	10/17/2022
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST 3.840% 03/15/23		12/15/2020	Paydown		933,856	933,856	933,827	933,837		19		19		933,856				18,378	03/15/2023
26875P-AN-1	EOG RESOURCES INC EOG 3.9 04/01/35 3.900% 04/01/35		12/10/2020	MORGAN STANLEY		2,917,600	2,500,000	2,667,900	2,664,401		(8,372)		(8,372)		2,656,029		261,571	261,571	117,271	04/01/2035
26884L-AB-5	EQT CORP EQT 4 7/8 11/15/21 4.875% 11/15/21		11/17/2020	Call 103.0271		515,135	500,000	501,980	500,452		(207)		(207)		500,245		(245)	(245)	39,510	11/15/2021
278865-AL-4	ECOLAB INC ECL 4.35 12/08/21 4.350% 12/08/21		09/14/2020	Call 104.7543		427,398	408,000	449,090	418,283		(3,668)		(3,668)		414,616		(6,616)	(6,616)	32,906	12/08/2021
292480-AH-3	ENABLE MIDSTREAM PARTNER ENBL 3.9 05/15/24 3.900% 05/15/24		12/01/2020	GOLDMAN SACHS & CO.		2,000,860	2,000,000	1,921,240	1,935,066		12,609		12,609		1,947,676		53,184	53,184	81,900	05/15/2024
29425A-AG-8	CGCMT 2015-GC33 B CGCMT 2015-GC33 B 4.724% 09/10/58		12/09/2020	MORGAN STANLEY		1,113,125	1,000,000	1,029,232	1,015,240		(3,445)		(3,445)		1,011,795		101,330	101,330	47,791	09/10/2058

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
33843P-AG-1	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-3 C 2.720% 07/15/22		12/15/2020	Call 100.0000		27,327	27,327	27,326	27,327						27,327				743	07/15/2022
33843P-AG-1	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-3 C 2.720% 07/15/22		11/15/2020	Paydown		750,089	750,089	750,052	750,081		7		7		750,089				9,898	07/15/2022
33844F-AD-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 C 2.710% 11/15/22		12/15/2020	Paydown		839,032	839,032	838,985	839,011		21		21		839,032				12,753	11/15/2022
34354P-AC-9	FLOWSERVE CORPORATION FLS 3 1/2 09/15/22 3.500% 09/15/22		12/11/2020	MORGAN STANLEY		761,631	738,000	705,277	726,645		3,859		3,859		730,504		31,127	31,127	32,216	09/15/2022
35137L-AC-9	FOX CORP FOXA 4.709 01/25/29 4.709% 01/25/29		03/30/2020	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				96,142	01/25/2029
359694-AB-2	H.B. FULLER CO FUL 4 02/15/27 4.000% 02/15/27		10/07/2020	STIFEL NICOLAUS		401,000	400,000	402,668	402,022		(199)		(199)		401,822		(822)	(822)	18,400	02/15/2027
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2 5.500% 06/25/35		12/01/2020	Paydown		33,470	33,470	33,575	33,511		(41)		(41)		33,470				916	06/25/2035
36251F-BD-7	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 C 4.326% 02/10/48		11/13/2020	BARCLAYS CAPITAL GROUP		470,000	500,000	497,285	498,249		182		182		498,430		(28,430)	(28,430)	21,175	02/10/2048
36251P-AL-8	GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 C 4.116% 10/10/49		11/20/2020	MORGAN STANLEY		940,742	1,000,000	1,021,413	1,014,731		(1,987)		(1,987)		1,012,744		(72,002)	(72,002)	39,855	10/10/2049
36251X-AW-7	GS MORTGAGE SEC TRUST GSMS 2016-GS4 B 3.817% 11/10/49		12/02/2020	CITIGROUP GLOBAL MARKETS		527,617	500,000	514,960	511,710		(1,033)		(1,033)		510,676		16,941	16,941	18,953	11/10/2049
36252R-BC-2	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC18 B 4.885% 01/10/47		11/24/2020	Performance Trust Capital		473,828	500,000	548,594	525,878		(4,961)		(4,961)		520,917		(47,089)	(47,089)	24,154	01/10/2047
36255N-AZ-8	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS C 4.363% 03/10/51		11/16/2020	CITIGROUP GLOBAL MARKETS		1,018,633	1,000,000	1,007,493	1,007,159		(168)		(168)		1,006,990		11,642	11,642	42,850	03/10/2051
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A 3.750% 09/20/47		09/20/2020	Paydown		100,761	100,761	100,761	100,761						100,761				3,017	09/20/2047
39121J-AH-3	GREAT RIVER ENERGY GRRIVE 4.478 07/01/30 4.478% 07/01/30		07/01/2020	Redemption 100.0000		28,000	28,000	26,510	27,029		971		971		28,000				1,254	07/01/2030
419838-AA-5	HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26 3.900% 01/15/26		12/11/2020	MORGAN STANLEY		1,615,107	2,717,409	2,021,458	2,122,985		63,742		63,742		2,186,727		(571,620)	(571,620)	109,366	01/15/2026
419838-AA-5	HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26 3.900% 01/15/26		07/15/2020	Redemption 100.0000		136,549	136,549	101,578	106,679		29,870		29,870		136,549				2,915	01/15/2026
423452-AC-5	HELMERICH & PAYNE INC HP 4.65 03/15/25 4.650% 03/15/25		12/22/2020	JEFFRIES & CO.		1,107,020	1,000,000	1,050,532	1,044,302		(8,114)		(8,114)		1,036,188		70,832	70,832	59,158	03/15/2025
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A 3.750% 09/20/41		12/20/2020	Paydown		109,098	109,098	109,062	110,194		(1,096)		(1,096)		109,098				3,019	09/20/2041
42806D-AJ-8	HERTZ HERTZ 2015-3A B 3.710% 09/25/21		10/22/2020	CANTOR FITZGERALD SECURITIES C		797,250	800,000	799,922	800,193		(193)		(193)		800,000		(2,750)	(2,750)	24,816	09/25/2021
42806D-AJ-8	HERTZ HERTZ 2015-3A B 3.710% 09/25/21		02/25/2020	Paydown																09/25/2021
42806D-BR-9	HERTZ SERIES 20181A CLASS B 3.600% 02/25/24		10/22/2020	CANTOR FITZGERALD SECURITIES C		498,281	500,000	483,457	486,717		2,473		2,473		489,190		9,091	9,091	15,050	02/25/2024
42806D-CA-5	HERTZ SERIES 20183A CLASS B 4.370% 07/25/24		10/21/2020	CANTOR FITZGERALD SECURITIES C		998,438	1,000,000	999,732	999,794		37		37		999,832		(1,394)	(1,394)	36,174	07/25/2024
428291-AN-8	HEXCEL CORP HXL 3.95 02/15/27 3.950% 02/15/27		12/01/2020	GOLDMAN SACHS & CO.		910,319	860,000	840,512	843,718		1,844		1,844		845,562		64,757	64,757	44,161	02/15/2027
44107T-AW-6	HOST HOTELS & RESORTS LP HST 4 1/2 02/01/26 4.500% 02/01/26		12/11/2020	MORGAN STANLEY		1,084,690	1,000,000	998,470	998,997		140		140		999,136		85,554	85,554	61,625	02/01/2026
44422P-BC-5	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB7 B7 4.666% 08/05/34		11/18/2020	BTIG, LLC		387,500	500,000	515,000	506,863		(1,947)		(1,947)		504,916		(117,416)	(117,416)	22,617	08/05/2034
44422P-BE-1	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB7 C7 5.331% 08/05/34		10/12/2020	COWEN & CO		560,000	1,000,000	765,133	1,009,801		530	242,310	(241,780)		768,021		(208,021)	(208,021)	45,571	08/05/2034
446150-AJ-3	HUNTINGTON BANCSHARES HBAN 3.15 03/14/21 3.150% 03/14/21		11/04/2020	Call 100.8110		380,057	377,000	376,257	376,811		132		132		376,942		58	58	16,582	03/14/2021
448579-AG-7	HYATT HOTELS CORP H 4 3/8 09/15/28 4.375% 09/15/28		12/01/2020	GOLDMAN SACHS & CO.		1,090,470	1,000,000	1,060,490	1,057,591		(5,471)		(5,471)		1,052,120		38,350	38,350	53,229	09/15/2028
459506-AK-7	INTL FLAVOR & FRAGRANCES IFF 4.45 09/26/28 4.450% 09/26/28		12/10/2020	MORGAN STANLEY		1,181,790	1,000,000	1,011,050	1,010,118		(957)		(957)		1,009,161		172,629	172,629	54,142	09/26/2028

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46590R-AL-3	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP3 C 3.457% 08/15/49		11/24/2020	Performance Trust Capital		442,637	500,000	466,816	472,235		2,958		2,958		475,193		(32,556)	(32,556)	17,503	08/15/2049
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49		12/01/2020	Paydown		2,069,578	2,069,578	2,116,143	2,115,757		(46,179)		(46,179)		2,069,578				38,577	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50		12/01/2020	Paydown		2,331,739	2,331,739	2,361,979	2,362,074		(30,335)		(30,335)		2,331,739				43,693	03/25/2050
466313-AH-6	JABIL INC JBL 3.95 01/12/28 3.950% 01/12/28		12/11/2020	MORGAN STANLEY		1,113,660	1,000,000	978,910	982,310		1,804		1,804		984,113		129,547	129,547	56,178	01/12/2028
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48		12/01/2020	Paydown		2,008,583	2,008,583	2,027,678	2,027,420		(18,836)		(18,836)		2,008,583				41,811	10/25/2048
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49		12/01/2020	Paydown		856,685	856,685	879,574	879,132		(22,447)		(22,447)		856,685				17,564	05/25/2049
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49		12/01/2020	Paydown		2,272,580	2,272,580	2,323,713	2,323,336		(50,756)		(50,756)		2,272,580				47,031	12/25/2049
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49		12/01/2020	Paydown		2,439,945	2,439,945	2,478,069	2,477,801		(37,856)		(37,856)		2,439,945				40,340	12/25/2049
49327M-2K-9	KEY BANK NA KEY 3.3 06/01/25 3.300% 06/01/25		12/11/2020	MORGAN STANLEY		1,109,350	1,000,000	1,009,140	1,005,679		(930)		(930)		1,004,750		104,600	104,600	34,192	06/01/2025
494550-BE-5	KINDER MORGAN ENER PART KMI 5.3 09/15/20 5.300% 09/15/20		09/15/2020	Maturity		400,000	400,000	431,792	403,042		(3,042)		(3,042)		400,000				21,200	09/15/2020
500255-AU-8	KOHL'S CORPORATION KSS 4 1/4 07/17/25 4.250% 07/17/25		12/01/2020	GOLDMAN SACHS & CO.		1,062,500	1,000,000	993,760	996,194		573		573		996,766		65,734	65,734	58,556	07/17/2025
50247W-AB-3	LYB INTERNATIONAL FINANC LYB 3 1/2 03/02/27 3.500% 03/02/27		12/11/2020	MORGAN STANLEY		2,779,325	2,500,000	2,476,365	2,481,964		2,138		2,138		2,484,102		295,223	295,223	112,292	03/02/2027
50249A-AA-1	LYB INT FINANCE III LYB 4.2 10/15/49 4.200% 10/15/49		12/11/2020	MORGAN STANLEY		1,138,730	1,000,000	984,880	984,937		250		250		985,187		153,543	153,543	49,467	10/15/2049
53117C-AT-9	LIBERTY PROPERTY LP LPT 4 3/8 02/01/29 4.375% 02/01/29		02/10/2020	Tax Free Exchange		2,992,939	3,000,000	2,992,260	2,992,870		69		69		2,992,939				71,906	02/01/2029
55336V-BE-9	MPLX LP MPLX 4 1/4 12/01/27 4.250% 12/01/27		05/21/2020	Tax Free Exchange		989,458	1,000,000	988,633	989,003		456		456		989,458				20,069	12/01/2027
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A B 2.640% 12/20/33		12/20/2020	Paydown		91,946	91,946	91,919	91,924		22		22		91,946				1,244	12/20/2033
565849-AL-0	MARATHON OIL CORP MRO 3.85 06/01/25 3.850% 06/01/25		12/01/2020	GOLDMAN SACHS & CO.		262,428	250,000	246,380	247,182		437		437		247,619		14,808	14,808	9,678	06/01/2025
56585A-AH-5	MARATHON PETROLEUM CORP MPC 4 3/4 09/15/44 4.750% 09/15/44		12/01/2020	GOLDMAN SACHS & CO.		2,199,120	2,000,000	2,013,280	2,013,198		(274)		(274)		2,012,924		186,196	186,196	115,583	09/15/2044
56585A-BD-3	MARATHON PETROLEUM CORP MPC 3.8 04/01/28 3.800% 04/01/28		12/11/2020	MORGAN STANLEY		1,105,760	1,000,000	981,628	982,727		1,716		1,716		984,443		121,317	121,317	45,706	04/01/2028
571748-BH-4	MARSH & MCLENNAN COS INC MMC 4 3/4 03/15/39 4.750% 03/15/39		12/01/2020	GOLDMAN SACHS & CO.		5,345,080	4,000,000	3,996,440	3,997,014		90		90		3,997,104		1,347,976	1,347,976	231,167	03/15/2039
61690K-AL-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C7 D 4.374% 02/15/46		12/01/2020	CITIGROUP GLOBAL MARKETS		560,313	1,000,000	910,900	952,432		14,406	50,873	(36,467)		915,965		(355,652)	(355,652)	43,303	02/15/2046
61690Y-BZ-4	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 C 3.903% 11/15/49		11/13/2020	BARCLAYS CAPITAL GROUP		950,000	1,000,000	1,006,236	1,003,478		(817)		(817)		1,002,661		(52,661)	(52,661)	38,170	11/15/2049
61691E-BF-1	MORGAN STANLEY CAP I TRUST MSC 2016-UB12 C 4.283% 12/15/49		12/17/2020	CITIGROUP GLOBAL MARKETS		770,313	1,000,000	976,641	979,671		1,864		1,864		981,535		(211,223)	(211,223)	44,449	12/15/2049
61760R-AN-2	MORGAN STANLEY CAPITAL I TRUST MSC 2011-C3 E 5.419% 07/15/49		12/08/2020	MORGAN STANLEY		731,563	1,000,000	1,011,875	1,005,649		(3,154)		(3,154)		1,002,495		(270,933)	(270,933)	54,673	07/15/2049
61761D-AS-1	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 E 4.691% 11/15/45		12/17/2020	MORGAN STANLEY		436,484	500,000	497,109	497,737		388		388		498,125		(61,641)	(61,641)	24,668	11/15/2045
61762M-BC-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 D 4.218% 07/15/46		12/01/2020	BAY CREST PARTNERS		440,000	1,000,000	930,938	958,946		8,786		8,786		967,732		(527,732)	(527,732)	41,735	07/15/2046
61764X-BM-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C21 B 3.854% 03/15/48		12/02/2020	MORGAN STANLEY		1,005,313	1,000,000	1,029,977	1,016,696		(2,796)		(2,796)		1,013,900		(8,587)	(8,587)	38,861	03/15/2048
61764X-BP-9	MORGAN STANLEY BAML TRUST MSBAM 2015-C21 C 4.143% 03/15/48		11/23/2020	Performance Trust Capital		345,000	500,000	501,873	500,551		(210)		(210)		500,341		(155,341)	(155,341)	20,772	03/15/2048
61766N-BG-9	MS BAML TRUST MSBAM 2016-C30 C 4.257% 09/15/49		12/04/2020	BARCLAYS CAPITAL GROUP		905,000	1,000,000	1,013,471	1,008,271		(2,014)		(2,014)		1,006,256		(101,256)	(101,256)	42,730	09/15/2049

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61766R-BD-7	MORGAN STANLEY BAML TRUST MSBAM 2016-C31 B 3.880% 11/15/49		11/20/2020	CITIGROUP GLOBAL MARKETS		968,203	1,000,000	1,029,959	1,021,682		(2,545)		(2,545)		1,019,137		(50,934)	(50,934)	38,046	11/15/2049
61766R-BE-5	MORGAN STANLEY BAML TRUST MSBAM 2016-C31 C 4.311% 11/15/49		11/18/2020	CITIGROUP GLOBAL MARKETS		855,000	1,000,000	984,264	986,645		842		842		987,487		(132,487)	(132,487)	42,597	11/15/2049
61767F-BF-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 C 3.691% 08/15/49		11/24/2020	MORGAN STANLEY		1,460,273	1,500,000	1,544,951	1,530,829		(4,789)		(4,789)		1,526,040		(65,767)	(65,767)	54,750	08/15/2049
61769J-BE-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS B 3.902% 06/15/52		12/07/2020	MORGAN STANLEY		1,672,969	1,500,000	1,544,972	1,544,354		(1,021)		(1,021)		1,543,334		129,635	129,635	59,831	06/15/2052
61771M-BB-5	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS C 4.128% 07/15/52		12/02/2020	BANK OF AMERICA		1,515,410	1,500,000	1,544,895	1,543,284		(3,521)		(3,521)		1,539,763		(24,353)	(24,353)	62,436	07/15/2052
62942Q-BT-9	New Residential Advance Receiv SERIES 2019T1 CLASS DT1 3.330% 07/15/52		08/25/2020	Call 100.0000		3,000,000	3,000,000	2,999,600	2,999,599		6		6		2,999,605		395	395	69,375	07/15/2052
62942Q-BX-0	New Residential Advance Receiv SERIES 2019T2 CLASS CT2 2.820% 08/15/53		09/15/2020	Call 100.0000		500,000	500,000	499,956	499,956		1		1		499,957		43	43	10,575	08/15/2053
62942Q-BX-0	New Residential Advance Receiv SERIES 2019T2 CLASS CT2 2.820% 08/15/53		08/26/2020	Redemption 100.0000		500,000	500,000	499,956	499,956		44		44		500,000				9,792	08/15/2053
62942Q-BY-8	New Residential Advance Receiv SERIES 2019T2 CLASS DT2 3.060% 08/15/53		09/15/2020	Call 100.0000		500,000	500,000	499,825	499,826		3		3		499,830		170	170	11,475	08/15/2053
62942Q-BY-8	New Residential Advance Receiv SERIES 2019T2 CLASS DT2 3.060% 08/15/53		08/26/2020	Redemption 100.0000		500,000	500,000	499,825	499,826		174		174		500,000				10,625	08/15/2053
629568-AX-4	NABORS INDUSTRIES INC NBR 4 5/8 09/15/21 4.625% 09/15/21		12/01/2020	GOLDMAN SACHS & CO.		88,530	104,000	104,193	104,042		(22)		(22)		104,020		(15,490)	(15,490)	5,852	09/15/2021
629568-AX-4	NABORS INDUSTRIES INC NBR 4 5/8 09/15/21 4.625% 09/15/21		01/22/2020	Call 102.2500		916,160	896,000	897,667	896,360		(12)		(12)		896,349		(349)	(349)	34,779	09/15/2021
637071-AK-7	NATIONAL OILWELL VARCO I NOV 3.95 12/01/42 3.950% 12/01/42		12/11/2020	MORGAN STANLEY		1,972,380	2,000,000	1,694,490	1,699,065		6,838		6,838		1,705,903		266,477	266,477	81,853	12/01/2042
651639-AT-3	NEWMONT MINING CORP NEM 3.7 03/15/23 3.700% 03/15/23		03/19/2020	Call 108.2390		939,515	868,000	857,388	858,491		602		602		859,093		8,907	8,907	87,929	03/15/2023
655664-AT-7	NORDSTROM INC JWN 4 3/8 04/01/30 4.375% 04/01/30		12/11/2020	MORGAN STANLEY		3,980,000	4,000,000	3,995,520	3,995,520		252		252		3,995,772		(15,772)	(15,772)	193,472	04/01/2030
674599-DA-0	OCCIDENTAL PETROLEUM COR OXY 3.45 07/15/24 3.450% 07/15/24		12/10/2020	MORGAN STANLEY		961,950	1,000,000	992,754	993,179		1,345		1,345		994,524		(32,574)	(32,574)	48,779	07/15/2024
67575N-BP-7	Ocwen Master Advance Receivabl SERIES 2019T1 CLASS DT1 3.107% 08/15/50		08/17/2020	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,005						1,000,006		(6)	(6)	20,712	08/15/2050
67575N-BU-6	Ocwen Master Advance Receivabl SERIES 2019T2 CLASS DT2 3.042% 08/15/51		08/17/2020	Call 100.0000		1,000,000	1,000,000	999,999	999,998		1		1		999,999		1	1	20,277	08/15/2051
68389X-BE-4	ORACLE CORP ORCL 3.9 05/15/35 3.900% 05/15/35		12/10/2020	BANK OF AMERICA		4,822,120	4,000,000	4,177,540	4,180,449		(9,394)		(9,394)		4,171,055		651,065	651,065	168,567	05/15/2035
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C 3.610% 04/09/38		12/09/2020	Paydown		634,354	634,354	634,341	634,340		14		14		634,354				10,129	04/09/2038
69372X-AM-4	Psmc 2018-1 Trust SERIES 20191 CLASS A12 4.000% 07/25/49		12/01/2020	Paydown		431,300	431,300	454,036	453,228		(21,928)		(21,928)		431,300				16,328	07/25/2049
694476-AC-6	PACIFIC LIFECORP PACLIF 6 02/10/20 6.000% 02/10/20		02/10/2020	Maturity		180,000	180,000	192,424	180,190		(190)		(190)		180,000				5,400	02/10/2020
694669-AA-0	PACIFIC NORTHWEST COMMUN PACINW 5.912 06/15/50 5.912% 06/15/50		12/15/2020	Redemption 100.0000		10,000	10,000	11,675	11,641		(1,641)		(1,641)		10,000				443	06/15/2050
709599-AZ-7	PENSKE TRUCK LEASING/PTL PENSKE 3.95 03/10/25 3.950% 03/10/25		12/01/2020	GOLDMAN SACHS & CO.		1,110,790	1,000,000	996,120	997,026		485		485		997,510		113,280	113,280	48,607	03/10/2025
720198-AC-4	PIEDMONT OPERATING PARTN PDM 3.4 06/01/23 3.400% 06/01/23		12/01/2020	GOLDMAN SACHS & CO.		1,035,930	1,000,000	981,250	989,761		2,637		2,637		992,398		43,532	43,532	34,189	06/01/2023
74981H-CJ-7	RACE POINT CLO LTD RACEP 2015-9A CR 3.437% 10/15/30		11/24/2020	GOLDMAN SACHS & CO.		1,323,750	1,500,000	1,500,000	1,500,000						1,500,000		(176,250)	(176,250)	75,247	10/15/2030
756109-AG-9	REALTY INCOME CORP O 5 7/8 03/15/35 5.875% 03/15/35		12/01/2020	GOLDMAN SACHS & CO.		1,386,730	1,000,000	973,580	979,264		792		792		980,056		406,674	406,674	71,479	03/15/2035
756109-AW-4	REALTY INCOME CORP O 3 1/4 06/15/29 3.250% 06/15/29		12/11/2020	MORGAN STANLEY		2,229,100	2,000,000	1,987,180	1,987,758		1,068		1,068		1,988,825		240,275	240,275	64,819	06/15/2029
760759-AM-2	REPUBLIC SERVICES INC RSG 4 3/4 05/15/23 4.750% 05/15/23		12/09/2020	Call 110.4380		502,493	455,000	477,686	463,700		(2,494)		(2,494)		461,207		(6,207)	(6,207)	69,761	05/15/2023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
78355H-KB-4	RYDER SYSTEM INC R 3.45 11/15/21 3.450% 11/15/21		12/01/2020	GOLDMAN SACHS & CO.		1,026,250	1,000,000	999,180	999,747		123		123		999,870		26,380	26,380	36,225	11/15/2021
78409V-AK-0	S&P GLOBAL INC SPGI 4.4 02/15/26 4.400% 02/15/26		08/17/2020	Call 119.8500		1,198,500	1,000,000	996,262	997,440		232		232		997,671		2,329	2,329	242,744	02/15/2026
78413M-AQ-1	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE D 4.388% 01/05/35		11/18/2020	BMO CAPITAL MARKETS		665,000	1,000,000	865,938	881,091		4,524		4,524		885,616		(220,616)	(220,616)	43,348	01/05/2035
80284R-AG-4	SANTANDER DRIVE AUTO RECEIVABL SDART 2016-3 D 2.800% 08/15/22		12/15/2020	Paydown		338,014	338,014	337,908	337,966		49		49		338,014				8,169	08/15/2022
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		12/01/2020	Paydown		339,580	339,580	347,339	347,217		(7,638)		(7,638)		339,580				7,168	02/25/2049
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46		12/01/2020	Paydown		368,793	368,793	359,462	359,854		8,939		8,939		368,793				8,035	11/25/2046
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C 3.000% 07/15/38		12/23/2020	Paydown		717,894	717,894	717,826	717,826		68		68		717,894				9,832	07/15/2038
82652W-AB-4	SIERRA RECEIVABLES SRFC 2016-2A B 2.780% 07/20/33		12/20/2020	Paydown		57,095	57,095	57,091	57,091		3		3		57,095				781	07/20/2033
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C 4.170% 03/20/26		12/20/2020	Paydown		89,335	89,335	89,334	89,333		2		2		89,335				1,816	03/20/2026
83546D-AD-0	SONIC CAPITAL LLC SONIC 2016-1A A2 4.472% 05/20/46		01/22/2020	Call 100.0000		927,633	927,633	927,633	927,633						927,633				11,058	05/20/2046
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28 4.100% 10/01/29		10/01/2020	Redemption 100.0000		171,195	171,195	172,213	172,113		(919)		(919)		171,195				4,994	10/01/2029
863667-AE-1	STRYKER CORP SYK 4.1 04/01/43 4.100% 04/01/43		12/10/2020	MORGAN STANLEY		363,276	300,000	303,006	302,975		(78)		(78)		302,897		60,379	60,379	14,794	04/01/2043
863667-AH-4	STRYKER CORP SYK 3 3/8 11/01/25 3.375% 11/01/25		12/10/2020	BANK OF AMERICA		555,570	500,000	499,955	499,972		4		4		499,977		55,593	55,593	18,891	11/01/2025
86668@-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29 4.180% 06/15/29		12/15/2020	Redemption 100.0000		19,159	19,159	19,159	19,159						19,159				444	06/15/2029
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23 4.970% 05/25/46		12/01/2020	STIFEL NICOLAUS		1,032,550	965,000	965,000	965,000						965,000		67,550	67,550	49,026	05/25/2046
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23 4.970% 05/25/46		11/25/2020	Paydown		10,000	10,000	10,000	10,000						10,000				311	05/25/2046
883203-BW-0	TEXTRON INC TXT 4 03/15/26 4.000% 03/15/26		12/01/2020	GOLDMAN SACHS & CO.		1,106,630	1,000,000	992,420	994,944		674		674		995,618		111,012	111,012	48,667	03/15/2026
887389-AJ-3	TIMKEN CO TKR 3 7/8 09/01/24 3.875% 09/01/24		12/11/2020	MORGAN STANLEY		1,069,750	1,000,000	1,006,650	1,004,152		(830)		(830)		1,003,322		66,428	66,428	49,837	09/01/2024
887389-AK-0	TIMKEN CO TKR 4 1/2 12/15/28 4.500% 12/15/28		12/01/2020	GOLDMAN SACHS & CO.		1,105,430	1,000,000	998,680	998,763		106		106		998,868		106,562	106,562	43,500	12/15/2028
89233P-7J-9	TOYOTA MOTOR CREDIT CORP TOYOTA 3 02/04/33 3.000% 02/04/33		02/04/2020	Call 100.0000		750,000	750,000	744,375	745,948		23		23		745,971		4,029	4,029	11,250	02/04/2033
896239-AC-4	TRIMBLE INC TRMB 4.9 06/15/28 4.900% 06/15/28		12/11/2020	MORGAN STANLEY		2,063,758	1,750,000	1,765,425	1,764,513		(1,421)		(1,421)		1,763,092		300,665	300,665	85,512	06/15/2028
90269G-AL-5	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 C 5.569% 05/10/45		11/09/2020	Performance Trust Capital		477,500	500,000	515,313	504,082		(1,900)		(1,900)		502,183		(24,683)	(24,683)	26,870	05/10/2045
90269P-AJ-0	UBS-BAMLL TRUST UBSBM 2012-WRM C 4.379% 06/10/30		12/14/2020	BANK OF AMERICA		810,313	1,000,000	1,020,938	1,009,410		(4,027)		(4,027)		1,005,383		(195,071)	(195,071)	44,852	06/10/2030
90276V-AJ-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C8 CLASS B 4.567% 02/15/51		12/09/2020	CITIGROUP GLOBAL MARKETS		1,159,063	1,000,000	1,029,955	1,025,325		(2,511)		(2,511)		1,022,814		136,248	136,248	46,939	02/15/2051
90291J-BA-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C9 CLASS B 4.570% 03/15/51		12/09/2020	CITIGROUP GLOBAL MARKETS		1,144,375	1,000,000	1,029,996	1,025,586		(2,507)		(2,507)		1,023,079		121,296	121,296	46,969	03/15/2051
90349G-AN-5	UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 B 3.875% 04/10/46		12/07/2020	CITIGROUP GLOBAL MARKETS		496,094	500,000	464,844	486,003		3,729		3,729		489,732		6,362	6,362	19,806	04/10/2046
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31 4.550% 08/25/31		08/25/2020	Redemption 100.0000		124,333	124,333	124,333	124,333						124,333				4,403	08/25/2031
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28 3.100% 10/07/28		10/07/2020	Redemption 100.0000		52,862	52,862	52,862	52,862						52,862				1,229	10/07/2028
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51 5.611% 09/15/51		09/15/2020	Redemption 100.0000		42,628	42,628	42,408	42,412		215		215		42,628				1,706	09/15/2051

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										Change In Book/Adjusted Carrying Value										
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
918290-AB-3	VSE VOI MORTGAGE LLC VSTNA 2016-A B 2.740% 07/20/33		12/20/2020	Paydown		95,756	95,756	95,741	95,829		(73)		(73)		95,756				1,412	07/20/2033
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2 4.072% 02/16/43		10/05/2020	Call 100.0000		1,948,333	1,948,333	1,948,333	1,948,333						1,948,333				154,317	02/16/2043
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2 4.072% 02/16/43		09/16/2020	Paydown		15,000	15,000	15,000	15,000						15,000				255	02/16/2043
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2 4.196% 11/16/43		12/15/2020	Paydown		15,000	15,000	15,000	15,000						15,000				341	11/16/2043
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2 3.160% 07/15/44		12/15/2020	Paydown		10,000	10,000	10,000	10,000						10,000				172	07/15/2044
92553P-AJ-1	VIACOM INC VIAC 3 7/8 12/15/21 3.875% 12/15/21		07/10/2020	Call 104.8640		786,480	750,000	741,173	747,989		525		525		748,514		1,486	1,486	53,029	12/15/2021
92930R-AJ-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 D 4.811% 11/15/45		11/23/2020	Performance Trust Capital		1,035,000	1,500,000	1,441,660	1,466,067		8,596		8,596		1,474,663		(439,663)	(439,663)	72,321	11/15/2045
92939K-BR-8	WF-RBS COMM MTG TRUST WFRBS 2014-C24 B 4.204% 11/15/47		11/24/2020	Performance Trust Capital		912,188	1,000,000	1,029,933	1,015,970		(2,767)		(2,767)		1,013,203		(101,016)	(101,016)	41,573	11/15/2047
94106L-BJ-7	WASTE MANAGEMENT INC WM 4 07/15/39 4.000% 07/15/39		06/23/2020	STIFEL NICOLAUS		2,200,000	2,000,000	2,137,880	2,135,520		(2,432)		(2,432)		2,133,088		66,912	66,912	87,333	07/15/2039
942683-AF-0	ACTAVIS INC AGN 3 1/4 10/01/22 3.250% 10/01/22		05/14/2020	Tax Free Exchange		750,543	750,000	752,003	750,629		(86)		(86)		750,543				15,849	10/01/2022
94988L-AG-7	WF COMMERCIAL MORTGAGE TRUST WFCM 2013-120B B 2.710% 03/18/28		03/19/2020	Call 100.0000		461,000	461,000	427,956	459,177		1,823		1,823		461,000				3,158	03/18/2028
94989Q-BA-7	WFCM 2015-SG1 B WFCM 2015-SG1 B 4.462% 12/15/47		11/23/2020	WELLS FARGO		890,000	1,000,000	1,024,682	1,013,942		(2,249)		(2,249)		1,011,693		(121,693)	(121,693)	44,655	12/15/2047
95000G-BD-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 B 2.967% 08/15/49		11/16/2020	Performance Trust Capital		490,156	500,000	514,981	510,361		(1,276)		(1,276)		509,086		(18,929)	(18,929)	14,299	08/15/2049
95000G-BE-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 C 3.071% 08/15/49		11/12/2020	Performance Trust Capital		807,500	1,000,000	843,100	999,365		7,912	156,226	(148,314)		851,050		(43,550)	(43,550)	29,430	08/15/2049
95000H-BM-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 C 4.465% 10/15/49		11/23/2020	CREDIT SUISSE SECURITIES		485,000	500,000	506,105	503,748		(719)		(719)		503,029		(18,029)	(18,029)	22,373	10/15/2049
95000K-BG-9	WELLS FARGO COMM MTGE TRST WFCM 2016-NXS6 B 3.811% 11/15/49		12/02/2020	MORGAN STANLEY		1,064,063	1,000,000	1,029,999	1,021,016		(2,768)		(2,768)		1,018,248		45,815	45,815	38,428	11/15/2049
95000K-BH-7	WELLS FARGO COMM MTGE TRST WFCM 2016-NXS6 C 4.315% 11/15/49		11/13/2020	BARCLAYS CAPITAL GROUP		940,000	1,000,000	1,000,883	1,001,511		103		103		1,001,613		(61,613)	(61,613)	42,183	11/15/2049
95000M-BU-4	WELLS FARGO COMM MTGE TRUST WFCM 2016-C36 B 3.671% 11/15/59		12/10/2020	Performance Trust Capital		460,313	500,000	514,983	510,775		(1,356)		(1,356)		509,419		(49,107)	(49,107)	19,018	11/15/2059
95000M-BV-2	WELLS FARGO COMM MTGE TRUST WFCM 2016-C36 C 4.184% 11/15/59		11/24/2020	WELLS FARGO		355,000	500,000	493,083	494,207		350		350		494,557		(139,557)	(139,557)	21,039	11/15/2059
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 4.000% 11/25/48		12/01/2020	Paydown		818,642	818,642	838,376	838,063		(19,420)		(19,420)		818,642				18,726	11/25/2048
958254-AH-7	WESTERN GAS PARTNERS WES 4 1/2 03/01/28 4.500% 03/01/28		12/10/2020	MORGAN STANLEY		1,022,500	1,000,000	1,004,570	1,003,945		(399)		(399)		1,003,546		18,954	18,954	57,875	03/01/2028
960386-AL-4	WABTEC WAB 3.45 11/15/26 3.450% 11/15/26		11/25/2020	STIFEL NICOLAUS		1,076,300	1,000,000	999,684	999,783		26		26		999,809		76,491	76,491	35,938	11/15/2026
960413-AT-9	WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26 3.600% 08/15/26		12/11/2020	MORGAN STANLEY		4,416,040	4,000,000	4,005,394	4,008,974		(1,320)		(1,320)		4,007,654		408,386	408,386	191,600	08/15/2026
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 3.500% 06/20/45		12/01/2020	Paydown		759,439	759,439	740,215	741,107		18,331		18,331		759,439				15,134	06/20/2045
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27 3.600% 09/15/27	A	09/15/2020	Redemption 100.0000		120,623	120,623	103,890	105,818		14,805		14,805		120,623				2,860	09/15/2027
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27 3.600% 09/15/27	A	12/23/2020	Security Withdraw			280,325	241,438	245,919		3,230		3,230		249,149		(249,149)	(249,149)	8,856	09/15/2027
00774M-AB-1	AERCAP IRELAND CAP/GLOBA AER 3.65 07/21/27 3.650% 07/21/27	D	12/01/2020	GOLDMAN SACHS & CO.		1,810,183	1,750,000	1,698,650	1,703,170		4,916		4,916		1,708,086		102,097	102,097	87,296	07/21/2027
01273P-AA-0	ALBEMARLE WOD PTY LTD ALB 3.45 11/15/29 3.450% 11/15/29	D	07/23/2020	Tax Free Exchange		997,313	1,000,000	997,160	997,182		130		130		997,313				22,808	11/15/2029
020056-AZ-0	ALM LOAN FUNDING ALM 2012-5A CR3 2.918% 10/18/27	D	03/04/2020	Call 100.0000		1,465,000	1,465,000	1,465,000	1,465,000						1,465,000				26,090	10/18/2027

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
02343U-AC-9	AMCOR FINANCE USA INC AMCR 3 5/8 04/28/26 3.625% 04/28/26	C	06/01/2020	Tax Free Exchange		999,868	1,000,000	999,819	999,860		8		8		999,868				21,448	04/28/2026
02343U-AE-5	AMCOR FINANCE USA INC AMCR 4 1/2 05/15/28 4.500% 05/15/28	C	06/01/2020	Tax Free Exchange		1,498,444	1,500,000	1,498,257	1,498,377		67		67		1,498,444				36,750	05/15/2028
03328T-AY-1	ANCHORAGE CAPITAL CLO LTD ANCHC 2015-7A DR 2.937% 10/15/27	D	03/06/2020	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				27,649	10/15/2027
03753L-AJ-5	APECX CREDIT CLO LLC APEXC 2017-2A D 3.739% 09/20/29	D	11/18/2020	STIFEL NICOLAUS		1,365,000	1,500,000	1,500,000	1,500,000						1,500,000		(135,000)	(135,000)	62,335	09/20/2029
04015T-AD-3	ARES CLO LTD ARES 2015-38A ER 5.268% 04/20/30	D	11/18/2020	CITIGROUP GLOBAL MARKETS		411,250	500,000	500,000	500,000						500,000		(88,750)	(88,750)	34,437	04/20/2030
04016L-AJ-6	ARES 2017-42A D ARES 2017-42A D 3.666% 01/22/28	D	11/16/2020	JP MORGAN SECURITIES		945,000	1,000,000	1,000,000	1,000,000						1,000,000		(55,000)	(55,000)	50,805	01/22/2028
04016N-AF-0	ARES CLO LTD ARES 2017-44A C 3.687% 10/15/29	D	11/19/2020	MORGAN STANLEY		947,500	1,000,000	1,000,000	1,000,000						1,000,000		(52,500)	(52,500)	52,595	10/15/2029
04017E-AJ-1	ARES CLO LTD ARES 2014-32RA A2B 4.290% 05/15/30	D	10/14/2020	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				39,206	05/15/2030
04941G-AS-7	ATLAS SENIOR LOAN FUND LTD ATCLO 2013-1A DR 2.822% 11/17/27	D	11/12/2020	BARCLAYS CAPITAL GROUP		1,276,306	1,484,077	1,484,077	1,484,077						1,484,077		(207,771)	(207,771)	55,010	11/17/2027
04941G-AS-7	ATLAS SENIOR LOAN FUND LTD ATCLO 2013-1A DR 2.822% 11/17/27	D	08/17/2020	Paydown		15,923	15,923	15,923	15,923						15,923				474	11/17/2027
04941V-AJ-4	ATLAS SENIOR LOAN FUND LTD ATCLO 2018-9A D 2.768% 04/20/28	D	11/12/2020	BARCLAYS CAPITAL GROUP		435,000	500,000	500,000	500,000						500,000		(65,000)	(65,000)	20,533	04/20/2028
08179H-AD-2	BENEFIT STREET PARTNERS CLO L BSP 2017-12A C 3.287% 10/15/30	D	11/19/2020	MORGAN STANLEY		1,395,000	1,500,000	1,500,000	1,500,000						1,500,000		(105,000)	(105,000)	72,143	10/15/2030
09203W-AY-1	BLACK DIAMOND CLO LTD BLACK 2016-1A A2BR 4.577% 04/26/31	D	09/16/2020	Call 100.0000		500,000	500,000	500,000	500,000						500,000				20,340	04/26/2031
09629E-AJ-0	BLUEMOUNTAIN CLO LTD BLUEM 2017-2A C 3.218% 10/20/30	D	11/16/2020	GOLDMAN SACHS & CO.		1,361,250	1,500,000	1,500,000	1,500,000						1,500,000		(138,750)	(138,750)	69,218	10/20/2030
10948W-AA-1	OM ASSET MANAGEMENT PLC BSIG 4.8 07/27/26 4.800% 07/27/26	D	12/11/2020	MORGAN STANLEY		1,057,430	1,000,000	998,190	998,715		162		162		998,877		58,553	58,553	66,267	07/27/2026
12479L-AA-8	CAL FUNDING II LTD CAI 2012-1A A 3.470% 10/25/27	D	04/27/2020	Call 100.0000		258,333	258,333	258,278	258,301		3		3		258,304		29	29	2,988	10/25/2027
12479L-AA-8	CAL FUNDING II LTD CAI 2012-1A A 3.470% 10/25/27	D	03/25/2020	Paydown		25,000	25,000	24,995	24,997		3		3		25,000				145	10/25/2027
14311Y-AA-8	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A D 5.968% 04/20/31	D	11/17/2020	BARCLAYS CAPITAL GROUP		420,000	500,000	500,000	500,000						500,000		(80,000)	(80,000)	38,204	04/20/2031
191241-AE-8	COCA-COLA FEMSA SAB CV KOF 3 7/8 11/26/23 3.875% 11/26/23	D	01/22/2020	Call 107.5870		1,075,870	1,000,000	1,015,140	1,008,006		(112)		(112)		1,007,894		(7,894)	(7,894)	81,898	11/26/2023
24823B-AN-0	DENALI CAPITAL CLO X LTD DEN10 2013-1A B1LR 3.365% 10/26/27	D	11/10/2020	STIFEL NICOLAUS		1,383,750	1,500,000	1,500,000	1,500,000						1,500,000		(116,250)	(116,250)	69,127	10/26/2027
38136F-AJ-2	GLM 2017-1A GLM 2017-1A B2 3.790% 04/20/29	D	02/19/2020	Call 100.0000		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				28,188	04/20/2029
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33 3.870% 05/20/33	D	12/20/2020	Redemption 100.0000		38,397	38,397	38,397	38,397						38,397				1,210	05/20/2033
52111P-AD-3	LCM LTD PARTNERSHIP LCM 23A B 2.768% 10/20/29	D	02/26/2020	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,910	10/20/2029
55818K-AU-5	MADISON PARK FUNDING LTD MDPK 2013-11A DR 3.459% 07/23/29	D	11/16/2020	JP MORGAN SECURITIES		1,391,250	1,500,000	1,500,000	1,500,000						1,500,000		(108,750)	(108,750)	72,506	07/23/2029
55819Y-AG-5	MADISON PARK FUNDING LTD MDPK 2017-26A DR 3.213% 07/29/30	D	11/18/2020	JP MORGAN SECURITIES		1,372,500	1,500,000	1,500,000	1,500,000						1,500,000		(127,500)	(127,500)	67,036	07/29/2030
55820R-AG-7	MADISON PARK FUNDING LTD MDPK 2017-25A C 3.807% 04/25/29	D	11/18/2020	GOLDMAN SACHS & CO.		1,443,750	1,500,000	1,500,000	1,500,000						1,500,000		(56,250)	(56,250)	78,109	04/25/2029
56577Q-AG-2	MARATHON CLO LTD MCLO 2018-11A C 2.968% 04/20/31	D	11/13/2020	BARCLAYS CAPITAL GROUP		785,000	1,000,000	1,000,000	1,000,000						1,000,000		(215,000)	(215,000)	43,327	04/20/2031
56578J-AJ-1	MARATHON CLO LTD MCLO 2017-10A C 3.921% 11/15/29	D	11/16/2020	Paydown		25,725	25,725	25,725	25,725						25,725				1,250	11/15/2029
57385L-AB-4	MARVELL TECHNOLOGY GROUP MRVL 4 7/8 06/22/28 4.875% 06/22/28	D	12/11/2020	MORGAN STANLEY		2,071,668	1,750,000	1,772,958	1,771,472		(2,104)		(2,104)		1,769,368		302,300	302,300	83,416	06/22/2028

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59863K-AQ-0	MidOcean Credit CLO MIDO 2013-2A DR 2.963% 01/29/30	D	11/18/2020	CITIGROUP GLOBAL MARKETS		1,215,000	1,500,000	1,500,000	1,500,000						1,500,000		(285,000)	(285,000)	62,994	01/29/2030
60162P-AD-4	MILOS CLO LTD MILOS 2017-1A D 3.618% 10/20/30	D	02/24/2020	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				36,413	10/20/2030
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	12/01/2020	GOLDMAN SACHS & CO.		2,051,602	2,501,954	2,426,895	2,429,625		5,182		5,182		2,434,807		(383,206)	(383,206)	129,762	05/10/2028
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	07/10/2020	Redemption 100.0000		71,146	71,146	69,011	69,089		2,057		2,057		71,146				2,649	05/10/2028
64129U-AY-1	NEUBERGER BERMAN CLO LTD NEUB 2014-17A B2R 3.830% 04/22/29	D	02/28/2020	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				13,404	04/22/2029
64130H-AJ-0	NEUBERGER BERMAN CLO LTD NEUB 2017-24A B2 3.822% 04/19/30	D	03/12/2020	Call 100.0000		2,000,000	2,000,000	1,999,623	1,999,779		(1)		(1)		1,999,778		222	222	29,938	04/19/2030
65023T-AE-2	NEWARK BSL CLO 1 NBCLO 2016-1A B 2.817% 12/21/29	D	02/14/2020	Call 100.0000		1,500,000	1,500,000	1,488,525	1,504,637		50		50		1,504,686		(4,686)	(4,686)	20,492	12/21/2029
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR 4.750% 01/22/28	D	12/01/2020	Redemption 100.0000		46,142	46,142	40,911	46,142		5,231	5,231			46,142				1,651	01/22/2028
67102Q-AM-0	OAK HILL CREDIT PARTNERS OAKC 2012-7A B2R 4.000% 11/20/27	D	09/03/2020	Call 100.0000		500,000	500,000	500,000	500,000						500,000				15,721	11/20/2027
67591J-AE-2	OCTAGON CREDIT OCT29 2016-1A C 2.765% 01/24/28	D	03/04/2020	Call 100.0000		1,500,000	1,500,000	1,494,680	1,511,665		(498)		(498)		1,511,167		(11,167)	(11,167)	24,447	01/24/2028
67707A-AA-0	OAK HILL CREDIT PARTNERS OAKC 2017-15A E 5.518% 01/20/30	D	11/18/2020	GOLDMAN SACHS & CO.		875,000	1,000,000	1,000,000	1,000,000						1,000,000		(125,000)	(125,000)	71,623	01/20/2030
81882E-AU-6	Shackleton CLO LTD SHACK 2015-8A DR 2.918% 10/20/27	D	11/18/2020	STIFEL NICOLAUS		1,387,500	1,500,000	1,500,000	1,500,000						1,500,000		(112,500)	(112,500)	64,535	10/20/2027
81882H-AG-0	Shackleton CLO LTD SHACK 2013-4RA C 3.091% 04/13/31	D	11/16/2020	JP MORGAN SECURITIES		870,000	1,000,000	990,000	992,993		229		229		993,222		(123,222)	(123,222)	45,781	04/13/2031
81882H-AL-9	Shackleton CLO LTD SHACK 2013-4RA A2B 4.340% 04/13/31	D	10/26/2020	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				44,966	04/13/2031
82968F-AA-2	SIRIUS INTERNATIONAL GRP SIRINT 4.6 11/01/26 4.600% 11/01/26	D	12/01/2020	GOLDMAN SACHS & CO.		593,376	600,000	585,909	589,291		1,246		1,246		590,537		2,839	2,839	30,052	11/01/2026
83607H-AG-0	SOUND POINT CLO LTD SNDPT 2015-1RA D1 3.968% 04/15/30	D	11/10/2020	STIFEL NICOLAUS		1,368,750	1,500,000	1,500,000	1,500,000						1,500,000		(131,250)	(131,250)	82,293	04/15/2030
87969D-AS-6	TELOS CLO LTD TELOS 2013-3A DR 3.968% 07/17/27	D	11/12/2020	BARCLAYS CAPITAL GROUP		875,000	1,000,000	990,000	996,834		(85)		(85)		996,749		(121,749)	(121,749)	54,758	07/17/2027
88432A-BC-3	WIND RIVER CLO LTD WINDR 2013-2A DR 3.168% 10/18/30	D	11/17/2020	STIFEL NICOLAUS		1,323,750	1,500,000	1,500,000	1,500,000						1,500,000		(176,250)	(176,250)	69,287	10/18/2030
89400P-AE-3	TRANSURBAN FINANCE CO TCLAU 4 1/8 02/02/26 4.125% 02/02/26	D	12/01/2020	GOLDMAN SACHS & CO.		1,125,620	1,000,000	997,170	997,654		319		319		997,973		127,647	127,647	55,114	02/02/2026
92329N-AU-4	VENTURE CDO LTD VENTR 2013-13A DR 3.550% 09/10/29	D	11/18/2020	STIFEL NICOLAUS		1,376,250	1,500,000	1,500,000	1,500,000						1,500,000		(123,750)	(123,750)	60,102	09/10/2029
92330M-AS-8	VENTURE CDO LTD VENTR 2015-21A DR 3.037% 07/15/27	D	11/16/2020	BARCLAYS CAPITAL GROUP		1,350,000	1,500,000	1,500,000	1,500,000						1,500,000		(150,000)	(150,000)	67,291	07/15/2027
92558B-AG-3	VIBRANT CLO LTD VIBR 2017-7A C 3.818% 10/20/30	D	11/18/2020	BARCLAYS CAPITAL GROUP		2,715,000	3,000,000	3,000,000	3,000,000						3,000,000		(285,000)	(285,000)	158,771	10/20/2030
980236-AN-3	WOODSIDE FINANCE LTD WPLAU 3.7 09/15/26 3.700% 09/15/26	D	12/10/2020	MORGAN STANLEY		1,083,750	1,000,000	999,340	999,531		60		60		999,591		84,159	84,159	46,146	09/15/2026
980236-AQ-6	WOODSIDE FINANCE LTD WPLAU 4 1/2 03/04/29 4.500% 03/04/29	D	12/01/2020	GOLDMAN SACHS & CO.		2,213,060	2,000,000	1,996,340	1,996,584		284		284		1,996,868		216,192	216,192	112,250	03/04/2029
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP 4.520% 05/11/20	D	05/11/2020	Maturity		750,000	750,000	750,000	750,000						750,000				16,950	05/11/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						257,216,037	257,721,379	257,150,994	257,663,462		(120,364)	464,401	(584,765)		257,078,697		(646,683)	(646,683)	10,603,478	XXX
L72598-YY-2	LENDMARK LENDMARK FUNDING TRUST 2018 A 2.802% 01/29/21		10/30/2020	Redemption 100.0000		564,546	564,546	564,546	564,546						564,546				17,154	01/29/2021
L72598-ZZ-8	LENDMARK LENDMARK FUNDING TRUST 2018-A 3.702% 01/29/21		10/30/2020	Redemption 100.0000		282,273	282,273	282,273	282,273						282,273				12,139	01/29/2021
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.853% 02/29/24		12/31/2020	Redemption 100.0000		358,760	358,760	358,760	358,760						358,760				1,534	02/29/2024

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19 2.905% 03/29/26		12/15/2020	Redemption 100.0000		657,713	657,713	657,713	657,713						657,713				33,631	03/29/2026
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.798% 08/22/22		11/23/2020	Redemption 100.0000		673,960	673,960	673,960	673,960						673,960				13,148	08/22/2022
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49		10/30/2020	Redemption 100.0000		22,500	22,500	22,500	22,500						22,500				967	07/30/2049
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2 4.475% 07/30/49		10/30/2020	Redemption 100.0000		20,000	20,000	20,000	20,000						20,000				560	07/30/2049
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE 2.397% 10/18/21		12/17/2020	Redemption 100.0000		5,253	5,253	5,253	5,253						5,253				5,870	10/18/2021
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE 3.308% 10/18/21		12/17/2020	Redemption 100.0000		1,348	1,348	1,348	1,348						1,348				1,582	10/18/2021
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						2,586,353	2,586,353	2,586,353	2,586,353						2,586,353				86,585	XXX
8399997. Total - Bonds - Part 4						278,358,591	278,714,712	278,124,763	278,642,607		(105,381)	464,401	(569,782)		278,072,826		(498,258)	(498,258)	11,192,420	XXX
8399998. Total - Bonds - Part 5						22,727,474	22,729,277	23,005,114			(275,413)		(275,413)		22,729,703		(2,229)	(2,229)	404,795	XXX
8399999. Total - Bonds						301,086,065	301,443,989	301,129,877	278,642,607		(380,794)	464,401	(845,195)		300,802,529		(500,487)	(500,487)	11,597,215	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						301,086,065	XXX	301,129,877	278,642,607		(380,794)	464,401	(845,195)		300,802,529		(500,487)	(500,487)	11,597,215	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00287Y-CG-2	ABBVIE INC ABBV 3 1/4 10/01/22 3.250% 10/01/22		05/14/2020	Tax Free Exchange	12/01/2020	Tax Free Exchange	750,000	750,543	750,426	750,426		(117)		(117)					16,250	2,911
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		03/11/2020	ROBERT W. BAIRD	12/15/2020	Paydown	160,493	161,628	160,493	160,493		(1,135)		(1,135)					3,246	526
12327F-AA-5	Business Jet Securities LLC SERIES 20201A CLASS A 2.981% 11/15/35		10/21/2020	BANK OF AMERICA	12/14/2020	Paydown	146,049	146,047	146,049	146,049		2		2					373	
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1 3.500% 10/25/49		02/21/2020	BANK OF AMERICA	12/01/2020	Paydown	1,877,505	1,924,443	1,877,505	1,877,505		(46,938)		(46,938)					30,721	4,381
31738K-AA-7	Finance of America Structured SERIES 2020JR4 CLASS A1 2.000% 10/25/50		10/19/2020	DIRECT	11/01/2020	Paydown	205,420	202,046	205,420	205,420		3,373		3,373					377	
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2 3.000% 10/25/50		10/19/2020	DIRECT	11/22/2020	Paydown	43,726	42,924	43,726	43,726		801		801					120	
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1 3.500% 05/25/50		02/18/2020	GOLDMAN SACHS & CO.	12/01/2020	Paydown	1,960,511	2,007,380	1,960,511	1,960,511		(46,868)		(46,868)					35,307	3,622
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1 3.500% 07/25/50		02/18/2020	GOLDMAN SACHS & CO.	12/01/2020	Paydown	1,559,986	1,596,060	1,559,986	1,559,986		(36,075)		(36,075)					31,044	4,095
40439H-AC-3	HIN Timeshare Trust 2020-A SERIES 2020A CLASS C 3.420% 10/09/39		09/04/2020	BANK OF AMERICA	12/17/2020	Paydown	147,052	147,033	147,052	147,052		19		19					695	
42806D-AJ-8	HERTZ HERTZ 2015-3A B 3.710% 09/25/21		01/25/2020	Interest Capitalization	10/22/2020	CANTOR FITZGERALD SECURITIES C														
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3 3.500% 07/25/50		02/19/2020	JP MORGAN SECURITIES	12/01/2020	Paydown	1,982,511	2,029,286	1,982,511	1,982,511		(46,775)		(46,775)					38,362	5,204
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50		02/05/2020	ROBERT W. BAIRD	12/01/2020	Paydown	1,609,576	1,648,306	1,609,576	1,609,576		(38,730)		(38,730)					28,396	939
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1 3.000% 04/25/50		03/06/2020	MORGAN STANLEY	12/01/2020	Paydown	844,355	861,770	844,355	844,355		(17,415)		(17,415)					12,686	1,267
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1 3.500% 03/25/50		02/13/2020	MORGAN STANLEY	12/01/2020	Paydown	1,443,634	1,479,274	1,443,634	1,443,634		(35,640)		(35,640)					29,237	2,807
86668@-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29 4.180% 06/15/29		06/11/2020	GOLDMAN SACHS & CO.	12/15/2020	Redemption 100.0000	49,946	49,946	49,946	49,946									1,158	
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 3.500% 10/25/49		02/18/2020	WELLS FARGO	12/01/2020	Paydown	417,485	427,400	417,485	417,485		(9,915)		(9,915)					6,697	771
04941G-AS-7	ATLAS SENIOR LOAN FUND LTD ATCLO 2013-1A DR 2.822% 11/17/27	D	05/18/2020	Interest Capitalization	11/12/2020	BARCLAYS CAPITAL GROUP	15,923	15,923	13,694	15,923							(2,229)	(2,229)	236	
04941G-AS-7	ATLAS SENIOR LOAN FUND LTD ATCLO 2013-1A DR 2.822% 11/17/27	D	05/18/2020	Interest Capitalization	08/17/2020	Paydown	171	171	171	171									1	
56578J-AJ-1	MARATHON CLO LTD MCLO 2017-10A C 3.921% 11/15/29	D	08/17/2020	Interest Capitalization	11/16/2020	Paydown	335	335	335	335									7	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							13,214,678	13,490,515	13,212,875	13,215,104		(275,413)		(275,413)			(2,229)	(2,229)	234,913	26,523
L72598-YY-2	LENDMARK LENDMARK FUNDING TRUST 2018 A 2.802% 01/29/21		01/28/2020	DIRECT	10/30/2020	Redemption 100.0000	141,509	141,509	141,509	141,509									3,296	
L72598-ZZ-8	LENDMARK LENDMARK FUNDING TRUST 2018-A 3.702% 01/29/21		01/28/2020	DIRECT	10/30/2020	Redemption 100.0000	70,755	70,755	70,755	70,755									2,268	
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.853% 02/29/24		12/31/2020	DIRECT	12/31/2020	Redemption 100.0000	3,955,050	3,955,050	3,955,050	3,955,050									74,868	
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19 2.905% 03/29/26		03/20/2020	DIRECT	12/15/2020	Redemption 100.0000	40,636	40,636	40,636	40,636									1,713	
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.803% 09/16/26		12/15/2020	DIRECT	12/15/2020	Redemption 100.0000	1,006,351	1,006,351	1,006,351	1,006,351									10,134	
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.798% 08/22/22		10/21/2020	DIRECT	11/23/2020	Redemption 100.0000	1,302,669	1,302,669	1,302,669	1,302,669									13,278	
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE 2.397% 10/18/21		10/13/2020	DIRECT	12/17/2020	Redemption 100.0000	2,333,663	2,333,663	2,333,663	2,333,663									46,594	
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE 3.308% 10/18/21		10/13/2020	DIRECT	12/17/2020	Redemption 100.0000	663,966	663,966	663,966	663,966									17,731	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							9,514,599	9,514,599	9,514,599	9,514,599									169,882	
8399998. Total - Bonds							22,729,277	23,005,114	22,727,474	22,729,703		(275,413)		(275,413)			(2,229)	(2,229)	404,795	26,523

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								23,005,114	22,727,474	22,729,703		(275,413)		(275,413)			(2,229)	(2,229)	404,795	26,523

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
HERTZ SERIES 2013-A VFN			05/16/2019	DIRECT	03/31/2021	2,000,000					2,000,000	2,000,000	4,669		3.659	3.818	MON	76,163	
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						2,000,000					2,000,000	2,000,000	4,669		XXX	XXX	XXX	76,163	
6599999. Subtotal - Unaffiliated Bank Loans						2,000,000					2,000,000	2,000,000	4,669		XXX	XXX	XXX	76,163	
7699999. Total - Issuer Obligations															XXX	XXX	XXX		
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans						2,000,000					2,000,000	2,000,000	4,669		XXX	XXX	XXX	76,163	
8399999. Total Bonds						2,000,000					2,000,000	2,000,000	4,669		XXX	XXX	XXX	76,163	
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						2,000,000					XXX	2,000,000	4,669		XXX	XXX	XXX	76,163	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ ..... 1B $ ..... 1C $ ..... 1D $ ..... 1E $ ..... 1F $ ..... 1G $ .....
2A $ ..... 2B $ 2,000,000 2C $ .....
3A $ ..... 3B $ ..... 3C $ .....
4A $ ..... 4B $ ..... 4C $ .....
5A $ ..... 5B $ ..... 5C $ .....
6 $ .....

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
UST 1.75% 11/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/02/2020	12/31/2020	82	8,000	98		67											
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2020	12/31/2020	28	49,531	1752.896		1,139											
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/02/2020	12/31/2020	177	310,948	1759.44		7,152											
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2020	12/31/2020	768	2,483,824	3234.85		138,354											
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/02/2020	12/31/2020	661	2,154,618	3257.85		105,621											
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2020	01/04/2021	245	723,949	2954.68		18,517		772		3			(17,745)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2020	01/04/2021	514	1,663,707	3234.85		82,054		3,419		201,735			(78,635)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2020	01/05/2021	388	1,253,732	3234.85		61,476		2,562		151,874			(58,915)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/06/2020	01/06/2021	11	19,688	1753.574		453		19		1			(434)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/06/2020	01/06/2021	7	20,378	2956.52		526		22		1			(504)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/06/2020	01/06/2021	86	279,714	3246.28		15,779		657		39,792			(15,122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/07/2020	01/07/2021	102	178,519	1748.271		4,106		171		40			(3,935)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/07/2020	01/07/2021	322	1,042,845	3237.18		49,391		2,058		120,256			(47,333)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2020	01/08/2021	94	164,194	1750.855		3,793		158		32			(3,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/08/2020	01/08/2021	85	149,267	1751.054		3,448		144		28			(3,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2020	01/08/2021	150	262,435	1754.345		6,036		252		28			(5,785)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/08/2020	01/08/2021	161	476,310	2952.59		11,384		474		32			(10,910)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2020	01/08/2021	91	267,729	2952.78		6,560		273		28			(6,286)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2020	01/08/2021	47	139,194	2958.61		3,299		137		2			(3,161)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/08/2020	01/08/2021	560	1,821,468	3253.05		93,958		3,915		233,496			(90,043)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2020	01/08/2021	369	1,206,040	3265.35		62,893		2,621		156,607			(60,272)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2020	01/08/2021	491	1,606,305	3274.7		78,784		3,283		186,428			(75,501)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2020	01/10/2021	1	3,637	3265.35		97		4					(93)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2020	01/11/2021	563	1,837,958	3265.35		93,639		3,902		229,237			(89,738)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2020	01/12/2021	253	826,540	3265.35		44,274		1,845		109,921			(42,429)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/13/2020	01/13/2021	11	19,950	1757.955		459		19		4			(440)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/13/2020	01/13/2021	5	15,248	2965.3		457		19		8			(438)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/13/2020	01/13/2021	254	836,737	3288.13		35,494		1,479		78,731			(34,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/14/2020	01/14/2021	97	170,331	1757.185		3,918		163		48			(3,754)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/14/2020	01/14/2021	47	138,949	2964.21		3,631		151		29			(3,480)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/14/2020	01/14/2021	649	2,132,329	3283.15		103,437		4,310		243,547			(99,127)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/15/2020	01/15/2021	178	313,044	1759.298		7,231		301		81			(6,930)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/16/2020	01/15/2021	117	207,134	1767.032		4,785		199		20			(4,585)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2020	01/15/2021	496	877,160	1770.033		20,350		848		54			(19,502)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/15/2020	01/15/2021	8	24,284	2967.85		697		29		14			(668)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/16/2020	01/15/2021	53	157,404	2981.11		3,612		150		5			(3,461)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2020	01/15/2021	18	52,484	2986.41		1,336		56		1			(1,280)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/15/2020	01/15/2021	730	2,402,123	3289.29		120,120		5,005		284,201			(115,115)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/16/2020	01/15/2021	754	2,501,461	3316.81		134,959		5,623		308,145			(129,336)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2020	01/15/2021	919	3,059,896	3329.62		149,683		6,237		325,688			(143,446)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2020	01/19/2021	30	88,983	2986.41		2,398		100		10			(2,298)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2020	01/19/2021	272	907,209	3329.62		43,941		1,831		93,731			(42,110)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2020	01/20/2021	217	723,174	3329.62		27,221		1,134		54,093			(26,087)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/21/2020	01/21/2021	138	244,442	1765.952		5,647		235		67			(5,411)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/21/2020	01/21/2021	152	503,768	3320.79		24,389		1,016		53,175			(23,373)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2020	01/22/2021	46	80,000	1756.989		1,840		77		57			(1,763)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2020	01/22/2021	177	312,920	1765.595		7,135		297		100			(6,837)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2020	01/22/2021	367	648,074	1766.377		15,359		640		191			(14,719)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2020	01/22/2021	30	88,305	2980.05		2,340		98		22			(2,243)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2020	01/22/2021	120	357,865	2981.17		8,803		367		52			(8,437)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2020	01/22/2021	859	2,831,504	3295.47		144,104		6,004		328,284			(138,099)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2020	01/22/2021	755	2,508,575	3321.75		127,858		5,327		281,738			(122,531)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2020	01/22/2021	658	2,187,569	3325.54		116,622		4,859		255,726			(111,763)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2020	01/25/2021	184	546,951	2965.73		13,907		579		310			(13,328)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2020	01/25/2021	550	1,812,005	3295.47		98,251		4,094		227,056			(94,157)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2020	01/26/2021	505	1,665,567	3295.47		76,867		3,203		167,667			(73,665)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/27/2020	01/27/2021	141	245,750	1743.539		5,579		232		632			(5,346)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/27/2020	01/27/2021	16	46,010	2943.47		1,201		50		100			(1,151)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/27/2020	01/27/2021	347	1,127,011	3243.63		51,700		2,154		120,401			(49,546)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/28/2020	01/28/2021	85	149,131	1748.844		3,385		141		283			(3,244)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/28/2020	01/28/2021	35	103,020	2952.73		2,854		119		215			(2,735)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/28/2020	01/28/2021	488	1,600,016	3276.24		79,371		3,307		181,212			(76,064)				
UST 1.75% 11/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/29/2020	01/29/2021	384	37,600	98		357		15					(342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2020	01/29/2021	401	693,250	1729.078		15,529		647		4,165			(14,882)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/29/2020	01/29/2021	200	348,209	1743.477		7,939		331		962			(7,608)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2020	01/29/2021	31	54,076	1749.29		1,217		51		104			(1,166)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/29/2020	01/29/2021	72	211,395	2943.85		5,264		219		370			(5,044)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2020	01/29/2021	45	131,538	2953.76		3,394		141		206			(3,252)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2020	01/29/2021	828	2,670,531	3225.52		138,498		5,771		351,364			(132,727)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/29/2020	01/29/2021	1,012	3,313,326	3273.4		171,724		7,155		409,880			(164,568)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2020	01/29/2021	835	2,741,639	3283.66		137,374		5,724		312,691			(131,650)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2020	01/30/2021	17	56,217	3283.66		1,484		62					(1,422)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2020	02/01/2021	67	195,943	2919.88		5,158		215		1,197			(4,943)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2020	02/01/2021	787	2,538,484	3225.52		147,424		6,143		385,637			(141,281)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2020	02/02/2021	18	53,981	2919.88		1,457		61		366			(1,397)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2020	02/02/2021	431	1,390,837	3225.52		62,757		2,615		146,997			(60,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/03/2020	02/03/2021	409	708,458	1733.223		16,153		2,019		3,817			(14,134)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/03/2020	02/03/2021	26	74,973	2927.41		1,934		242		344			(1,693)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/03/2020	02/03/2021	379	1,231,225	3248.92		59,412		7,426		141,494			(51,985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/04/2020	02/04/2021	112	195,813	1746.356		4,445		556		549			(3,889)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/04/2020	02/04/2021	5	14,233	2949.81		362		45		33			(316)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/04/2020	02/04/2021	527	1,738,184	3297.59		76,434		9,554		169,307			(66,880)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2020	02/05/2021	115	201,747	1751.089		4,580		572		445			(4,007)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2020	02/05/2021	60	105,626	1756.292		2,408		301		170			(2,107)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2020	02/05/2021	686	1,204,751	1757.088		27,589		3,449		1,848			(24,140)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2020	02/05/2021	18	54,660	2958.3		1,237		155		57			(1,082)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2020	02/05/2021	41	122,755	2966.89		3,085		386		130			(2,699)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2020	02/05/2021	37	110,590	2968.11		2,831		354		134			(2,477)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2020	02/05/2021	570	1,898,190	3327.71		92,165		11,521		198,944			(80,644)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2020	02/05/2021	959	3,197,397	3334.69		154,053		19,257		330,418			(134,796)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2020	02/05/2021	610	2,040,551	3345.78		107,462		13,433		231,590			(94,030)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2020	02/08/2021	142	248,254	1751.089		5,660		708		600			(4,953)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2020	02/08/2021	32	95,426	2958.3		2,594		324		239			(2,270)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2020	02/08/2021	934	3,109,630	3327.71		168,187		21,023		371,805			(147,164)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2020	02/09/2021	391	1,301,472	3327.71		55,081		6,885		114,328			(48,196)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/10/2020	02/10/2021	280	937,288	3352.09		39,751		4,969		80,158			(34,782)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/11/2020	02/11/2021	620	1,088,224	1755.722		24,594		3,074		2,218			(21,520)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/11/2020	02/11/2021	7	21,698	2966.85		536		67		35			(469)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/11/2020	02/11/2021	633	2,124,087	3357.75		109,389		13,674		226,733			(95,715)				
UST 1.75% 11/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/12/2020	02/12/2021	106	10,400	98		99		12					(86)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2020	02/12/2021	119	208,674	1758.362		4,820		603		378			(4,218)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/12/2020	02/12/2021	109	192,582	1758.793		4,429		554		341			(3,876)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2020	02/12/2021	57	101,038	1760.14		2,324		290		165			(2,033)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2020	02/12/2021	33	98,580	2971.68		2,353		294		94			(2,059)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2020	02/12/2021	46	137,392	2974.92		3,399		425		138			(2,974)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2020	02/12/2021	653	2,204,075	3373.94		112,826		14,103		227,525			(98,723)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/12/2020	02/12/2021	1,087	3,674,723	3379.45		179,506		22,438		354,828			(157,068)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2020	02/12/2021	1,495	5,054,089	3380.16		261,213		32,652		511,184			(228,561)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2020	02/13/2021	15	49,232	3373.94		1,172		146					(1,025)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2020	02/16/2021	53	93,804	1760.14		2,157		270		174			(1,888)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2020	02/16/2021	57	171,051	2974.92		4,398		550		239			(3,848)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2020	02/16/2021	338	1,140,943	3380.16		50,802		6,350		97,146			(44,451)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2020	02/17/2021	188	635,653	3380.16		27,778		3,472		51,840			(24,306)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/18/2020	02/18/2021	47	82,714	1756.455		1,894		237		196			(1,657)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/18/2020	02/18/2021	322	1,083,930	3370.29		50,823		6,353		102,031			(44,470)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2020	02/19/2021	176	307,792	1753.583		7,018		877		861			(6,140)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/19/2020	02/19/2021	211	369,899	1756.894		8,693		1,087		878			(7,606)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2020	02/19/2021	121	213,417	1757.656		4,866		608		488			(4,258)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2020	02/19/2021	26	77,117	2964.92		1,997		250		178			(1,748)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/19/2020	02/19/2021	185	548,572	2970.15		13,585		1,698		956			(11,887)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2020	02/19/2021	63	186,491	2971.57		3,926		491		165			(3,436)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2020	02/19/2021	727	2,426,512	3337.75		115,730		14,466		238,221			(101,264)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2020	02/19/2021	1,085	3,660,206	3373.23		191,713		23,964		384,981			(167,749)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/19/2020	02/19/2021	744	2,519,222	3386.15		132,261		16,533		261,708			(115,728)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2020	02/22/2021	13	22,428	1753.583		516		64		67			(451)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2020	02/22/2021	100	296,156	2964.92		7,255		907		582			(6,348)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2020	02/22/2021	565	1,885,541	3337.75		99,906		12,488		210,705			(87,418)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2020	02/23/2021	76	226,546	2964.92		5,505		688		435			(4,817)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2020	02/23/2021	499	1,667,030	3337.75		75,152		9,394		150,426			(65,758)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2020	02/24/2021	18	30,991	1732.271		719		90		230			(629)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2020	02/24/2021	25	72,697	2929.33		1,551		194		288			(1,357)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2020	02/24/2021	344	1,108,181	3225.89		50,549		6,319		115,128			(44,230)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/25/2020	02/25/2021	807	1,377,208	1705.977		31,235		3,904		23,170			(27,331)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/25/2020	02/25/2021	3	10,000	2885.24		166		21		55			(145)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/25/2020	02/25/2021	781	2,441,810	3128.21		156,993		19,624		442,153			(137,369)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2020	02/26/2021	146	242,725	1664.838		5,558		695		9,406			(4,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2020	02/26/2021	221	370,275	1672.57		8,479		1,060		12,658			(7,419)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2020	02/26/2021	69	117,870	1698.44		2,723		340		2,398			(2,382)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2020	02/26/2021	19	54,285	2816.51		1,282		160		1,878			(1,122)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2020	02/26/2021	91	256,664	2829.23		5,606		701		6,839			(4,905)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2020	02/26/2021	9	25,907	2872.69		630		79		463			(551)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2020	02/26/2021	1,156	3,416,071	2954.22		240,480		30,060		737,787			(210,420)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2020	02/26/2021	726	2,162,550	2978.76		134,522		16,815		450,351			(117,707)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2020	02/26/2021	1,078	3,358,840	3116.39		179,914		22,489		491,391			(157,424)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2020	02/27/2021	6	17,383	2978.76		240		30		368			(210)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2020	03/01/2021	79	131,732	1664.838		3,030		379		5,111			(2,651)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2020	03/01/2021	12	33,228	2816.51		807		101		1,186			(707)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2020	03/01/2021	1,139	3,365,514	2954.22		230,514		28,814		700,681			(201,700)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/03/2020	03/02/2021	254	427,615	1686.099		7,165		1,493		11,447			(5,672)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/03/2020	03/02/2021	700	2,164,121	3090.23		121,435		25,299		353,445			(96,136)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/03/2020	03/03/2021	200	336,313	1678.038		7,769		1,619		10,493			(6,150)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/03/2020	03/03/2021	33	92,992	2841.55		2,169		452		2,467			(1,717)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/03/2020	03/03/2021	481	1,443,882	3003.37		91,703		19,105		288,314			(72,598)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/04/2020	03/04/2021	470	795,656	1692.687		17,186		3,580		18,664			(13,606)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/04/2020	03/04/2021	105	300,880	2866.02		5,595		1,166		4,814			(4,429)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/04/2020	03/04/2021	968	3,030,701	3130.12		185,532		38,652		501,222			(146,879)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2020	03/05/2021	792	1,330,916	1679.892		30,744		6,405		40,237			(24,339)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2020	03/05/2021	207	348,272	1683.068		7,244		1,509		9,926			(5,735)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2020	03/05/2021	241	684,651	2846.76		14,593		3,040		15,703			(11,552)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2020	03/05/2021	43	121,434	2852.06		2,805		584		2,766			(2,221)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2020	03/05/2021	1,881	5,592,256	2972.37		402,209		83,793		1,094,963			(318,415)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2020	03/05/2021	639	1,931,624	3023.94		125,735		26,195		358,355			(99,540)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2020	03/06/2021	8	23,423	2972.37		454		95		366			(360)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2020	03/08/2021	170	286,134	1679.892		6,638		1,383		8,678			(5,255)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2020	03/08/2021	37	105,575	2846.76		2,398		500		2,644			(1,899)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2020	03/08/2021	865	2,570,692	2972.37		216,914		45,190		609,407			(171,723)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/09/2020	03/09/2021	153	254,955	1662.32		5,940		1,238		10,311			(4,703)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/09/2020	03/09/2021	506	1,390,451	2746.56		115,552		24,073		380,716			(91,479)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/09/2020	03/09/2021	16	44,977	2817.94		1,133		236		1,592			(897)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/10/2020	03/10/2021	35	98,820	2836.74		1,235		257		1,711			(978)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/10/2020	03/10/2021	518	1,492,827	2882.23		77,669		16,181		207,544			(61,488)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/11/2020	03/11/2021	63	105,278	1660.695		2,242		467		4,364			(1,775)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/11/2020	03/11/2021	895	2,452,815	2741.38		223,449		46,552		736,715			(176,897)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/11/2020	03/11/2021	1	1,550	2816.1		26		5		52			(21)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/11/2020	03/12/2021	294	28,800	98		368		77		146			(291)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/11/2020	03/12/2021	202	20,200	100		342		71		229			(271)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2020	03/12/2021	233	382,094	1641.976		8,139		1,696		20,251			(6,443)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2020	03/12/2021	166	275,421	1656.462		6,362		1,325		12,123			(5,037)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2020	03/12/2021	1,088	2,697,905	2480.64		231,330		48,194		875,045			(183,137)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2020	03/12/2021	2,020	5,477,410	2711.02		526,919		109,775		1,543,933			(417,145)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2020	03/12/2021	25	70,888	2784.5		1,652		344		3,362			(1,308)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2020	03/12/2021	156	438,143	2809.35		7,930		1,652		15,741			(6,278)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2020	03/15/2021	891	2,415,700	2711.02		256,304		53,397		761,089			(202,907)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/16/2020	03/16/2021	257	420,000	1637.114		9,702		2,021		23,566			(7,681)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/16/2020	03/16/2021	854	2,036,674	2386.13		191,058		39,804		730,591			(151,255)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/16/2020	03/16/2021	20	56,397	2776.02		1,359		283		2,856			(1,076)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/17/2020	03/17/2021	72	119,269	1647.119		2,767		576		5,942			(2,191)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/17/2020	03/17/2021	518	1,308,898	2529.19		113,781		23,704		371,183			(90,076)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/17/2020	03/17/2021	23	64,485	2792.78		1,254		261		3,023			(993)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/18/2020	03/18/2021	379	621,199	1639.444		13,728		2,860		33,944			(10,868)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/18/2020	03/18/2021	778	1,865,252	2398.1		259,235		54,007		822,754			(205,228)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/18/2020	03/18/2021	42	115,966	2778.75		2,964		617		6,157			(2,346)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/18/2020	03/19/2021	357	35,000	98		480		100		20			(380)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2020	03/19/2021	405	661,105	1632.707		14,875		3,099		38,967			(11,776)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2020	03/19/2021	163	267,149	1638.765		6,171		1,286		14,714			(4,885)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2020	03/19/2021	2,567	5,917,624	2304.92		617,087		128,560		2,829,686			(488,527)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2020	03/19/2021	1,928	4,645,820	2409.39		551,556		114,908		2,090,183			(436,649)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2020	03/19/2021	132	364,861	2766.57		6,475		1,349		18,608			(5,126)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2020	03/19/2021	106	293,302	2777.27		7,087		1,476		14,395			(5,610)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2020	03/22/2021	1,526	3,518,137	2304.92		345,506		71,980		1,557,869			(273,526)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2020	03/22/2021	94	259,868	2766.57		5,353		1,115		14,736			(4,238)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/23/2020	03/23/2021	57	92,575	1626.821		2,120		442		5,809			(1,678)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/23/2020	03/23/2021	1,203	2,690,659	2237.4		244,055		50,845		1,212,561			(193,210)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/23/2020	03/23/2021	18	48,316	2756.89		1,227		256		2,681			(972)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/24/2020	03/24/2021	203	332,220	1637.278		7,907		1,647		18,623			(6,260)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/24/2020	03/24/2021	1,157	2,830,877	2447.33		169,881		35,392		783,011			(134,489)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/24/2020	03/24/2021	81	224,198	2774.66		3,855		803		10,790			(3,052)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2020	03/25/2021	390	639,826	1639.534		13,628		2,839		34,958			(10,789)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2020	03/25/2021	1,182	2,926,682	2475.56		325,680		67,850		1,475,100			(257,830)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2020	03/25/2021	35	96,503	2778.49		2,297		478		4,809			(1,818)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2020	03/26/2021	184	18,000	98		251		52		90			(199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2020	03/26/2021	125	205,253	1643.385		4,557		949		10,721			(3,607)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2020	03/26/2021	96	158,161	1645.784		3,385		705		8,025			(2,680)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2020	03/26/2021	2,297	5,837,759	2541.47		498,529		103,860		1,903,964			(394,669)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2020	03/26/2021	1,372	3,608,508	2630.07		306,496		63,853		1,118,861			(242,643)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2020	03/26/2021	119	330,623	2784.31		7,641		1,592		15,234			(6,049)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2020	03/26/2021	92	257,731	2788.97		4,481		934		11,244			(3,548)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2020	03/29/2021	280	460,837	1643.385		10,277		2,141		24,084			(8,136)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2020	03/29/2021	1,457	3,703,062	2541.47		382,591		79,706		1,519,728			(302,884)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2020	03/29/2021	36	98,861	2784.31		2,244		468		4,486			(1,777)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/30/2020	03/30/2021	390	641,426	1646.563		14,432		3,007		32,266			(11,425)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/30/2020	03/30/2021	769	2,021,027	2626.65		165,218		34,420		593,019			(130,797)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/30/2020	03/30/2021	12	34,458	2789.64		606		126		1,498			(480)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/31/2020	03/31/2021	128	210,568	1644.887		4,843		1,009		10,813			(3,834)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/31/2020	03/31/2021	709	1,833,661	2584.59		133,641		27,842		471,220			(105,799)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/31/2020	03/31/2021	34	94,018	2787.07		2,003		417		4,177			(1,585)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2020	04/01/2021	129	212,062	1640.814		4,983		1,454		11,429			(3,530)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2020	04/01/2021	231	378,790	1641.261		8,561		2,497		20,309			(6,064)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2020	04/01/2021	96	157,037	1642.726		3,502		1,021		8,276			(2,481)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2020	04/01/2021	1,216	3,004,889	2470.5		272,541		79,491		1,043,673			(193,050)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2020	04/01/2021	2,698	6,714,206	2488.65		636,141		185,541		2,496,604			(450,600)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2020	04/01/2021	1,444	3,647,763	2526.9		372,939		108,774		1,392,555			(264,165)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2020	04/01/2021	76	210,370	2781.79		4,341		1,266		9,727			(3,075)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2020	04/01/2021	23	62,809	2783.7		1,112		324		2,867			(787)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2020	04/04/2021	16	40,445	2488.65		708		206		4,010			(501)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2020	04/05/2021	1,246	3,101,103	2488.65		307,081		89,565		1,216,002			(217,516)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2020	04/05/2021	256	712,817	2781.79		15,577		4,543		34,236			(11,034)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/06/2020	04/06/2021	311	511,882	1648.238		11,620		3,389		25,269			(8,231)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/06/2020	04/06/2021	463	1,234,491	2663.68		110,311		32,174		390,304			(78,137)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/07/2020	04/07/2021	246	405,088	1648.723		9,114		2,658		19,883			(6,456)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/07/2020	04/07/2021	557	1,481,800	2659.41		114,810		33,486		395,307			(81,324)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/07/2020	04/07/2021	43	120,410	2795.2		2,122		619		4,367			(1,503)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/08/2020	04/08/2021	106	175,733	1652.797		3,813		1,112		8,196			(2,701)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/08/2020	04/08/2021	1,024	2,815,979	2749.98		224,914		65,600		710,548			(159,314)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/08/2020	04/08/2021	14	37,848	2802.48		844		246		1,484			(598)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/08/2020	04/09/2021	212	20,800	98		275		80		160			(195)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2020	04/09/2021	345	570,268	1654.926		12,375		3,609		25,882			(8,765)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2020	04/09/2021	2,678	7,471,811	2789.82		656,835		191,577		2,064,074			(465,258)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2020	04/09/2021	188	528,768	2806.31		11,503		3,355		20,614			(8,148)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2020	04/12/2021	67	110,882	1654.926		2,406		702		5,038			(1,704)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2020	04/12/2021	947	2,642,133	2789.82		239,731		69,921		756,755			(169,809)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/13/2020	04/13/2021	62	102,942	1652.453		2,285		667		4,831			(1,619)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/13/2020	04/13/2021	613	1,691,907	2761.63		136,365		39,773		430,872			(96,592)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/13/2020	04/13/2021	29	80,853	2803.29		1,469		428		2,847			(1,041)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/14/2020	04/14/2021	175	290,308	1655.748		7,084		2,066		13,061			(5,017)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/14/2020	04/14/2021	254	721,943	2846.06		39,621		11,556		110,280			(28,065)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/15/2020	04/15/2021	155	255,703	1651.988		5,702		1,663		12,079			(4,039)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/15/2020	04/15/2021	1,108	3,083,802	2783.36		262,412		76,537		815,644			(185,875)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/15/2020	04/15/2021	141	396,392	2803.06		5,900		1,721		13,465			(4,179)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/16/2020	04/16/2021	268	441,970	1652.086		9,635		2,810		20,859			(6,825)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2020	04/16/2021	1,881	3,115,820	1656.443		49,230		14,359		139,026			(34,871)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/16/2020	04/16/2021	844	2,362,964	2799.55		235,920		68,810		721,652			(167,110)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2020	04/16/2021	136	381,305	2811.14		7,569		2,208		13,333			(5,361)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2020	04/16/2021	1,996	5,737,413	2874.56		509,927		148,729		1,430,304			(361,198)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2020	04/19/2021	4	11,567	2811.14		244		71		424			(173)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2020	04/19/2021	519	1,491,377	2874.56		134,000		39,083		376,295			(94,917)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/20/2020	04/20/2021	6	17,989	2806.96		378		110		685			(268)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/20/2020	04/20/2021	706	1,992,780	2823.16		141,732		41,338		395,033			(100,393)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/21/2020	04/21/2021	118	194,095	1650.374		4,270		1,245		9,375			(3,025)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/21/2020	04/21/2021	458	1,253,023	2736.56		93,673		27,321		272,935			(66,352)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/22/2020	04/22/2021	212	349,781	1652.233		7,695		2,244		16,514			(5,451)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/22/2020	04/22/2021	782	2,188,125	2799.31		190,685		55,617		543,756			(135,069)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/22/2020	04/22/2021	22	60,340	2805.25		936		273		2,142			(663)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2020	04/23/2021	110	180,984	1651.819		4,036		1,177		8,592			(2,859)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2020	04/23/2021	623	1,030,118	1653.825		22,560		6,580		47,683			(15,980)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2020	04/23/2021	1,141	3,191,630	2797.8		316,305		92,256		928,849			(224,050)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2020	04/23/2021	132	370,484	2808.54		6,807		1,985		12,784			(4,822)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2020	04/23/2021	2,120	6,014,857	2836.74		580,358		169,271		1,613,933			(411,087)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2020	04/26/2021	994	2,818,513	2836.74		266,285		77,666		737,478			(188,618)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/27/2020	04/27/2021	27	44,165	1657.04		998		291		1,965			(707)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/27/2020	04/27/2021	688	1,980,056	2878.48		138,414		40,371		376,578			(98,043)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/28/2020	04/28/2021	249	413,172	1658.547		8,925		2,603		18,032			(6,322)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/28/2020	04/28/2021	21	59,848	2817.95		921		269		1,899			(652)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/28/2020	04/28/2021	561	1,606,492	2863.39		99,889		29,134		275,577			(70,755)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2020	04/29/2021	168	279,089	1660.633		6,000		1,750		11,854			(4,250)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2020	04/29/2021	39	109,661	2822.14		2,083		607		3,531			(1,475)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2020	04/29/2021	667	1,960,087	2939.51		141,868		41,378		382,629			(100,490)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2020	04/30/2021	80	131,832	1652.924		2,795		1,048		6,189			(1,747)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2020	04/30/2021	154	254,696	1657.312		5,527		1,612		11,308			(3,915)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2020	04/30/2021	134	375,846	2810.57		7,213		2,705		13,595			(4,508)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2020	04/30/2021	17	47,133	2817.08		1,032		301		1,754			(731)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2020	04/30/2021	2,132	6,035,695	2830.71		529,994		198,748		1,531,524			(331,246)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2020	04/30/2021	817	2,380,668	2912.43		190,085		55,441		526,441			(134,643)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2020	05/01/2021	1	3,711	2830.71		59		22		160			(37)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2020	05/03/2021	99	163,039	1652.924		3,473		1,302		7,664			(2,170)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2020	05/03/2021	1,003	2,839,271	2830.71		214,712		80,517		599,386			(134,195)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/04/2020	05/04/2021	25	40,610	1653.149		865		324		1,904			(541)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/04/2020	05/04/2021	33	91,875	2811.19		1,619		607		3,540			(1,012)				

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/04/2020	05/04/2021	678	1,926,998	2842.74		136,905		51,339		378,969			(85,566)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/05/2020	05/05/2021	49	81,131	1653.663		1,761		660		3,782			(1,100)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/05/2020	05/05/2021	3	9,813	2812.39		129		48		300			(80)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/05/2020	05/05/2021	337	966,993	2868.44		55,478		20,804		147,155			(34,674)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2020	05/06/2021	34	56,611	1651.692		1,234		463		2,705			(771)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2020	05/06/2021	5	13,522	2809.28		214		80		427			(134)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2020	05/06/2021	406	1,156,443	2848.42		79,772		29,915		226,517			(49,858)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2020	05/07/2021	492	812,933	1653.695		17,803		6,676		37,909			(11,127)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2020	05/07/2021	540	895,799	1657.688		19,708		7,390		39,711			(12,317)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2020	05/07/2021	91	257,367	2819.86		4,588		1,721		8,450			(2,868)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2020	05/07/2021	435	1,253,516	2881.19		102,840		38,565		297,631			(64,275)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2020	05/07/2021	1,843	5,399,472	2929.8		444,046		166,517		1,251,124			(277,529)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2020	05/10/2021	128	211,565	1657.688		4,654		1,745		9,392			(2,909)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2020	05/10/2021	1,205	3,529,625	2929.8		254,130		95,299		691,087			(158,831)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/11/2020	05/11/2021	77	128,130	1656.75		2,806		1,052		5,760			(1,754)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/11/2020	05/11/2021	447	1,309,177	2930.32		81,843		30,691		226,407			(51,152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/12/2020	05/12/2021	255	420,979	1652.91		9,262		3,473		19,865			(5,788)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/12/2020	05/12/2021	19	54,380	2811.95		1,042		391		1,950			(651)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/12/2020	05/12/2021	484	1,388,990	2870.12		74,431		27,911		209,167			(46,519)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/13/2020	05/13/2021	158	260,519	1648.826		5,784		2,169		12,921			(3,615)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/13/2020	05/13/2021	507	1,428,929	2820		132,234		49,588		409,097			(82,646)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2020	05/14/2021	184	303,227	1650.793		6,762		2,536		14,694			(4,226)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2020	05/14/2021	456	753,332	1651.574		16,573		6,215		36,162			(10,358)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2020	05/14/2021	7	21,063	2808.74		438		164		805			(274)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2020	05/14/2021	94	263,463	2810.17		4,475		1,678		10,009			(2,797)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2020	05/14/2021	741	2,113,382	2852.5		181,444		68,042		531,222			(113,403)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2020	05/14/2021	1,646	4,713,867	2863.7		389,740		146,152		1,156,283			(243,587)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2020	05/17/2021	19	31,005	1651.574		685		257		1,490			(428)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2020	05/17/2021	868	2,484,910	2863.7		208,893		78,335		620,914			(130,558)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/18/2020	05/18/2021	227	376,229	1659.311		6,584		2,469		16,425			(4,115)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/18/2020	05/18/2021	31	88,763	2823.52		1,500		563		2,994			(938)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/18/2020	05/18/2021	789	2,331,776	2953.91		159,801		59,926		444,641			(99,876)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/19/2020	05/19/2021	87	143,590	1656.559		3,374		1,265		6,495			(2,109)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/19/2020	05/19/2021	11	31,854	2818.91		475		178		993			(297)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/19/2020	05/19/2021	318	929,930	2922.94		51,942		19,478		140,739			(32,463)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/20/2020	05/20/2021	167	277,015	1659.215		6,261		2,348		12,121			(3,913)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/20/2020	05/20/2021	24	67,191	2823.49		1,384		519		2,271			(865)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/20/2020	05/20/2021	750	2,230,109	2971.61		129,212		48,455		335,547			(80,758)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2020	05/21/2021	243	403,303	1658.654		8,994		3,373		17,784			(5,621)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2020	05/21/2021	70	115,639	1658.911		2,567		963		5,082			(1,604)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2020	05/21/2021	190	535,898	2822.73		9,986		3,745		17,269			(6,241)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2020	05/21/2021	30	84,282	2823.13		1,172		439		2,373			(732)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2020	05/21/2021	613	1,807,481	2948.51		147,848		55,443		418,795			(92,405)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2020	05/21/2021	2,247	6,640,648	2955.45		512,958		192,359		1,425,504			(320,599)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2020	05/24/2021	16	46,502	2822.73		1,018		382		1,684			(636)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2020	05/24/2021	1,091	3,223,688	2955.45		248,952		93,357		689,833			(155,595)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2020	05/25/2021	16	45,368	2822.73		964		362		1,603			(603)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2020	05/25/2021	454	1,342,955	2955.45		90,704		34,014		242,540			(56,690)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/26/2020	05/26/2021	178	296,331	1663.415		6,579		2,467		12,321			(4,112)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/26/2020	05/26/2021	48	137,182	2830.96		2,853		1,070		4,364			(1,783)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/26/2020	05/26/2021	389	1,163,254	2991.77		65,378		24,517		167,790			(40,861)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/27/2020	05/27/2021	68	113,866	1667.171		2,516		944		4,507			(1,573)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/27/2020	05/27/2021	66	186,989	2837.39		2,244		841		4,129			(1,402)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/27/2020	05/27/2021	286	869,533	3036.13		36,390		13,646		81,556			(22,744)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/27/2020	05/28/2021	112	11,000	98		117		44		104			(73)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/28/2020	05/28/2021	134	224,097	1666.564		4,953		1,857		8,948			(3,095)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2020	05/28/2021	285	474,451	1667.035		10,485		3,932		18,825			(6,553)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/28/2020	05/28/2021	67	188,894	2836.47		2,538		952		4,728			(1,586)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2020	05/28/2021	365	1,037,026	2837.4		19,273		7,227		29,178			(12,046)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/28/2020	05/28/2021	491	1,486,148	3029.73		98,888		37,083		261,315			(61,805)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2020	05/28/2021	3,217	9,794,892	3044.31		752,032		282,012		1,936,167			(470,020)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/01/2020	06/01/2021	110	183,650	1667.902		3,985		1,827		7,222			(2,159)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/01/2020	06/01/2021	73	207,727	2839.05		3,488		1,599		6,355			(1,889)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/01/2020	06/01/2021	703	2,149,161	3055.73		110,689		50,732		260,450			(59,956)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/02/2020	06/02/2021	94	156,779	1669.76		3,465		1,588		6,017			(1,877)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/02/2020	06/02/2021	455	1,402,328	3080.82		53,567		24,552		111,015			(29,016)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/03/2020	06/03/2021	155	259,804	1674.443		5,794		2,655		9,352			(3,138)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/03/2020	06/03/2021	28	80,368	2850.37		1,698		778		2,175			(920)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/03/2020	06/03/2021	423	1,321,668	3122.87		80,515		36,903		189,429			(43,612)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/04/2020	06/04/2021	94	157,009	1674.71		3,438		1,576		5,635			(1,863)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2020	06/04/2021	134	224,431	1680.652		4,915		2,253		7,394			(2,662)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/04/2020	06/04/2021	15	44,130	2850.9		790		362		1,257			(428)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2020	06/04/2021	331	946,854	2861.12		18,394		8,431		22,459			(9,964)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/04/2020	06/04/2021	507	1,577,306	3112.35		96,748		44,343		231,384			(52,405)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2020	06/04/2021	1,623	5,182,276	3193.93		297,916		136,545		659,717			(161,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2020	06/07/2021	138	232,282	1680.652		5,087		2,332		7,676			(2,755)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2020	06/07/2021	654	2,088,831	3193.93		132,991		60,954		302,831			(72,037)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/08/2020	06/08/2021	50	84,212	1683.306		1,937		888		2,679			(1,049)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/08/2020	06/08/2021	8	24,155	2865.78		408		187		559			(221)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/08/2020	06/08/2021	422	1,364,987	3232.39		63,689		29,191		126,565			(34,498)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/09/2020	06/09/2021	89	149,298	1679.595		3,359		1,540		5,020			(1,820)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/09/2020	06/09/2021	11	31,779	2859.52		648		297		785			(351)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/09/2020	06/09/2021	608	1,948,583	3207.18		92,006		42,169		182,523			(49,837)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/10/2020	06/10/2021	286	479,407	1676.188		11,026		5,054		16,940			(5,973)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/10/2020	06/10/2021	641	2,044,964	3190.14		100,437		46,034		211,940			(54,403)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2020	06/11/2021	321	534,801	1664.386		12,033		5,515		22,176			(6,518)				

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2020	06/11/2021	226	376,229	1667.203		8,202		3,759		15,038			(4,443)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2020	06/11/2021	41	115,163	2833.64		1,774		813		3,429			(961)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2020	06/11/2021	61	172,675	2838.51		3,299		1,512		5,062			(1,787)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2020	06/11/2021	567	1,702,039	3002.1		111,842		51,261		268,539			(60,581)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2020	06/11/2021	1,421	4,321,889	3041.31		306,038		140,267		679,244			(165,771)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2020	06/14/2021	49	80,994	1667.203		1,774		813		3,244			(961)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2020	06/14/2021	19	53,681	2838.51		1,176		539		1,732			(637)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2020	06/14/2021	779	2,370,387	3041.31		162,997		74,707		359,454			(88,290)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/15/2020	06/15/2021	95	159,290	1669.299		3,632		1,665		6,210			(1,967)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/07/2020	06/15/2021	431	720,000	1670.632		15,912		7,956		27,575			(7,956)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/15/2020	06/15/2021	46	130,126	2842.13		1,808		829		3,240			(979)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/15/2020	06/15/2021	582	1,785,616	3066.59		133,854		61,350		320,713			(72,504)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/16/2020	06/16/2021	236	394,465	1673.01		9,191		4,213		14,641			(4,978)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/16/2020	06/16/2021	7	20,347	2848.63		378		173		529			(205)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/16/2020	06/16/2021	372	1,160,960	3124.74		52,425		24,028		103,725			(28,397)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/17/2020	06/17/2021	174	290,865	1671.732		6,428		2,946		10,993			(3,482)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/17/2020	06/17/2021	13	38,243	2846.43		597		273		1,018			(323)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/17/2020	06/17/2021	609	1,897,549	3113.49		102,154		46,821		215,171			(55,334)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/19/2020	06/18/2021	435	726,587	1670.204		16,566		7,593		28,050			(8,973)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2020	06/18/2021	322	538,646	1671.608		12,173		5,579		20,407			(6,594)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/19/2020	06/18/2021	131	372,805	2843.9		7,064		3,238		10,562			(3,826)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2020	06/18/2021	18	49,842	2846.19		892		409		1,510			(483)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/19/2020	06/18/2021	1,025	3,175,475	3097.74		169,841		77,844		360,667			(91,997)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2020	06/18/2021	1,020	3,178,773	3115.34		178,975		82,030		371,619			(96,945)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/19/2020	06/20/2021	1	3,257	3097.74		55		25		228			(30)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/19/2020	06/21/2021	11	18,951	1670.204		432		198		733			(234)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/19/2020	06/21/2021	49	139,661	2843.9		2,897		1,328		4,229			(1,569)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/19/2020	06/21/2021	784	2,427,705	3097.74		142,198		65,174		307,725			(77,024)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/22/2020	06/22/2021	183	304,809	1670.078		6,980		3,199		11,822			(3,781)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/22/2020	06/22/2021	11	31,547	2843.79		517		237		923			(280)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/22/2020	06/22/2021	861	2,685,483	3117.86		199,065		91,238		447,783			(107,827)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2020	06/23/2021	11	19,125	1670.248		432		198		741			(234)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2020	06/23/2021	318	996,383	3131.29		42,942		19,682		85,042			(23,260)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2020	06/24/2021	83	137,757	1664.462		3,361		1,541		5,754			(1,821)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2020	06/24/2021	51	144,885	2834.35		3,091		1,417		4,761			(1,675)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2020	06/24/2021	551	1,679,763	3050.33		113,328		51,942		262,428			(61,386)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2020	06/25/2021	371	36,400	98		387		177		344			(210)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2020	06/25/2021	130	13,000	100		214		98		92			(116)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2020	06/25/2021	505	839,675	1662.432		18,725		8,582		35,998			(10,143)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2020	06/25/2021	247	411,534	1666.176		9,301		4,263		16,828			(5,038)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2020	06/25/2021	78	221,035	2830.9		4,054		1,858		6,858			(2,196)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2020	06/25/2021	29	81,737	2837.4		1,568		719		2,384			(849)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2020	06/25/2021	1,570	4,725,005	3009.05		308,251		141,282		754,681			(166,969)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2020	06/25/2021	577	1,780,608	3083.76		118,565		54,342		264,945			(64,223)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2020	06/28/2021	707	1,176,000	1662.432		26,342		12,074		50,507			(14,269)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2020	06/28/2021	70	199,413	2830.9		4,212		1,930		6,814			(2,281)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2020	06/28/2021	534	1,608,006	3009.05		101,537		46,538		245,954			(54,999)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/29/2020	06/29/2021	78	130,792	1666.93		3,074		1,409		5,311			(1,665)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/29/2020	06/29/2021	15	42,483	2838.67		854		391		1,313			(463)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/29/2020	06/29/2021	541	1,651,476	3053.24		88,535		40,579		196,703			(47,957)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/30/2020	06/30/2021	170	284,268	1669.491		6,794		3,114		11,175			(3,680)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/30/2020	06/30/2021	11	31,301	2843.15		354		162		643			(192)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/30/2020	06/30/2021	368	1,140,037	3100.29		46,522		21,323		92,957			(25,199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/01/2020	07/01/2021	501	835,891	1668.725		18,808		10,187		33,212			(8,620)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/01/2020	07/01/2021	29	81,635	2841.85		1,478		800		2,608			(677)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/01/2020	07/01/2021	558	1,738,927	3115.86		80,180		43,431		168,302			(36,749)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2020	07/02/2021	117	195,478	1670.568		4,418		2,393		7,588			(2,025)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2020	07/02/2021	302	857,975	2845.05		14,671		7,947		22,219			(6,724)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2020	07/02/2021	2,172	6,797,262	3130.01		386,417		209,309		873,959			(177,108)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/06/2020	07/06/2021	230	384,463	1672.873		8,574		4,644		14,524			(3,930)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/06/2020	07/06/2021	79	224,168	2849.1		3,878		2,101		6,452			(1,777)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/06/2020	07/06/2021	492	1,564,861	3179.72		76,254		41,304		155,601			(34,950)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/07/2020	07/07/2021	245	410,130	1670.632		9,351		5,065		15,966			(4,286)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/07/2020	07/07/2021	42	118,375	2845.51		2,439		1,321		3,478			(1,118)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/07/2020	07/07/2021	320	1,005,615	3145.32		51,299		27,787		109,233			(23,512)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/08/2020	07/08/2021	50	83,878	1670.623		1,921		1,040		3,268			(880)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/08/2020	07/08/2021	17	49,553	2845.58		768		416		1,371			(352)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/08/2020	07/08/2021	445	1,410,306	3169.94		60,415		32,725		116,344			(27,690)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/08/2020	07/09/2021	484	47,400	98		522		283		504			(239)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2020	07/09/2021	91	151,448	1667.183		3,408		1,846		6,171			(1,562)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2020	07/09/2021	241	402,274	1671.036		9,252		5,012		15,602			(4,241)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2020	07/09/2021	68	193,064	2839.72		3,050		1,652		4,987			(1,398)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2020	07/09/2021	97	276,114	2846.36		5,231		2,833		7,749			(2,398)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2020	07/09/2021	476	1,501,849	3152.05		90,696		49,127		199,879			(41,569)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2020	07/09/2021	1,095	3,486,067	3185.04		180,352		97,691		363,200			(82,661)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2020	07/12/2021	20	32,872	1671.036		756		410		1,278			(347)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2020	07/12/2021	566	1,801,357	3185.04		92,405		50,053		185,857			(42,352)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/13/2020	07/13/2021	60	99,513	1671.205		2,408		1,304		3,862			(1,104)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/13/2020	07/13/2021	422	1,332,481	3155.22		72,827		39,448		155,736			(33,379)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/14/2020	07/14/2021	46	76,245	1675.708		1,746		946		2,792			(800)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/14/2020	07/14/2021	7	20,133	2854.37		324		176		518			(149)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/14/2020	07/14/2021	386	1,234,015	3197.52		46,783		25,341		86,158			(21,442)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2020	07/15/2021	206	346,802	1679.639		7,976		4,321		12,056			(3,656)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2020	07/15/2021	116	332,122	2861.13		5,779		3,130		7,518			(2,649)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2020	07/15/2021	392	1,263,634	3226.56		68,535		37,123		133,170			(31,412)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2020	07/16/2021	159	15,600	98		165		89		185			(76)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2020	07/16/2021	235	394,436	1679.833		8,835		4,786		13,688			(4,050)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2020	07/16/2021	333	558,754	1680.448		12,348		6,689		19,229			(5,660)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2020	07/16/2021	188	539,248	2862.57		9,255		5,013		13,858			(4,242)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2020	07/16/2021	554	1,781,926	3215.57		87,366		47,323		166,062			(40,043)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2020	07/16/2021	1,294	4,173,922	3224.73		237,499		128,645		475,707			(108,854)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2020	07/18/2021	3	8,730	3224.73		189		102		471			(86)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2020	07/19/2021	56	93,677	1680.448		2,080		1,126		3,233			(953)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2020	07/19/2021	53	152,883	2862.57		2,782		1,507		4,163			(1,275)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2020	07/19/2021	697	2,246,977	3224.73		122,470		66,338		242,955			(56,132)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/20/2020	07/20/2021	162	271,630	1677.845		6,492		3,516		9,717			(2,975)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/20/2020	07/20/2021	12	34,421	2858.24		599		324		976			(275)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/20/2020	07/20/2021	370	1,201,592	3251.84		54,703		29,631		103,454			(25,072)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/21/2020	07/21/2021	126	211,336	1680.67		4,776		2,587		7,284			(2,189)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/21/2020	07/21/2021	22	63,385	2863.18		1,040		563		1,599			(477)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/21/2020	07/21/2021	314	1,024,116	3257.3		38,476		20,841		66,724			(17,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/22/2020	07/22/2021	80	134,576	1682.712		3,001		1,626		4,515			(1,375)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/22/2020	07/22/2021	20	57,361	2866.7		1,222		662		1,419			(560)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/22/2020	07/22/2021	503	1,648,114	3276.02		66,315		35,920		114,548			(30,394)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2020	07/23/2021	513	862,655	1682.052		19,841		10,747		29,234			(9,094)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2020	07/23/2021	249	419,331	1682.967		9,351		5,065		14,034			(4,286)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2020	07/23/2021	133	381,059	2865.71		6,249		3,385		9,350			(2,864)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2020	07/23/2021	21	60,596	2867.11		1,019		552		1,499			(467)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2020	07/23/2021	1,397	4,493,019	3215.63		230,455		124,830		456,389			(105,625)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2020	07/23/2021	814	2,634,901	3235.66		135,311		73,293		263,353			(62,018)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2020	07/26/2021	140	235,234	1682.052		5,410		2,931		7,994			(2,480)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2020	07/26/2021	25	72,229	2865.71		1,206		653		1,815			(553)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2020	07/26/2021	692	2,226,596	3215.63		122,042		66,106		246,270			(55,936)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/27/2020	07/27/2021	227	381,489	1683.204		8,545		4,629		12,775			(3,917)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/27/2020	07/27/2021	24	69,532	2867.74		1,279		693		1,828			(586)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/27/2020	07/27/2021	387	1,254,658	3239.41		73,315		39,712		147,778			(33,603)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/28/2020	07/28/2021	239	401,801	1681.718		9,241		5,006		13,742			(4,236)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/28/2020	07/28/2021	5	15,658	2865.08		254		137		373			(116)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/28/2020	07/28/2021	472	1,518,191	3218.44		52,873		28,639		91,466			(24,233)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2020	07/29/2021	241	406,834	1685.33		9,357		5,068		13,258			(4,289)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2020	07/29/2021	45	129,787	2871.28		2,118		1,147		3,015			(971)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2020	07/29/2021	465	1,515,783	3258.44		68,988		37,368		126,627			(31,619)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2020	07/30/2021	821	1,379,985	1681.218		31,740		17,192		47,604			(14,547)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2020	07/30/2021	259	434,954	1681.982		9,873		5,348		14,851			(4,525)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2020	07/30/2021	61	174,087	2864.46		3,137		1,699		4,610			(1,438)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2020	07/30/2021	475	1,540,476	3246.22		89,954		48,725		175,672			(41,229)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2020	07/30/2021	2,089	6,834,689	3271.12		372,027		201,515		679,636			(170,512)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2020	08/02/2021	47	133,303	2864.46		2,186		1,184		3,217			(1,002)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2020	08/02/2021	724	2,368,053	3271.12		145,476		78,799		271,886			(66,676)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/03/2020	08/03/2021	176	295,681	1681.61		6,919		4,324		10,183			(2,595)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/03/2020	08/03/2021	18	52,481	2865.24		945		590		1,425			(354)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/03/2020	08/03/2021	406	1,337,130	3294.61		60,809		38,006		107,090			(22,803)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/04/2020	08/04/2021	25	42,825	1682.532		964		602		1,458			(361)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/04/2020	08/04/2021	38	109,050	2866.84		1,764		1,102		2,611			(661)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/04/2020	08/04/2021	387	1,279,283	3306.51		49,395		30,872		81,581			(18,523)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2020	08/05/2021	64	107,652	1684.826		2,487		1,554		3,557			(933)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2020	08/05/2021	129	371,067	2870.78		4,935		3,084		6,933			(1,851)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2020	08/05/2021	590	1,964,857	3327.77		93,963		58,727		165,601			(35,236)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2020	08/06/2021	386	650,273	1684.17		15,021		9,388		21,698			(5,633)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/07/2020	08/06/2021	433	731,254	1687.656		17,038		10,649		23,265			(6,389)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2020	08/06/2021	194	555,573	2869.73		8,427		5,267		12,089			(3,160)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/07/2020	08/06/2021	84	242,423	2875.68		3,897		2,436		5,283			(1,461)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2020	08/06/2021	726	2,432,870	3349.16		152,097		95,061		273,053			(57,036)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/07/2020	08/06/2021	1,052	3,525,281	3351.28		193,705		121,065		341,722			(72,639)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/07/2020	08/09/2021	68	114,965	1687.656		2,690		1,681		3,669			(1,009)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/07/2020	08/09/2021	502	1,681,200	3351.28		94,499		59,062		167,043			(35,437)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/10/2020	08/10/2021	25	41,518	1691.193		947		592		1,263			(355)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/10/2020	08/10/2021	453	1,520,858	3360.47		57,532		35,957		92,461			(21,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/11/2020	08/11/2021	90	153,079	1691.587		3,613		2,258		4,635			(1,355)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/11/2020	08/11/2021	27	77,329	2882.39		1,376		860		1,706			(516)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/11/2020	08/11/2021	340	1,133,708	3333.69		37,059		23,162		58,688			(13,897)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2020	08/12/2021	239	405,153	1693.75		9,562		5,976		11,914			(3,586)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2020	08/12/2021	24	69,072	2886.12		1,264		790		1,287			(474)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2020	08/12/2021	388	1,311,726	3380.35		40,582		25,364		60,834			(15,218)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2020	08/13/2021	502	49,200	98		480		300		510			(180)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2020	08/13/2021	149	251,464	1691.938		5,809		3,631		7,594			(2,178)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2020	08/13/2021	262	442,738	1692.215		10,272		6,420		13,319			(3,852)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2020	08/13/2021	4	10,992	2882.99		204		128		258			(77)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2020	08/13/2021	41	118,788	2883.39		2,006		1,254		2,444			(752)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2020	08/13/2021	1,188	4,007,324	3372.85		168,620		105,388		267,512			(63,233)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2020	08/13/2021	459	1,548,311	3373.43		82,263		51,414		137,072			(30,849)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2020	08/16/2021	66	112,469	1692.215		2,621		1,638		3,395			(983)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2020	08/16/2021	54	155,794	2883.39		2,797		1,748		3,434			(1,049)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2020	08/16/2021	441	1,489,104	3372.85		75,422		47,139		124,075			(28,283)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/17/2020	08/17/2021	10	17,672	1692.431		406		254		532			(152)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/17/2020	08/17/2021	94	270,517	2883.94		4,707		2,942		5,943			(1,765)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/17/2020	08/17/2021	319	1,079,942	3381.99		46,574		29,109		73,525			(17,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/18/2020	08/18/2021	117	197,095	1691.319		4,908		3,067		6,037			(1,840)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/18/2020	08/18/2021	41	118,020	2882.1		1,987		1,242		2,556			(745)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/18/2020	08/18/2021	488	1,655,436	3389.78		51,122		31,951		74,349			(19,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/19/2020	08/19/2021	226	382,187	1690.183		8,905		5,566		11,904			(3,339)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/19/2020	08/19/2021	283	953,778	3374.85		39,991		24,994		64,651			(14,997)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2020	08/20/2021	617	1,042,736	1688.885		24,296		15,185		33,093			(9,111)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2020	08/20/2021	230	387,906	1689.004		9,232		5,770		12,291			(3,462)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2020	08/20/2021	158	453,779	2878.13		7,553		4,721		9,891			(2,832)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2020	08/20/2021	41	118,655	2878.37		1,858		1,161		2,457			(697)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2020	08/20/2021	488	1,653,464	3385.51		71,715		44,822		113,784			(26,893)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2020	08/20/2021	1,293	4,391,417	3397.16		200,464		125,290		311,893			(75,174)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2020	08/23/2021	130	218,751	1688.885		5,119		3,199		6,964			(1,920)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2020	08/23/2021	56	161,503	2878.13		2,406		1,504		3,115			(902)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2020	08/23/2021	581	1,974,060	3397.16		101,363		63,352		161,675			(38,011)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/24/2020	08/24/2021	75	127,453	1693.166		3,059		1,912		3,830			(1,147)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/24/2020	08/24/2021	466	1,597,282	3431.28		77,830		48,644		118,639			(29,186)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/25/2020	08/25/2021	99	166,719	1692.044		3,951		2,470		5,094			(1,482)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/25/2020	08/25/2021	26	75,879	2883.79		1,322		826		1,652			(496)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/25/2020	08/25/2021	390	1,344,453	3443.62		41,713		26,071		56,379			(15,642)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2020	08/26/2021	228	385,766	1691.987		9,143		5,714		11,809			(3,428)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2020	08/26/2021	36	104,433	2883.6		1,765		1,103		2,192			(662)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2020	08/26/2021	495	1,720,607	3478.73		69,580		43,488		96,198			(26,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2020	08/27/2021	103	173,817	1693.57		4,137		2,586		5,211			(1,551)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2020	08/27/2021	294	499,293	1696.045		11,983		7,489		14,463			(4,494)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2020	08/27/2021	90	260,605	2886.3		4,665		2,916		5,698			(1,749)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2020	08/27/2021	59	169,612	2890.63		2,964		1,852		3,464			(1,111)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2020	08/27/2021	383	1,335,652	3484.55		56,895		35,559		77,243			(21,335)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2020	08/27/2021	1,165	4,086,480	3508.01		181,606		113,504		236,614			(68,102)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2020	08/30/2021	175	296,828	1696.045		7,154		4,471		8,628			(2,683)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2020	08/30/2021	75	217,733	2890.63		3,092		1,932		3,505			(1,159)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2020	08/30/2021	572	2,006,625	3508.01		115,363		72,102		153,036			(43,261)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/31/2020	08/31/2021	112	190,019	1692.896		4,484		2,803		5,776			(1,682)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/31/2020	08/31/2021	475	1,662,563	3500.31		77,439		48,399		102,372			(29,040)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/01/2020	09/01/2021	143	241,925	1694.762		5,855		4,147		7,175			(1,708)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/01/2020	09/01/2021	15	42,317	2888.61		762		540		913			(222)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/01/2020	09/01/2021	377	1,329,470	3526.65		55,407		39,246		69,120			(16,160)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/02/2020	09/02/2021	32	53,670	1701.983		1,352		958		1,439			(394)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/02/2020	09/02/2021	20	59,108	2900.87		997		706		1,069			(291)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/02/2020	09/02/2021	177	633,783	3580.84		21,198		15,016		24,341			(6,183)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2020	09/03/2021	422	714,261	1693.288		16,928		11,991		21,663			(4,937)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/03/2020	09/03/2021	339	574,481	1693.71		13,385		9,481		17,324			(3,904)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2020	09/03/2021	48	139,409	2886.13		2,191		1,552		2,665			(639)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2020	09/03/2021	1,683	5,766,842	3426.96		298,624		211,525		408,925			(87,099)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/03/2020	09/03/2021	347	1,197,208	3455.06		43,048		30,492		56,030			(12,556)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2020	09/06/2021	4	14,364	3426.96		277		196		441			(81)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2020	09/07/2021	166	567,277	3426.96		34,123		24,170		47,341			(9,952)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/08/2020	09/08/2021	198	333,798	1686.4		8,378		5,935		11,155			(2,444)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/08/2020	09/08/2021	5	15,809	2874.54		269		190		369			(78)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/08/2020	09/08/2021	294	979,841	3331.84		62,805		44,487		102,644			(18,318)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2020	09/09/2021	263	445,818	1692.12		10,789		7,642		13,826			(3,147)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2020	09/09/2021	120	345,827	2884.3		6,232		4,414		7,786			(1,818)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2020	09/09/2021	338	1,149,694	3398.96		38,776		27,466		55,604			(11,310)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2020	09/10/2021	465	784,296	1686.882		18,353		13,000		26,094			(5,353)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2020	09/10/2021	642	1,084,149	1689.593		25,803		18,277		34,808			(7,526)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2020	09/10/2021	13	38,008	2875.41		566		401		779			(165)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2020	09/10/2021	73	209,330	2880.07		3,724		2,638		4,862			(1,086)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2020	09/10/2021	503	1,680,992	3339.19		69,501		49,230		110,359			(20,271)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2020	09/10/2021	1,001	3,343,285	3340.97		159,267		112,814		259,934			(46,453)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2020	09/13/2021	150	254,044	1689.593		6,046		4,283		8,180			(1,763)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2020	09/13/2021	586	1,956,154	3340.97		87,943		62,293		142,564			(25,650)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/14/2020	09/14/2021	158	268,028	1694.198		6,808		4,822		8,124			(1,986)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/14/2020	09/14/2021	10	29,679	2888.01		502		355		618			(146)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/14/2020	09/14/2021	345	1,168,660	3383.54		53,128		37,632		82,833			(15,496)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/15/2020	09/15/2021	124	209,367	1693.734		5,067		3,589		6,393			(1,478)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/15/2020	09/15/2021	397	1,349,017	3401.2		39,303		27,840		55,846			(11,463)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2020	09/16/2021	202	341,963	1695.908		8,036		5,692		10,150			(2,344)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2020	09/16/2021	22	62,791	2891.01		1,061		752		1,277			(310)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2020	09/16/2021	457	1,545,512	3385.49		57,830		40,963		86,964			(16,867)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2020	09/17/2021	489	827,922	1692.706		20,119		14,251		25,684			(5,868)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2020	09/17/2021	322	546,988	1696.22		12,964		9,183		16,185			(3,781)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2020	09/17/2021	24	69,950	2885.75		1,269		899		1,613			(370)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2020	09/17/2021	24	68,064	2891.67		1,300		921		1,562			(379)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2020	09/17/2021	1,576	5,230,028	3319.47		269,934		191,203		450,791			(78,731)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2020	09/17/2021	665	2,233,544	3357.01		95,093		67,358		149,209			(27,736)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2020	09/20/2021	195	329,880	1692.706		8,049		5,701		10,265			(2,348)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2020	09/20/2021	373	1,239,101	3319.47		69,769		49,420		118,148			(20,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/21/2020	09/21/2021	87	145,572	1682.587		3,552		2,516		5,167			(1,036)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/21/2020	09/21/2021	66	190,007	2868.59		3,295		2,334		4,723			(961)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/21/2020	09/21/2021	583	1,913,229	3281.06		85,585		60,623		144,780			(24,962)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/22/2020	09/22/2021	279	470,664	1684.774		11,484		8,135		16,265			(3,350)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/22/2020	09/22/2021	11	30,573	2872.37		575		407		788			(168)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/22/2020	09/22/2021	547	1,814,634	3315.57		77,535		54,920		126,203			(22,614)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/23/2020	09/23/2021	356	596,640	1676.433		14,379		10,185		22,881			(4,194)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/23/2020	09/23/2021	489	1,581,256	3236.92		72,237		51,168		127,991			(21,069)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/23/2020	09/24/2021	133	13,000	98		125		88		151			(36)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/24/2020	09/24/2021	175	293,841	1678.158		7,023		4,974		11,043			(2,048)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2020	09/24/2021	1,293	2,174,193	1681.762		50,659		35,883		78,163			(14,775)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/24/2020	09/24/2021	29	83,630	2861.13		2,024		1,434		2,508			(590)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2020	09/24/2021	149	426,771	2867.24		7,576		5,367		11,363			(2,210)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/24/2020	09/24/2021	659	2,137,917	3246.59		98,634		69,866		174,135			(28,768)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2020	09/24/2021	1,382	4,558,325	3298.46		228,148		161,605		388,442			(66,543)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2020	09/27/2021	371	624,110	1681.762		14,604		10,345		22,492			(4,260)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2020	09/27/2021	7	20,969	2867.24		401		284		601			(117)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2020	09/27/2021	542	1,786,951	3298.46		120,103		85,073		213,676			(35,030)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/28/2020	09/28/2021	715	1,206,971	1687.158		30,174		21,373		40,680			(8,801)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/28/2020	09/28/2021	140	401,582	2876.63		6,988		4,949		9,488			(2,038)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/28/2020	09/28/2021	409	1,371,454	3351.6		68,241		48,337		109,239			(19,904)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2020	09/29/2021	645	1,085,670	1684.199		26,273		18,610		38,019			(7,663)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2020	09/29/2021	28	79,714	2871.59		1,487		1,053		2,137			(434)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2020	09/29/2021	610	2,034,496	3335.47		75,381		53,395		116,208			(21,986)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2020	09/30/2021	686	1,157,322	1687.208		27,660		19,592		39,052			(8,067)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2020	09/30/2021	41	118,618	2876.71		2,230		1,580		2,645			(650)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2020	09/30/2021	461	1,549,684	3363		57,329		40,608		87,056			(16,721)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2020	10/01/2021	499	841,696	1686.904		20,201		15,992		28,537			(4,208)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2020	10/01/2021	500	844,783	1689.525		20,275		16,051		27,700			(4,224)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2020	10/01/2021	67	192,098	2876.16		3,660		2,898		5,097			(763)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2020	10/01/2021	181	521,393	2880.66		9,339		7,393		12,347			(1,946)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2020	10/01/2021	1,481	4,959,648	3348.44		261,090		206,696		425,640			(54,394)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2020	10/01/2021	695	2,350,521	3380.8		103,970		82,310		158,224			(21,660)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2020	10/04/2021	44	74,178	1689.525		1,788		1,415		2,439			(372)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2020	10/04/2021	11	30,509	2880.66		598		473		789			(125)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2020	10/04/2021	322	1,077,211	3348.44		78,563		62,196		134,216			(16,367)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/05/2020	10/05/2021	300	508,056	1695.716		12,346		9,774		15,428			(2,572)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/05/2020	10/05/2021	26	74,845	2891.31		1,390		1,101		1,707			(290)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/05/2020	10/05/2021	562	1,914,772	3408.63		69,631		55,125		99,765			(14,507)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/06/2020	10/06/2021	128	215,804	1692.225		5,266		4,169		6,866			(1,097)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/06/2020	10/06/2021	20	56,495	2885.48		1,243		984		1,327			(259)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/06/2020	10/06/2021	375	1,258,851	3360.95		50,902		40,298		77,920			(10,605)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/07/2020	10/07/2021	86	146,921	1698.64		3,746		2,966		4,301			(781)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/07/2020	10/07/2021	41	119,301	2896.39		1,980		1,568		2,249			(413)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/07/2020	10/07/2021	315	1,075,712	3419.45		41,937		33,200		61,212			(8,737)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2020	10/08/2021	155	264,744	1703.311		6,486		5,135		7,283			(1,351)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2020	10/08/2021	448	764,272	1704.713		18,801		14,884		20,625			(3,917)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2020	10/08/2021	98	285,671	2904.38		5,285		4,184		5,689			(1,101)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2020	10/08/2021	44	128,564	2906.87		2,327		1,842		2,409			(485)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2020	10/08/2021	542	1,866,684	3446.83		96,548		76,434		140,737			(20,114)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2020	10/08/2021	1,300	4,518,791	3477.13		218,158		172,708		309,947			(45,450)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2020	10/11/2021	128	218,798	1704.713		5,404		4,278		5,926			(1,126)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2020	10/11/2021	34	98,831	2906.87		1,879		1,488		1,948			(391)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2020	10/11/2021	326	1,133,631	3477.13		75,354		59,655		110,214			(15,699)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/12/2020	10/12/2021	44	75,737	1707.547		1,856		1,469		1,975			(387)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/12/2020	10/12/2021	101	294,329	2911.76		5,357		4,241		5,516			(1,116)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/12/2020	10/12/2021	627	2,217,073	3534.22		86,429		68,423		113,484			(18,006)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/13/2020	10/13/2021	280	477,508	1703.649		11,412		9,035		13,153			(2,378)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/13/2020	10/13/2021	65	188,978	2905.11		3,179		2,517		3,420			(662)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/13/2020	10/13/2021	312	1,096,922	3511.93		45,113		35,714		60,465			(9,398)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/14/2020	10/14/2021	285	485,529	1703.181		12,478		9,878		13,475			(2,600)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/14/2020	10/14/2021	617	2,151,023	3488.67		77,662		61,482		104,645			(16,180)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2020	10/15/2021	332	565,624	1704.327		13,858		10,971		15,474			(2,887)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2020	10/15/2021	956	1,629,532	1704.668		39,598		31,348		44,372			(8,250)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2020	10/15/2021	22	63,063	2906.32		1,167		924		1,249			(243)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2020	10/15/2021	39	112,085	2907.02		2,031		1,608		2,104			(423)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2020	10/15/2021	551	1,917,840	3483.34		72,052		57,041		99,014			(15,011)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2020	10/15/2021	1,813	6,315,326	3483.81		319,833		253,201		458,440			(66,632)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2020	10/18/2021	105	178,971	1704.668		4,063		3,216		4,891			(846)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2020	10/18/2021	110	318,979	2907.02		6,434		5,093		6,666			(1,340)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2020	10/18/2021	399	1,389,004	3483.81		79,647		63,054		115,534			(16,593)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/19/2020	10/19/2021	48	82,298	1698.361		1,983		1,570		2,449			(413)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/19/2020	10/19/2021	44	127,938	2896.34		2,374		1,879		2,815			(494)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/19/2020	10/19/2021	426	1,461,445	3426.92		72,293		57,232		107,989			(15,061)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/20/2020	10/20/2021	166	282,328	1700.516		6,974		5,521		8,175			(1,453)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/20/2020	10/20/2021	22	64,403	2900.11		1,410		1,117		1,360			(294)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/20/2020	10/20/2021	539	1,855,985	3443.12		72,937		57,742		102,580			(15,195)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2020	10/21/2021	251	426,892	1699.843		10,630		8,415		12,485			(2,215)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2020	10/21/2021	24	69,604	2898.93		1,415		1,120		1,384			(295)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2020	10/21/2021	340	1,167,122	3435.56		38,831		30,741		54,438			(8,090)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2020	10/22/2021	98	166,472	1702.408		4,112		3,255		4,711			(857)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2020	10/22/2021	361	614,380	1704.072		15,421		12,208		17,003			(3,213)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2020	10/22/2021	27	77,384	2903.38		1,849		1,464		1,692			(385)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2020	10/22/2021	284	824,488	2906.2		12,520		9,911		12,930			(2,608)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2020	10/22/2021	509	1,759,394	3453.49		67,473		53,416		95,152			(14,057)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2020	10/22/2021	1,332	4,616,474	3465.39		191,607		151,689		269,572			(39,918)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2020	10/25/2021	69	116,913	1704.072		2,935		2,323		3,247			(611)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2020	10/25/2021	32	92,133	2906.2		1,880		1,488		1,975			(392)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2020	10/25/2021	423	1,465,689	3465.39		68,918		54,560		98,599			(14,358)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/26/2020	10/26/2021	364	616,400	1695.373		15,348		12,151		19,204			(3,198)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/26/2020	10/26/2021	22	63,824	2891.43		1,462		1,158		1,504			(305)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/26/2020	10/26/2021	685	2,328,038	3400.97		116,517		92,242		180,292			(24,274)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/27/2020	10/27/2021	128	216,626	1687.83		5,459		4,322		7,427			(1,137)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/27/2020	10/27/2021	20	57,457	2878.54		1,316		1,042		1,474			(274)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/27/2020	10/27/2021	666	2,257,583	3390.68		86,346		68,357		128,650			(17,989)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2020	10/28/2021	244	409,475	1674.884		10,032		7,942		16,392			(2,090)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2020	10/28/2021	18	51,234	2856.56		808		640		1,337			(168)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2020	10/28/2021	624	2,040,029	3271.03		58,322		46,172		84,658			(12,150)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2020	10/29/2021	560	938,356	1676.769		23,459		18,572		36,778			(4,887)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2020	10/29/2021	460	772,428	1678.272		19,156		15,165		29,749			(3,991)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2020	10/29/2021	143	409,136	2859.82		7,496		5,935		11,993			(1,562)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2020	10/29/2021	1,479	4,837,231	3269.96		227,141		179,820		393,267			(47,321)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2020	10/29/2021	578	1,914,769	3310.11		70,301		55,655		113,127			(14,646)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2020	11/01/2021	237	397,353	1676.769		9,974		7,896		15,607			(2,078)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2020	11/01/2021	3	9,800	2859.82		123		98		198			(26)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2020	11/01/2021	715	2,338,677	3269.96		99,780		78,992		169,458			(20,787)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/02/2020	11/02/2021	134	226,735	1688.248		6,235		5,456		7,773			(779)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/02/2020	11/02/2021	5	14,806	2879.47		339		297		380			(42)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/02/2020	11/02/2021	473	1,564,499	3310.24		84,112		73,598		147,463			(10,514)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/03/2020	11/03/2021	9	14,684	1695.39		367		321		461			(46)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/03/2020	11/03/2021	73	211,044	2891.65		4,010		3,509		4,901			(501)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/03/2020	11/03/2021	983	3,312,445	3369.16		102,993		90,119		149,461			(12,874)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/04/2020	11/04/2021	146	247,305	1692.44		6,653		5,821		8,064			(832)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/04/2020	11/04/2021	15	42,426	2886.62		976		854		1,029			(122)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/04/2020	11/04/2021	298	1,027,701	3443.44		33,227		29,074		47,021			(4,153)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2020	11/05/2021	45	77,040	1699.419		1,934		1,692		2,302			(242)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2020	11/05/2021	258	438,990	1699.681		10,887		9,526		13,070			(1,361)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2020	11/05/2021	127	367,822	2899.11		6,851		5,995		7,801			(856)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2020	11/05/2021	1,236	4,339,419	3509.44		194,214		169,937		270,481			(24,277)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2020	11/05/2021	1,214	4,263,047	3510.45		121,537		106,345		156,938			(15,192)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2020	11/07/2021	3	10,810	3509.44		191		167		300			(24)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2020	11/08/2021	16	26,698	1699.681		665		582		797			(83)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2020	11/08/2021	306	1,073,523	3509.44		64,260		56,227		92,591			(8,032)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/09/2020	11/09/2021	91	155,763	1713.461		3,847		3,366		3,878			(481)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/09/2020	11/09/2021	39	114,292	2922.74		2,133		1,867		1,986			(267)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/09/2020	11/09/2021	347	1,231,162	3550.5		57,167		50,021		79,359			(7,146)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/10/2020	11/10/2021	376	647,145	1720.403		16,437		14,383		14,645			(2,055)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/10/2020	11/10/2021	44	127,804	2934.62		2,441		2,136		2,048			(305)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/10/2020	11/10/2021	726	2,572,743	3545.53		79,703		69,740		100,516			(9,963)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/11/2020	11/11/2021	188	322,531	1717.56		8,128		7,112		7,607			(1,016)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/11/2020	11/11/2021	619	2,212,863	3572.66		59,771		52,299		73,177			(7,471)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/12/2020	11/12/2021	136	233,297	1712.71		5,949		5,205		5,890			(744)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2020	11/12/2021	814	1,399,493	1719.113		34,428		30,124		32,341			(4,303)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/12/2020	11/12/2021	45	132,365	2921.44		3,023		2,645		2,461			(378)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2020	11/12/2021	71	208,724	2932.38		3,836		3,357		3,336			(480)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/12/2020	11/12/2021	291	1,027,767	3537.01		43,026		37,647		57,139			(5,378)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2020	11/12/2021	1,330	4,769,702	3585.15		191,027		167,149		241,986			(23,878)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2020	11/15/2021	143	246,658	1719.113		6,092		5,331		5,724			(762)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2020	11/15/2021	17	49,980	2932.38		1,000		875		880			(125)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2020	11/15/2021	442	1,585,046	3585.15		81,003		70,878		105,200			(10,125)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/16/2020	11/16/2021	155	267,224	1726.354		7,268		6,360		5,603			(909)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/16/2020	11/16/2021	13	38,776	2944.82		869		760		571			(109)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/16/2020	11/16/2021	455	1,649,743	3626.91		71,128		62,237		84,503			(8,891)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/17/2020	11/17/2021	158	272,507	1723.216		6,867		6,009		5,985			(858)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/17/2020	11/17/2021	39	114,046	2939.51		2,207		1,931		1,808			(276)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/17/2020	11/17/2021	583	2,105,829	3609.53		76,188		66,664		92,231			(9,523)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2020	11/18/2021	148	254,192	1719.13		6,380		5,583		5,921			(798)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2020	11/18/2021	22	64,632	2932.49		1,474		1,289		1,073			(184)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2020	11/18/2021	365	1,302,755	3567.79		44,255		38,723		55,991			(5,532)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2020	11/19/2021	605	1,040,153	1718.199		26,108		22,844		24,576			(3,263)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2020	11/19/2021	200	344,475	1720.061		8,629		7,550		7,931			(1,079)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2020	11/19/2021	57	166,211	2931.09		3,064		2,681		2,720			(383)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2020	11/19/2021	6	17,543	2934.16		196		172		153			(25)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2020	11/19/2021	2,295	8,162,993	3557.54		301,560		263,865		390,377			(37,695)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2020	11/19/2021	561	2,010,672	3581.87		72,193		63,169		89,944			(9,024)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2020	11/21/2021	8	27,605	3557.54		544		476		806			(68)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2020	11/22/2021	40	67,899	1718.199		1,711		1,497		1,611			(214)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2020	11/22/2021	19	55,598	2931.09		1,112		973		1,003			(139)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2020	11/22/2021	341	1,213,765	3557.54		49,843		43,613		65,688			(6,230)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/23/2020	11/23/2021	333	572,924	1722.096		14,442		12,637		12,892			(1,805)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/23/2020	11/23/2021	2	6,168	2937.87		142		124		98			(18)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/23/2020	11/23/2021	452	1,615,341	3577.59		64,028		56,024		81,403			(8,003)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2020	11/24/2021	179	308,154	1725.499		7,611		6,660		6,619			(951)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/24/2020	11/24/2021	152	262,505	1728.68		6,615		5,788		5,388			(827)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2020	11/24/2021	8	23,583	2943.53		483		423		313			(60)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/24/2020	11/24/2021	5	13,965	2949.12		321		281		201			(40)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2020	11/24/2021	562	2,038,195	3629.65		60,707		53,118		69,616			(7,588)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/24/2020	11/24/2021	1,165	4,236,064	3635.41		131,432		115,003		150,213			(16,429)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2020	11/25/2021	7	25,509	3629.65		469		411		730			(59)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2020	11/26/2021	80	138,086	1725.129		3,507		3,069		2,990			(438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2020	11/26/2021	6	10,539	1725.499		262		230		227			(33)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2020	11/26/2021	48	140,948	2942.96		2,733		2,391		2,170			(342)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2020	11/26/2021	143	519,119	3629.65		26,613		23,286		32,273			(3,327)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2020	11/26/2021	734	2,669,057	3638.35		130,262		113,979		157,075			(16,283)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2020	11/29/2021	155	267,385	1725.129		6,818		5,966		5,815			(852)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2020	11/29/2021	334	1,214,887	3638.35		58,246		50,965		70,237			(7,281)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/30/2020	11/30/2021	425	732,130	1721.686		19,475		17,040		16,729			(2,434)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/30/2020	11/30/2021	61	178,075	2937.23		3,473		3,039		2,992			(434)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/30/2020	11/30/2021	709	2,568,774	3621.63		114,639		100,309		139,897			(14,330)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/01/2020	12/01/2021	163	281,212	1723.49		7,087		6,791		6,275			(295)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/01/2020	12/01/2021	31	90,642	2940.32		1,780		1,706		1,487			(74)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/01/2020	12/01/2021	881	3,224,913	3662.45		113,376		108,652		127,375			(4,724)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/02/2020	12/02/2021	175	301,490	1722.223		7,510		7,197		6,856			(313)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/02/2020	12/02/2021	36	104,370	2938.16		2,505		2,401		1,690			(104)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/02/2020	12/02/2021	673	2,469,007	3669.01		69,472		66,578		76,055			(2,895)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2020	12/03/2021	120	207,579	1722.679		5,273		5,053		4,697			(220)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2020	12/03/2021	319	550,954	1728.884		14,821		14,203		11,429			(618)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2020	12/03/2021	7	21,459	2938.98		515		494		346			(21)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2020	12/03/2021	29	84,128	2949.63		1,529		1,465		1,145			(64)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2020	12/03/2021	574	2,104,856	3666.72		83,093		79,631		93,533			(3,462)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2020	12/03/2021	1,013	3,746,715	3699.12		149,796		143,555		159,532			(6,242)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2020	12/06/2021	108	186,379	1728.884		5,051		4,840		3,883			(210)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2020	12/06/2021	34	99,840	2949.63		1,695		1,625		1,258			(71)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2020	12/06/2021	561	2,073,721	3699.12		111,396		106,754		120,013			(4,641)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/07/2020	12/07/2021	339	584,046	1724.827		16,353		15,672		12,900			(681)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/07/2020	12/07/2021	77	226,262	2942.78		4,488		4,301		3,681			(187)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/07/2020	12/07/2021	759	2,800,819	3691.96		92,737		88,873		98,901			(3,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/08/2020	12/08/2021	182	315,144	1727.127		8,005		7,671		6,750			(334)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/08/2020	12/08/2021	24	71,384	2946.71		1,379		1,321		1,108			(57)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/08/2020	12/08/2021	581	2,152,135	3702.25		73,672		70,602		77,657			(3,070)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/09/2020	12/09/2021	138	238,490	1727.728		6,105		5,851		5,073			(254)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/09/2020	12/09/2021	699	2,567,810	3672.82		72,592		69,567		78,169			(3,025)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2020	12/10/2021	558	962,991	1724.798		26,001		24,917		21,366			(1,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2020	12/10/2021	304	523,832	1725.428		12,991		12,450		11,522			(541)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2020	12/10/2021	71	208,617	2942.89		4,009		3,842		3,312			(167)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2020	12/10/2021	21	62,612	2943.93		1,196		1,146		977			(50)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2020	12/10/2021	1,189	4,354,473	3663.46		183,494		175,848		204,417			(7,646)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2020	12/10/2021	623	2,285,677	3668.1		77,857		74,613		85,306			(3,244)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2020	12/13/2021	346	596,637	1724.798		16,169		15,495		13,292			(674)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2020	12/13/2021	45	131,054	2942.89		2,532		2,427		2,104			(106)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2020	12/13/2021	301	1,103,214	3663.46		65,338		62,616		74,311			(2,722)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/14/2020	12/14/2021	364	625,827	1720.285		15,771		15,114		14,847			(657)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/14/2020	12/14/2021	40	116,612	2935.3		2,033		1,948		1,826			(85)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/14/2020	12/14/2021	545	1,986,550	3647.49		75,704		72,550		84,980			(3,154)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/15/2020	12/15/2021	51	88,554	1726.287		2,488		2,385		1,938			(104)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/15/2020	12/15/2021	23	67,887	2945.54		1,548		1,483		1,054			(64)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/15/2020	12/15/2021	749	2,768,969	3694.62		83,113		79,650		86,232			(3,463)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2020	12/16/2021	389	670,501	1724.708		16,628		15,936		15,017			(693)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2020	12/16/2021	3	8,197	2942.81		189		181		131			(8)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2020	12/16/2021	345	1,275,508	3701.17		40,484		38,797		41,791			(1,687)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2020	12/17/2021	711	1,227,966	1725.891		31,804		30,479		27,097			(1,325)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2020	12/17/2021	227	391,606	1727.261		9,908		9,495		8,479			(413)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2020	12/17/2021	82	242,199	2944.82		4,655		4,461		3,778			(194)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2020	12/17/2021	48	141,163	2947.14		2,682		2,570		2,169			(112)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2020	12/17/2021	1,212	4,497,504	3709.41		204,635		196,109		211,393			(8,526)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2020	12/17/2021	563	2,095,668	3722.48		75,828		72,668		76,492			(3,159)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2020	12/20/2021	239	412,004	1725.891		10,671		10,226		9,129			(445)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2020	12/20/2021	562	2,086,143	3709.41		87,984		84,318		90,548			(3,666)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/21/2020	12/21/2021	124	214,451	1723.079		5,576		5,343		4,944			(232)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/21/2020	12/21/2021	29	85,151	2940.13		1,720		1,648		1,494			(72)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/21/2020	12/21/2021	1,054	3,895,044	3694.92		169,455		162,394		177,343			(7,061)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/22/2020	12/22/2021	75	128,942	1720.345		3,275		3,139		3,087			(136)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/22/2020	12/22/2021	53	154,184	2935.44		2,850		2,731		2,547			(119)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/22/2020	12/22/2021	1,314	4,844,899	3687.26		159,039		152,412		166,690			(6,627)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2020	12/23/2021	266	458,714	1721.803		11,835		11,342		10,785			(493)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2020	12/23/2021	467	804,776	1723.286		21,005		20,129		18,548			(875)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2020	12/23/2021	11	32,012	2938.01		613		587		540			(26)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2020	12/23/2021	3	8,348	2940.48		173		166		147			(7)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2020	12/23/2021	704	2,599,448	3690.01		74,710		71,598		78,299			(3,113)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2020	12/23/2021	564	2,088,093	3703.06		118,985		114,028		127,574			(4,958)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2020	12/27/2021	199	343,265	1723.286		8,994		8,619		7,952			(375)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2020	12/27/2021	204	600,207	2940.48		11,458		10,981		9,547			(477)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2020	12/27/2021	425	1,573,065	3703.06		92,754		88,890		99,454			(3,865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/28/2020	12/28/2021	73	125,989	1725.08		3,228		3,093		2,853			(134)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/28/2020	12/28/2021	57	168,749	2943.75		3,085		2,957		2,579			(129)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/28/2020	12/28/2021	1,032	3,856,082	3735.36		152,108		145,770		151,849			(6,338)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative 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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/29/2020	12/29/2021	57	98,452	1722.352		2,609		2,500		2,315			(109)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/29/2020	12/29/2021	79	232,203	2939.13		4,820		4,619		3,617			(201)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/29/2020	12/29/2021	518	1,929,676	3727.04		72,988		69,947		72,148			(3,041)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2020	12/30/2021	362	623,972	1725.166		15,724		15,069		14,149			(655)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2020	12/30/2021	17	51,223	2943.87		918		880		765			(38)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2020	12/30/2021	750	2,799,411	3732.04		90,163		86,406		88,653			(3,757)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2020	12/31/2021	69	6,800	98		73		70		52			(3)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2020	12/31/2021	51	5,138	100		79		75		83			(3)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2020	12/31/2021	478	825,579	1728.78		22,043		21,125		17,849			(918)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2020	12/31/2021	78	230,047	2950.19		5,239		5,021		3,557			(218)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2020	12/31/2021	1,317	4,947,396	3756.07		197,857		189,613		189,710			(8,244)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2020	01/03/2022	111	191,582	1728.78		5,115		4,902		4,159			(213)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2020	01/03/2022	12	34,123	2950.19		836		801		568			(40)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2020	01/03/2022	495	1,859,236	3756.07		110,329		105,747		106,297			(4,597)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other											47,013,389		20,948,392	XXX	109,203,071			(25,812,664)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											47,013,389		20,948,392	XXX	109,203,071			(25,812,664)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other											47,013,389		20,948,392	XXX	109,203,071			(25,812,664)			XXX	XXX
0499999999. Total Purchased Options											47,013,389		20,948,392	XXX	109,203,071			(25,812,664)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other											47,013,389		20,948,392	XXX	109,203,071			(25,812,664)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals											47,013,389		20,948,392	XXX	109,203,071			(25,812,664)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/02/2020	01/02/2020	Expiration	706	1,770,870	2510.03	110,176		390,842						(4,591)	390,842			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/02/2020	01/02/2020	Expiration	69	184,799	2694.81	5,599		15,789						(233)	15,789			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/07/2019	01/03/2020	01/03/2020	Expiration	24	38,480	1636.424	881		2,739						(37)	2,739			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/07/2019	01/03/2020	01/03/2020	Expiration	546	1,337,718	2447.89	85,802		323,683						(3,575)	323,683			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/08/2019	01/03/2020	01/03/2020	Expiration	1,035	2,620,043	2531.94	155,176		522,181						(6,466)	522,181			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/07/2019	01/03/2020	01/03/2020	Expiration	12	32,000	2684.72	1,005		2,818						(42)	2,818			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/08/2019	01/03/2020	01/03/2020	Expiration	164	442,860	2700.04	13,795		35,365						(575)	35,365			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/08/2019	01/06/2020	01/06/2020	Expiration	52	131,645	2531.94	9,562		34,640						(398)	34,640			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2019	01/07/2020	01/07/2020	Expiration	239	610,474	2549.69	39,169		131,894						(1,632)	131,894			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2019	01/08/2020	01/08/2020	Expiration	15	24,579	1650.597	553		1,496						(23)	1,496			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2019	01/08/2020	01/08/2020	Expiration	594	1,530,171	2574.41	96,073		314,406						(4,003)	314,406			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2019	01/08/2020	01/08/2020	Expiration	147	398,758	2709.2	11,923		29,842						(497)	29,842			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/09/2020	01/09/2020	Expiration	127	210,197	1651.044	4,624		13,151						(193)	13,151			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/09/2020	01/09/2020	Expiration	572	1,479,345	2584.96	87,352		288,803						(3,640)	288,803			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/09/2020	01/09/2020	Expiration	60	163,922	2710.27	4,737		12,151						(197)	12,151			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/15/2019	01/10/2020	01/10/2020	Expiration	952	2,472,398	2596.26	155,145		514,489						(6,464)	514,489			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/14/2019	01/10/2020	01/10/2020	Expiration	325	843,351	2596.64	56,908		190,374						(2,371)	190,374			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/15/2019	01/10/2020	01/10/2020	Expiration	52	141,653	2713.53	4,335		10,365						(181)	10,365			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/14/2019	01/10/2020	01/10/2020	Expiration	14	37,157	2714.44	1,208		2,891						(50)	2,891			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/15/2019	01/13/2020	01/13/2020	Expiration	215	557,316	2596.26	26,969		83,790						(1,124)	83,790			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/15/2019	01/13/2020	01/13/2020	Expiration	6	14,951	2713.53	531		1,275						(22)	1,275			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/16/2019	01/14/2020	01/14/2020	Expiration	13	21,517	1650.758	482		1,387						(20)	1,387			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/16/2019	01/14/2020	01/14/2020	Expiration	585	1,511,142	2582.61	82,425		276,007						(3,434)	276,007			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2019	01/15/2020	01/15/2020	Expiration	52	86,250	1652.505	1,932		5,574						(81)	5,574			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2019	01/15/2020	01/15/2020	Expiration	583	1,521,199	2610.3	96,362		338,679						(4,015)	338,679			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2019	01/15/2020	01/15/2020	Expiration	31	84,516	2714.15	2,645		6,844						(110)	6,844			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/16/2020	01/16/2020	Expiration	10	16,888	1652.455	375		1,171						(16)	1,171			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/16/2020	01/16/2020	Expiration	871	2,278,133	2616.1	146,192		542,811						(6,091)	542,811			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/16/2020	01/16/2020	Expiration	43	115,421	2714.34	3,448		9,690						(144)	9,690			
UST 3.125% 11/29/2019 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2019	01/17/2020	01/17/2020	Expiration	124	12,200	98	101								(4)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2019	01/17/2020	01/17/2020	Expiration	410	1,079,953	2635.96	69,552		253,863						(2,898)	253,863			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2019	01/17/2020	01/17/2020	Expiration	1,066	2,846,051	2670.71	153,298		492,682						(6,387)	492,682			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2019	01/17/2020	01/17/2020	Expiration	21	56,043	2720.32	1,732		4,781						(72)	4,781			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2019	01/17/2020	01/17/2020	Expiration	27	73,147	2731.78	2,319		5,904						(97)	5,904			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2019	01/20/2020	01/20/2020	Expiration	4	10,456	2670.71	276		1,171						(12)	1,171			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2019	01/21/2020	01/21/2020	Expiration	129	343,187	2670.71	18,218		56,899						(759)	56,899			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2019	01/22/2020	01/22/2020	Expiration	309	512,599	1656.859	11,482		33,883						(478)	33,883			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2019	01/22/2020	01/22/2020	Expiration	629	1,655,084	2632.9	100,791		339,429						(4,200)	339,429			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2019	01/22/2020	01/22/2020	Expiration	64	173,079	2723.1	5,244		13,807						(219)	13,807			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/23/2020	01/23/2020	Expiration	12	19,800	1656.959	442		1,298						(18)	1,298			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/23/2020	01/23/2020	Expiration	716	1,888,410	2638.7	121,210		418,791						(5,050)	418,791			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/23/2020	01/23/2020	Expiration	82	224,508	2723.39	7,228		18,420						(301)	18,420			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/28/2019	01/24/2020	01/24/2020	Expiration	828	2,187,928	2642.33	129,632		422,194						(5,401)	422,194			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/29/2019	01/24/2020	01/24/2020	Expiration	1,279	3,408,738	2664.76	193,681		608,716						(8,070)	608,716			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/28/2019	01/24/2020	01/24/2020	Expiration	42	115,106	2720.81	3,580		8,923						(149)	8,923			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/29/2019	01/24/2020	01/24/2020	Expiration	150	409,326	2723.77	12,591		30,580						(525)	30,580			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/29/2019	01/27/2020	01/27/2020	Expiration	214	569,870	2664.76	27,905		75,459						(1,163)	75,459			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2019	01/28/2020	01/28/2020	Expiration	73	120,103	1655.404	2,726		6,779						(114)	6,779			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2019	01/28/2020	01/28/2020	Expiration	459	1,213,811	2643.85	66,219		202,623						(2,759)	202,623			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2019	01/29/2020	01/29/2020	Expiration	84	139,127	1658.097	3,116		7,164						(130)	7,164			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2019	01/29/2020	01/29/2020	Expiration	990	2,614,887	2640	161,909		518,550						(6,746)	518,550			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2019	01/29/2020	01/29/2020	Expiration	95	259,924	2726.86	7,764		16,901						(323)	16,901			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	01/30/2020	01/30/2020	Expiration	976	2,615,729	2681.05	143,777		436,241						(5,991)	436,241			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	01/30/2020	01/30/2020	Expiration	79	216,508	2731.09	6,632		14,813						(276)	14,813			
UST 3.125% 11/29/2019 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2019	01/31/2020	01/31/2020	Expiration	329	32,200	98	295								(12)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/04/2019	01/31/2020	01/31/2020	Expiration	72	120,000	1665	2,664		4,618						(111)	4,618			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	01/31/2020	01/31/2020	Expiration	11	17,686	1665.863	400		671						(50)	671			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/04/2019	01/31/2020	01/31/2020	Expiration	669	1,808,106	2704.1	109,297		301,349						(4,554)	301,349			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	01/31/2020	01/31/2020	Expiration	1,343	3,635,065	2706.53	205,926		562,691						(25,741)	562,691			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	01/31/2020	01/31/2020	Expiration	105	287,174	2740.43	9,414		15,790						(1,177)	15,790			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	02/02/2020	02/02/2020	Expiration	14	36,595	2706.53	1,006		1,363						(126)	1,363			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	02/03/2020	02/03/2020	Expiration	328	887,003	2706.53	44,414		120,835						(5,552)	120,835			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2019	02/04/2020	02/04/2020	Expiration	512	1,395,274	2724.87	64,882		181,745						(8,110)	181,745			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2019	02/04/2020	02/04/2020	Expiration	23	63,366	2746.01	1,850		3,752						(231)	3,752			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2019	02/05/2020	02/05/2020	Expiration	388	648,000	1670.046	14,386		33,773						(1,798)	33,773			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2019	02/05/2020	02/05/2020	Expiration	894	2,447,269	2737.7	137,870		440,172						(17,234)	440,172			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2019	02/05/2020	02/05/2020	Expiration	34	94,342	2748.26	2,750		6,132						(344)	6,132			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/06/2020	02/06/2020	Expiration	60	100,625	1669.528	2,244		5,229						(280)	5,229			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/06/2020	02/06/2020	Expiration	681	1,860,557	2731.61	108,623		360,489						(13,578)	360,489			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/06/2020	02/06/2020	Expiration	42	116,725	2747.61	3,485		7,660						(436)	7,660			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/11/2019	02/07/2020	02/07/2020	Expiration	9	14,950	1668.638	336		739						(42)	739			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/12/2019	02/07/2020	02/07/2020	Expiration	142	236,529	1669.035	5,346		11,628						(668)	11,628			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/11/2019	02/07/2020	02/07/2020	Expiration	578	1,564,356	2706.05	90,429		296,296						(11,304)	296,296			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/12/2019	02/07/2020	02/07/2020	Expiration	1,547	4,189,022	2707.88	230,133		737,526						(28,767)	737,526			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/11/2019	02/07/2020	02/07/2020	Expiration	4	12,319	2746.39	389		797						(49)	797			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/12/2019	02/07/2020	02/07/2020	Expiration	39	106,899	2747.55	3,423		6,968						(428)	6,968			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/12/2019	02/09/2020	02/09/2020	Expiration	5	12,744	2707.88	342		1,288						(43)	1,288			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/12/2019	02/10/2020	02/10/2020	Expiration	183	495,091	2707.88	24,031		75,749						(3,004)	75,749			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2019	02/11/2020	02/11/2020	Expiration	575	1,557,180	2709.8	89,814		311,997						(11,227)	311,997			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2019	02/12/2020	02/12/2020	Expiration	923	2,533,817	2744.73	141,385		482,636						(17,673)	482,636			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2019	02/12/2020	02/12/2020	Expiration	4	12,306	2763.41	375		776						(47)	776			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/13/2020	02/13/2020	Expiration	64	107,532	1680.051	2,419		5,012						(302)	5,012			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/13/2020	02/13/2020	Expiration	672	1,849,253	2753.03	104,345		350,243						(13,043)	350,243			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/13/2020	02/13/2020	Expiration	54	148,850	2766.86	4,351		8,694						(544)	8,694			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/14/2020	02/14/2020	Expiration	53	90,000	1684.191	1,971		4,059						(246)	4,059			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/19/2019	02/14/2020	02/14/2020	Expiration	701	1,924,825	2745.73	111,870		380,412						(13,984)	380,412			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/19/2019	02/14/2020	02/14/2020	Expiration	17	48,298	2761.83	1,439		3,062						(180)	3,062			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/14/2020	02/14/2020	Expiration	111	307,937	2774.13	9,053		17,991						(1,132)	17,991			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/14/2020	02/14/2020	Expiration	1,516	4,208,208	2775.6	218,508		678,887						(27,314)	678,887			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/16/2020	02/16/2020	Expiration	10	28,829	2775.6	683		2,735						(85)	2,735			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/18/2020	02/18/2020	Expiration	157	434,668	2775.6	17,854		48,159						(2,232)	48,159			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2019	02/19/2020	02/19/2020	Expiration	30	50,733	1685.151	1,139		2,160						(142)	2,160			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2019	02/19/2020	02/19/2020	Expiration	159	440,561	2776.71	13,393		25,185						(1,674)	25,185			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2019	02/19/2020	02/19/2020	Expiration	723	2,010,388	2779.76	115,388		382,878						(14,423)	382,878			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/20/2020	02/20/2020	Expiration	123	207,447	1685.986	4,668		8,818						(583)	8,818			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/20/2020	02/20/2020	Expiration	114	317,198	2778.59	9,029		16,843						(1,129)	16,843			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/20/2020	02/20/2020	Expiration	1,152	3,208,296	2784.7	180,880		586,758						(22,610)	586,758			
UST 2.625% 02/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2019	02/21/2020	02/21/2020	Expiration	382	37,400	98	289								(36)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/25/2019	02/21/2020	02/21/2020	Expiration	54	91,325	1685.363	2,027		3,697						(253)	3,697			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/21/2020	02/21/2020	Expiration	13	21,600	1689.015	484		826						(60)	826			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/25/2019	02/21/2020	02/21/2020	Expiration	614	1,704,301	2774.88	90,483		275,570						(11,310)	275,570			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/25/2019	02/21/2020	02/21/2020	Expiration	34	94,484	2777.64	2,830		5,065						(354)	5,065			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/21/2020	02/21/2020	Expiration	240	667,621	2783.97	19,990		33,631						(2,499)	33,631			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/21/2020	02/21/2020	Expiration	1,192	3,328,482	2792.67	169,367		497,858						(21,171)	497,858			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/23/2020	02/23/2020	Expiration	11	30,845	2792.67	750		1,423						(94)	1,423			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/24/2020	02/24/2020	Expiration	13	35,869	2783.97	1,126		1,424						(141)	1,424			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/24/2020	02/24/2020	Expiration	287	801,628	2792.67	33,104		74,230						(4,138)	74,230			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2019	02/25/2020	02/25/2020	Expiration	55	92,714	1688.598	2,086		954						(261)	954			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2019	02/25/2020	02/25/2020	Expiration	650	1,816,519	2796.11	98,866		190,094						(12,358)	190,094			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2019	02/26/2020	02/26/2020	Expiration	305	513,913	1686.742	11,614		3,564						(1,452)	3,564			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2019	02/26/2020	02/26/2020	Expiration	56	155,655	2781.18	4,532		2,868						(566)	2,868			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2019	02/26/2020	02/26/2020	Expiration	1,102	3,079,496	2793.9	152,980		281,327						(19,122)	281,327			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/27/2020	02/27/2020	Expiration	59	163,373	2783.15	4,780		359						(597)	359			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/27/2020	02/27/2020	Expiration	719	2,007,216	2792.38	107,921		124,953						(13,490)	124,953			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	02/28/2020	02/28/2020	Expiration	79	133,063	1687.333	2,954								(615)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	02/28/2020	02/28/2020	Expiration	65	180,420	2782.97	5,160		52						(1,075)	52			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/04/2019	02/28/2020	02/28/2020	Expiration	1,004	2,794,240	2784.49	163,934		166,326						(20,492)	166,326			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	02/28/2020	02/28/2020	Expiration	1,195	3,349,953	2803.69	174,359		175,175						(36,325)	175,175			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	03/01/2020	03/01/2020	Expiration	3	7,509	2803.69	210								(44)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	03/02/2020	03/02/2020	Expiration	528	1,480,672	2803.69	67,773		112,979						(14,119)	112,979			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	03/03/2020	03/03/2020	Expiration	31	84,999	2782.97	2,611		757						(544)	757			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	03/03/2020	03/03/2020	Expiration	289	809,772	2803.69	45,071		54,002						(9,390)	54,002			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2019	03/04/2020	03/04/2020	Expiration	381	642,402	1685.224	14,069		2,845						(2,931)	2,845			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2019	03/04/2020	03/04/2020	Expiration	790	2,207,474	2792.81	118,119		226,204						(24,608)	226,204			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/07/2019	03/05/2020	03/05/2020	Expiration	107	298,585	2778.34	9,121		3,716						(1,900)	3,716			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/07/2019	03/05/2020	03/05/2020	Expiration	485	1,352,449	2789.65	75,300		104,545						(15,687)	104,545			
UST 2.625% 02/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/07/2019	03/06/2020	03/06/2020	Expiration	258	25,800	100	557		1,032						(116)	1,032			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/06/2020	03/06/2020	Expiration	176	294,476	1674.751	6,685		904						(1,393)	904			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/06/2020	03/06/2020	Expiration	219	368,621	1680.529	8,331								(1,736)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/06/2020	03/06/2020	Expiration	875	2,398,904	2743.07	137,102		180,563						(28,563)	180,563			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/11/2019	03/06/2020	03/06/2020	Expiration	678	1,864,239	2748.93	104,130		135,647						(21,694)	135,647			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/06/2020	03/06/2020	Expiration	54	150,037	2763.78	4,548		2,421						(948)	2,421			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/11/2019	03/06/2020	03/06/2020	Expiration	89	246,707	2766.19	7,703		4,034						(1,605)	4,034			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/06/2020	03/06/2020	Expiration	952	2,638,068	2771.45	136,072		169,238						(28,348)	169,238			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/06/2020	03/06/2020	Expiration	108	298,768	2772.85	9,142		4,229						(1,905)	4,229			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/09/2020	03/09/2020	Expiration	325	891,679	2743.07	44,955		1,134						(9,366)	1,134			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/09/2020	03/09/2020	Expiration	10	27,825	2763.78	871		197						(181)	197			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/10/2020	03/10/2020	Expiration	295	808,222	2743.07	35,793		38,558						(7,457)	38,558			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2019	03/11/2020	03/11/2020	Expiration	22	36,981	1682.361	829								(173)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2019	03/11/2020	03/11/2020	Expiration	607	1,689,746	2783.3	93,708								(19,523)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/14/2019	03/12/2020	03/12/2020	Expiration	58	97,100	1683.152	2,224								(463)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/14/2019	03/12/2020	03/12/2020	Expiration	15	41,803	2778.41	1,279								(266)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/14/2019	03/12/2020	03/12/2020	Expiration	767	2,141,097	2791.52	106,489								(22,185)				
UST 2.625% 02/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/14/2019	03/13/2020	03/13/2020	Expiration	310	30,400	98	225								(47)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/18/2019	03/13/2020	03/13/2020	Expiration	13	22,446	1686.019	514								(107)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/13/2020	03/13/2020	Expiration	131	221,647	1686.993	5,054								(1,053)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/18/2019	03/13/2020	03/13/2020	Expiration	15	40,772	2783.55	1,252								(261)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/13/2020	03/13/2020	Expiration	70	194,238	2785.07	6,157								(1,283)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/13/2020	03/13/2020	Expiration	92	257,159	2786.74	7,594								(1,582)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/18/2019	03/13/2020	03/13/2020	Expiration	746	2,096,153	2808.48	98,813								(20,586)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/13/2020	03/13/2020	Expiration	899	2,528,134	2810.92	138,458								(28,846)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/13/2020	03/13/2020	Expiration	845	2,385,404	2822.48	130,784								(27,247)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/16/2020	03/16/2020	Expiration	58	162,860	2786.74	4,984								(1,038)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/16/2020	03/16/2020	Expiration	431	1,217,567	2822.48	56,812								(11,836)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/17/2020	03/17/2020	Expiration	5	13,710	2786.74	458								(95)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/17/2020	03/17/2020	Expiration	240	677,563	2822.48	31,612								(6,586)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2019	03/18/2020	03/18/2020	Expiration	28	47,014	1690.28	1,058								(220)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2019	03/18/2020	03/18/2020	Expiration	39	108,506	2791.35	3,646								(760)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2019	03/18/2020	03/18/2020	Expiration	465	1,318,374	2832.94	67,669								(14,098)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/21/2019	03/19/2020	03/19/2020	Expiration	18	30,868	1689.922	707								(147)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/21/2019	03/19/2020	03/19/2020	Expiration	117	327,480	2790.93	9,852								(2,052)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/21/2019	03/19/2020	03/19/2020	Expiration	1,213	3,436,301	2832.57	202,434								(42,174)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/20/2020	03/20/2020	Expiration	10	17,130	1681.723	387								(81)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/20/2020	03/20/2020	Expiration	9	15,348	1685.495	348								(73)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2019	03/20/2020	03/20/2020	Expiration	228	386,712	1692.72	8,778								(1,829)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/20/2020	03/20/2020	Expiration	132	367,998	2778.25	11,455								(2,387)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/20/2020	03/20/2020	Expiration	90	250,828	2783.97	7,550								(1,573)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2019	03/20/2020	03/20/2020	Expiration	46	129,967	2796.16	3,769								(785)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/20/2020	03/20/2020	Expiration	1,265	3,543,807	2800.71	185,612								(38,669)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/20/2020	03/20/2020	Expiration	1,182	3,337,901	2824.23	179,244								(37,342)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2019	03/20/2020	03/20/2020	Expiration	707	2,017,304	2854.88	111,656								(23,262)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/23/2020	03/23/2020	Expiration	5	14,300	2778.25	468								(97)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/23/2020	03/23/2020	Expiration	469	1,312,705	2800.71	58,401								(12,167)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/24/2020	03/24/2020	Expiration	70	194,671	2778.25	6,385								(1,330)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/24/2020	03/24/2020	Expiration	478	1,339,226	2800.71	54,708								(11,398)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2019	03/25/2020	03/25/2020	Expiration	286	481,114	1682.432	10,777								(2,245)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2019	03/25/2020	03/25/2020	Expiration	30	83,641	2780	2,593								(540)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2019	03/25/2020	03/25/2020	Expiration	665	1,860,357	2798.36	119,089								(24,810)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2019	03/26/2020	03/26/2020	Expiration	59	99,312	1688.292	2,254								(470)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2019	03/26/2020	03/26/2020	Expiration	98	274,010	2789.9	8,220								(1,712)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2019	03/26/2020	03/26/2020	Expiration	921	2,596,821	2818.46	142,342								(29,655)				
UST 2.625% 02/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2019	03/27/2020	03/27/2020	Expiration	378	37,000	98	316								(66)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2019	03/27/2020	03/27/2020	Expiration	48	80,838	1692.842	1,851								(386)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	03/27/2020	03/27/2020	Expiration	261	443,478	1697.301	10,111								(2,107)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/27/2020	03/27/2020	Expiration	41	114,820	2790.68	3,302								(688)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2019	03/27/2020	03/27/2020	Expiration	39	108,749	2797.9	3,252								(677)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/27/2020	03/27/2020	Expiration	863	2,421,029	2805.37	134,705								(28,064)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	03/27/2020	03/27/2020	Expiration	123	345,253	2805.55	10,408								(2,168)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2019	03/27/2020	03/27/2020	Expiration	1,117	3,145,505	2815.44	164,959								(34,366)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	03/27/2020	03/27/2020	Expiration	1,459	4,134,265	2834.4	225,238								(46,925)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	03/29/2020	03/29/2020	Expiration	12	34,276	2834.4	833								(174)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	03/30/2020	03/30/2020	Expiration	350	990,864	2834.4	45,825								(9,547)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	03/31/2020	03/31/2020	Expiration	35	98,185	2805.55	3,059								(637)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	03/31/2020	03/31/2020	Expiration	385	1,092,593	2834.4	51,646								(10,760)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/01/2020	04/01/2020	Expiration	73	124,540	1702.637	2,790								(814)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/01/2020	04/01/2020	Expiration	47	132,168	2814.94	3,978								(1,160)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/01/2020	04/01/2020	Expiration	719	2,060,167	2867.19	109,193								(31,848)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/04/2019	04/02/2020	04/02/2020	Expiration	73	124,678	1699.64	2,855								(833)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/04/2019	04/02/2020	04/02/2020	Expiration	6	18,066	2810.23	546								(159)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/04/2019	04/02/2020	04/02/2020	Expiration	1,238	3,549,484	2867.24	194,728								(56,796)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/03/2020	04/03/2020	Expiration	126	213,981	1699.752	4,857								(1,417)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/08/2019	04/03/2020	04/03/2020	Expiration	107	182,353	1702.227	4,121								(1,202)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2019	04/03/2020	04/03/2020	Expiration	7	11,863	1705.326	267								(78)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/03/2020	04/03/2020	Expiration	23	64,921	2810.58	2,032								(593)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/08/2019	04/03/2020	04/03/2020	Expiration	57	160,374	2814.91	4,623								(1,348)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2019	04/03/2020	04/03/2020	Expiration	255	718,488	2820.31	22,237								(6,486)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/03/2020	04/03/2020	Expiration	1,242	3,570,022	2873.4	190,803								(55,651)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/08/2019	04/03/2020	04/03/2020	Expiration	1,239	3,566,470	2879.39	183,518								(53,526)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2019	04/03/2020	04/03/2020	Expiration	1,162	3,362,756	2892.74	173,479								(50,598)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2019	04/06/2020	04/06/2020	Expiration	18	51,929	2820.31	1,612								(470)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2019	04/06/2020	04/06/2020	Expiration	386	1,117,681	2892.74	58,100								(16,946)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2019	04/07/2020	04/07/2020	Expiration	394	1,140,057	2892.74	54,998								(16,041)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2019	04/08/2020	04/08/2020	Expiration	9	15,408	1705.511	350								(102)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2019	04/08/2020	04/08/2020	Expiration	46	130,721	2821.24	3,961								(1,155)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2019	04/08/2020	04/08/2020	Expiration	766	2,218,930	2895.77	112,891								(32,926)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/11/2019	04/09/2020	04/09/2020	Expiration	204	346,948	1698.078	7,876								(2,297)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/09/2020	04/09/2020	Expiration	69	116,525	1699.773	2,599								(758)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/15/2019	04/09/2020	04/09/2020	Expiration	9	16,023	1701.865	362								(106)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/16/2019	04/09/2020	04/09/2020	Expiration	69	118,327	1705.241	2,674								(780)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/11/2019	04/09/2020	04/09/2020	Expiration	5	12,861	2809.21	396								(116)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/09/2020	04/09/2020	Expiration	129	362,677	2812.24	10,908								(3,181)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/15/2019	04/09/2020	04/09/2020	Expiration	26	74,005	2815.76	2,294								(669)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/16/2019	04/09/2020	04/09/2020	Expiration	37	105,357	2821.61	3,097								(903)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/11/2019	04/09/2020	04/09/2020	Expiration	974	2,804,615	2878.2	151,085								(44,067)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/09/2020	04/09/2020	Expiration	671	1,938,245	2888.21	109,166								(31,840)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/15/2019	04/09/2020	04/09/2020	Expiration	895	2,585,983	2888.32	129,087								(37,650)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/16/2019	04/09/2020	04/09/2020	Expiration	963	2,800,972	2907.41	148,658								(43,359)				
UST 2.625% 02/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/11/2019	04/10/2020	04/10/2020	Expiration	186	18,200	98	137								(40)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/10/2020	04/10/2020	Expiration	2	6,787	2888.21	175								(51)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira- tion	8 Termina- tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	14 Current Year Initial Cost of Un- discounted Premium (Received) Paid	15 Considera- tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza- tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/16/2019	04/13/2020	04/13/2020	Expiration	99	279,532	2821.61	8,067								(2,353)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/16/2019	04/13/2020	04/13/2020	Expiration	657	1,909,448	2907.41	83,590								(24,380)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/16/2019	04/14/2020	04/14/2020	Expiration	155	451,831	2907.41	17,825								(5,199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2019	04/15/2020	04/15/2020	Expiration	113	192,463	1704.836	4,350								(1,269)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2019	04/15/2020	04/15/2020	Expiration	107	301,401	2821.57	8,289								(2,417)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2019	04/15/2020	04/15/2020	Expiration	834	2,424,543	2905.58	132,711								(38,707)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/16/2020	04/16/2020	Expiration	114	193,945	1706.599	4,383								(1,278)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/16/2020	04/16/2020	Expiration	17	47,354	2824.79	1,432								(418)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/16/2020	04/16/2020	Expiration	829	2,408,639	2907.06	135,677								(39,573)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/22/2019	04/17/2020	04/17/2020	Expiration	392	667,584	1703.539	14,987								(4,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/17/2020	04/17/2020	Expiration	482	822,396	1704.791	18,586								(5,421)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/22/2019	04/17/2020	04/17/2020	Expiration	71	199,622	2819.85	5,859								(1,709)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/17/2020	04/17/2020	Expiration	25	69,794	2822.21	2,187								(638)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/22/2019	04/17/2020	04/17/2020	Expiration	1,253	3,635,216	2900.45	190,177								(55,468)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/17/2020	04/17/2020	Expiration	1,409	4,093,803	2905.03	214,404								(62,534)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/20/2020	04/20/2020	Expiration	51	142,678	2822.21	4,299								(1,254)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/20/2020	04/20/2020	Expiration	597	1,733,232	2905.03	85,125								(24,828)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/21/2020	04/21/2020	Expiration	11	30,691	2822.21	954								(278)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/21/2020	04/21/2020	Expiration	391	1,135,899	2905.03	54,526								(15,903)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2019	04/22/2020	04/22/2020	Expiration	137	233,078	1701.541	5,337								(1,557)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2019	04/22/2020	04/22/2020	Expiration	18	50,000	2817.75	1,265								(369)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2019	04/22/2020	04/22/2020	Expiration	713	2,072,616	2907.97	107,610								(31,386)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/23/2020	04/23/2020	Expiration	60	101,996	1705.641	2,275								(663)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/23/2020	04/23/2020	Expiration	13	35,331	2824.75	1,063								(310)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/23/2020	04/23/2020	Expiration	1,043	3,061,106	2933.68	169,882								(49,549)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/24/2020	04/24/2020	Expiration	82	140,250	1700.187	4,432								(1,293)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2019	04/24/2020	04/24/2020	Expiration	83	140,984	1703.98	3,229								(942)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/24/2020	04/24/2020	Expiration	1,177	2,007,384	1705.039	45,969								(13,408)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/24/2020	04/24/2020	Expiration	57	160,007	2816.11	4,389								(1,280)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/24/2020	04/24/2020	Expiration	70	197,888	2823.97	5,679								(1,656)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/24/2020	04/24/2020	Expiration	1,043	3,051,438	2926.17	160,194								(46,723)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/24/2020	04/24/2020	Expiration	1,163	3,403,418	2927.25	180,724								(52,711)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2019	04/24/2020	04/24/2020	Expiration	984	2,893,207	2939.88	152,898								(44,595)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/25/2020	04/25/2020	Expiration	5	15,954	2926.17	514								(150)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2019	04/27/2020	04/27/2020	Expiration	33	92,308	2822.63	2,982								(870)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2019	04/27/2020	04/27/2020	Expiration	562	1,651,888	2939.88	75,849								(22,123)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2019	04/28/2020	04/28/2020	Expiration	417	1,226,604	2939.88	56,017								(16,338)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	04/29/2020	04/29/2020	Expiration	139	236,384	1703.993	5,413								(1,579)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	04/29/2020	04/29/2020	Expiration	64	181,198	2823.28	4,913								(1,433)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	04/29/2020	04/29/2020	Expiration	717	2,109,046	2943.03	107,243								(31,279)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2019	04/30/2020	04/30/2020	Expiration	32	54,019	1707.909	1,237								(361)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2019	04/30/2020	04/30/2020	Expiration	14	39,456	2830.01	1,205								(352)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2019	04/30/2020	04/30/2020	Expiration	811	2,390,303	2945.83	126,847								(36,997)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/01/2020	05/01/2020	Expiration	9	14,918	1697.839	340								(128)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2019	05/01/2020	05/01/2020	Expiration	34	58,146	1700.349	1,332								(499)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2019	05/01/2020	05/01/2020	Expiration	59	100,974	1706.501	2,312								(867)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/01/2020	05/01/2020	Expiration	71	200,251	2813.56	5,889								(2,208)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2019	05/01/2020	05/01/2020	Expiration	18	50,942	2817.94	1,574								(590)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2019	05/01/2020	05/01/2020	Expiration	838	2,443,564	2917.52	117,626								(44,110)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/01/2020	05/01/2020	Expiration	1,328	3,883,280	2923.73	209,544								(78,579)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2019	05/01/2020	05/01/2020	Expiration	998	2,939,345	2945.64	140,549								(52,706)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2019	05/04/2020	05/04/2020	Expiration	12	34,632	2828.42	1,122								(421)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2019	05/04/2020	05/04/2020	Expiration	617	1,818,139	2945.64	87,451								(32,794)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2019	05/05/2020	05/05/2020	Expiration	38	106,162	2828.42	2,973								(1,115)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2019	05/05/2020	05/05/2020	Expiration	263	775,755	2945.64	35,206								(13,202)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2019	05/06/2020	05/06/2020	Expiration	66	113,000	1702.323	2,588								(970)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2019	05/06/2020	05/06/2020	Expiration	4	12,270	2822.17	368								(138)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2019	05/06/2020	05/06/2020	Expiration	356	1,043,770	2932.47	53,986								(20,245)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/09/2019	05/07/2020	05/07/2020	Expiration	139	234,360	1690.731	5,390								(2,021)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/09/2019	05/07/2020	05/07/2020	Expiration	419	1,209,016	2884.05	71,559								(26,835)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/13/2019	05/08/2020	05/08/2020	Expiration	104	175,934	1689.285	4,029								(1,511)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/08/2020	05/08/2020	Expiration	223	377,292	1690.478	8,678								(3,254)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2019	05/08/2020	05/08/2020	Expiration	139	235,579	1693.047	5,371								(2,014)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/13/2019	05/08/2020	05/08/2020	Expiration	31	86,329	2801.29	2,616								(981)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/08/2020	05/08/2020	Expiration	39	109,061	2802.94	3,204								(1,202)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2019	05/08/2020	05/08/2020	Expiration	10	28,858	2807.81	952								(357)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/13/2019	05/08/2020	05/08/2020	Expiration	831	2,384,920	2870.72	131,192		49,082						(49,197)	49,082			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/08/2020	05/08/2020	Expiration	1,181	3,401,594	2879.42	194,039		59,516						(72,765)	59,516			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2019	05/08/2020	05/08/2020	Expiration	1,247	3,592,108	2881.4	183,264		60,338						(68,724)	60,338			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2019	05/11/2020	05/11/2020	Expiration	449	1,293,947	2881.4	62,304		21,968						(23,364)	21,968			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2019	05/12/2020	05/12/2020	Expiration	14	39,330	2807.81	1,255								(470)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2019	05/12/2020	05/12/2020	Expiration	393	1,132,334	2881.4	51,794								(19,423)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2019	05/13/2020	05/13/2020	Expiration	75	125,680	1678.306	2,891								(1,084)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2019	05/13/2020	05/13/2020	Expiration	5	14,562	2784.03	355								(133)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2019	05/13/2020	05/13/2020	Expiration	539	1,514,885	2811.87	91,085		4,380						(34,157)	4,380			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/14/2020	05/14/2020	Expiration	112	188,631	1682.611	4,263								(1,599)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/14/2020	05/14/2020	Expiration	12	33,800	2791.44	1,007								(378)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/14/2020	05/14/2020	Expiration	687	1,947,486	2834.41	115,197		12,429						(43,199)	12,429			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/15/2020	05/15/2020	Expiration	201	337,963	1684.614	7,722								(2,896)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/15/2020	05/15/2020	Expiration	26	43,814	1685.622	984								(369)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/20/2019	05/15/2020	05/15/2020	Expiration	180	304,643	1688.994	6,946								(2,605)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/15/2020	05/15/2020	Expiration	47	130,873	2794.92	3,965								(1,487)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/15/2020	05/15/2020	Expiration	59	164,457	2797.03	4,869								(1,826)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/20/2019	05/15/2020	05/15/2020	Expiration	36	101,116	2802.38	2,890								(1,084)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/15/2020	05/15/2020	Expiration	1,041	2,968,651	2850.96	163,389		13,266						(61,271)	13,266			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/15/2020	05/15/2020	Expiration	818	2,339,322	2859.53	130,268		3,411						(48,851)	3,411			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/20/2019	05/15/2020	05/15/2020	Expiration	924	2,657,498	2876.32	152,154								(57,058)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/18/2020	05/18/2020	Expiration	28	78,121	2797.03	2,208								(828)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/18/2020	05/18/2020	Expiration	732	2,093,070	2859.53	113,075		69,083						(42,403)	69,083			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/19/2020	05/19/2020	Expiration	16	44,145	2797.03	1,174								(440)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/19/2020	05/19/2020	Expiration	301	859,687	2859.53	39,317		19,064						(14,744)	19,064			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/20/2020	05/20/2020	Expiration	123	206,856	1683.695	4,634								(1,738)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/20/2020	05/20/2020	Expiration	39	109,314	2794.43	3,290								(1,234)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/20/2020	05/20/2020	Expiration	648	1,839,887	2840.23	90,136		84,818						(33,801)	84,818			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2019	05/21/2020	05/21/2020	Expiration	74	206,760	2805.23	5,603								(2,101)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2019	05/21/2020	05/21/2020	Expiration	667	1,909,571	2864.36	97,103		56,100						(36,414)	56,100			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/28/2019	05/22/2020	05/22/2020	Expiration	167	281,022	1681.424	6,295								(2,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	05/22/2020	Expiration	81	136,090	1688.624	3,048								(1,143)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/28/2019	05/22/2020	05/22/2020	Expiration	15	42,717	2791.25	1,259		21						(472)	21			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/22/2020	05/22/2020	Expiration	62	174,373	2794.8	5,249		49						(1,968)	49			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	05/22/2020	Expiration	92	257,879	2803.01	6,934								(2,600)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/28/2019	05/22/2020	05/22/2020	Expiration	1,058	2,985,534	2822.24	161,738		140,361						(60,652)	140,361			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/22/2020	05/22/2020	Expiration	1,661	4,694,738	2826.06	244,398		214,715						(91,649)	214,715			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	05/22/2020	Expiration	1,256	3,586,210	2856.27	200,943		124,487						(75,353)	124,487			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/26/2020	05/26/2020	Expiration	50	138,406	2794.8	4,124		61						(1,547)	61			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/26/2020	05/26/2020	Expiration	378	1,067,093	2826.06	49,273		56,082						(18,477)	56,082			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/27/2020	05/27/2020	Expiration	36	101,029	2794.8	2,757		36						(1,034)	36			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/27/2020	05/27/2020	Expiration	181	511,801	2826.06	18,693		27,787						(7,010)	27,787			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/30/2019	05/28/2020	05/28/2020	Expiration	91	153,150	1674.156	3,431								(1,286)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/30/2019	05/28/2020	05/28/2020	Expiration	489	1,370,727	2802.39	74,329		98,699						(27,873)	98,699			
UST 2.375% 05/29/20 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/30/2019	05/29/2020	05/29/2020	Expiration	112	11,000	98	99								(37)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	05/29/2020	05/29/2020	Expiration	28	46,088	1665.091	1,032		54						(387)	54			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	05/29/2020	05/29/2020	Expiration	151	252,829	1671.639	5,689								(2,133)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/03/2019	05/29/2020	05/29/2020	Expiration	68	114,274	1673.368	2,571								(964)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	05/29/2020	05/29/2020	Expiration	1,043	2,869,028	2752.06	167,645		267,594						(62,867)	267,594			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	05/29/2020	05/29/2020	Expiration	39	106,895	2765.79	3,239		1,699						(1,215)	1,699			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	05/29/2020	05/29/2020	Expiration	110	306,180	2776.23	7,662		931						(2,873)	931			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/03/2019	05/29/2020	05/29/2020	Expiration	312	867,461	2779.32	23,584		4,099						(8,844)	4,099			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	05/29/2020	05/29/2020	Expiration	817	2,273,425	2783.02	127,715		186,602						(47,893)	186,602			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/03/2019	05/29/2020	05/29/2020	Expiration	1,610	4,490,013	2788.86	259,480		370,504						(97,305)	370,504			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/01/2020	06/01/2020	Expiration	932	2,563,613	2752.06	129,885		217,194						(48,707)	217,194			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/01/2020	06/01/2020	Expiration	87	240,097	2765.79	6,999		3,460						(2,625)	3,460			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/02/2020	06/02/2020	Expiration	384	1,057,572	2752.06	49,194		87,362						(18,448)	87,362			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/02/2020	06/02/2020	Expiration	27	75,390	2765.79	2,038		887						(764)	887			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2019	06/03/2020	06/03/2020	Expiration	59	98,489	1672.443	2,206		118						(1,011)	118			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2019	06/03/2020	06/03/2020	Expiration	521	1,429,021	2744.45	87,810		178,285						(40,246)	178,285			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2019	06/03/2020	06/03/2020	Expiration	10	28,333	2778.72	785		376						(360)	376			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/06/2019	06/04/2020	06/04/2020	Expiration	46	76,846	1684.125	1,767								(810)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/06/2019	06/04/2020	06/04/2020	Expiration	46	128,113	2798.49	3,120		294						(1,430)	294			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/06/2019	06/04/2020	06/04/2020	Expiration	657	1,842,095	2803.27	92,617		159,415						(42,449)	159,415			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/05/2020	06/05/2020	Expiration	98	165,554	1692.104	3,725								(1,707)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/10/2019	06/05/2020	06/05/2020	Expiration	17	28,800	1696.216	645								(296)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2019	06/05/2020	06/05/2020	Expiration	124	210,796	1701.853	4,743								(2,174)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/05/2020	06/05/2020	Expiration	104	292,710	2811.98	7,815		1,133						(3,582)	1,133			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/10/2019	06/05/2020	06/05/2020	Expiration	215	606,139	2819.03	17,438		2,847						(7,993)	2,847			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/05/2020	06/05/2020	Expiration	1,065	3,010,694	2826.15	157,961		323,884						(72,399)	323,884			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/10/2019	06/05/2020	06/05/2020	Expiration	1,117	3,175,244	2843.49	158,708		307,661						(72,741)	307,661			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2019	06/05/2020	06/05/2020	Expiration	905	2,601,310	2873.34	143,571		259,101						(65,803)	259,101			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2019	06/08/2020	06/08/2020	Expiration	42	119,562	2828.72	3,212		110						(1,472)	110			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2019	06/08/2020	06/08/2020	Expiration	521	1,496,740	2873.34	73,940		146,172						(33,889)	146,172			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2019	06/09/2020	06/09/2020	Expiration	32	91,559	2828.72	2,518								(1,154)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2019	06/09/2020	06/09/2020	Expiration	230	661,784	2873.34	22,091		40,918						(10,125)	40,918			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2019	06/10/2020	06/10/2020	Expiration	206	350,777	1702.31	7,822								(3,585)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2019	06/10/2020	06/10/2020	Expiration	1,153	3,327,040	2886.73	177,075		304,882						(81,159)	304,882			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/13/2019	06/11/2020	06/11/2020	Expiration	134	227,637	1701.732	5,099								(2,337)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/13/2019	06/11/2020	06/11/2020	Expiration	645	1,859,935	2885.72	96,021		75,010						(44,009)	75,010			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/12/2020	06/12/2020	Expiration	88	149,045	1702.79	3,368								(1,544)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2019	06/12/2020	06/12/2020	Expiration	42	71,048	1704.256	1,584								(726)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/12/2020	06/12/2020	Expiration	44	124,597	2831.29	3,420								(1,567)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2019	06/12/2020	06/12/2020	Expiration	40	112,079	2834.39	3,123								(1,431)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/17/2019	06/12/2020	06/12/2020	Expiration	31	88,753	2836.41	2,423								(1,111)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/12/2020	06/12/2020	Expiration	945	2,722,241	2879.84	156,538		149,329						(71,747)	149,329			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2019	06/12/2020	06/12/2020	Expiration	962	2,777,950	2886.98	146,683		143,965						(67,230)	143,965			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/17/2019	06/12/2020	06/12/2020	Expiration	897	2,592,419	2891.64	143,509		132,375						(65,775)	132,375			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2019	06/15/2020	06/15/2020	Expiration	450	1,299,814	2886.98	66,245		74,886						(30,362)	74,886			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2019	06/16/2020	06/16/2020	Expiration	347	1,002,420	2886.98	46,620		66,689						(21,368)	66,689			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/17/2020	06/17/2020	Expiration	118	200,752	1700.806	4,577								(2,098)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/17/2020	06/17/2020	Expiration	4	11,253	2829.28	329								(151)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/17/2020	06/17/2020	Expiration	634	1,832,963	2889.67	80,423		115,335						(36,861)	115,335			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/18/2020	06/18/2020	Expiration	274	466,716	1704.393	10,641								(4,877)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/18/2020	06/18/2020	Expiration	33	94,927	2835.33	2,371								(1,087)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/18/2020	06/18/2020	Expiration	1,148	3,348,518	2917.75	165,160		207,482						(75,698)	207,482			
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/19/2020	06/19/2020	Expiration	318	31,200	98	299								(137)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/19/2020	06/19/2020	Expiration	264	450,798	1706.494	10,278								(4,711)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/19/2020	06/19/2020	Expiration	11	19,338	1710.732	439								(201)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2019	06/19/2020	06/19/2020	Expiration	78	133,567	1712.856	2,952								(1,353)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/19/2020	06/19/2020	Expiration	49	138,970	2839.23	3,763								(1,725)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/19/2020	06/19/2020	Expiration	23	64,534	2846.96	1,708								(783)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2019	06/19/2020	06/19/2020	Expiration	62	178,072	2850.01	4,613								(2,114)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/19/2020	06/19/2020	Expiration	1,105	3,233,891	2926.46	158,324		178,261						(72,565)	178,261			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/19/2020	06/19/2020	Expiration	912	2,689,639	2950.46	140,621		131,718						(64,451)	131,718			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2019	06/19/2020	06/19/2020	Expiration	1,044	3,083,251	2954.18	164,765		147,893						(75,517)	147,893			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/22/2020	06/22/2020	Expiration	74	210,786	2846.96	5,642								(2,586)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/22/2020	06/22/2020	Expiration	537	1,584,323	2950.46	77,170		84,810						(35,369)	84,810			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/23/2020	06/23/2020	Expiration	313	924,376	2950.46	40,234		49,422						(18,441)	49,422			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/24/2020	06/24/2020	Expiration	15	26,221	1711.268	582								(267)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/24/2020	06/24/2020	Expiration	19	54,380	2848.34	1,463								(670)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/24/2020	06/24/2020	Expiration	680	2,001,425	2945.35	99,520		71,336						(45,614)	71,336			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2019	06/25/2020	06/25/2020	Expiration	208	354,910	1706.534	8,092								(3,709)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2019	06/25/2020	06/25/2020	Expiration	25	70,229	2840.76	1,890								(866)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2019	06/25/2020	06/25/2020	Expiration	679	1,980,038	2917.38	112,895		110,188						(51,744)	110,188			
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2019	06/26/2020	06/26/2020	Expiration	124	12,400	100	245		496						(112)	496			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/26/2020	06/26/2020	Expiration	139	236,255	1701.496	5,387								(2,469)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/01/2019	06/26/2020	06/26/2020	Expiration	234	399,500	1705.553	9,109								(4,175)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	06/26/2020	06/26/2020	Expiration	701	1,200,000	1711.272	27,000								(12,375)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/26/2020	06/26/2020	Expiration	64	181,514	2832.7	4,507								(2,066)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	06/26/2020	06/26/2020	Expiration	68	194,220	2849.28	5,168								(2,369)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/26/2020	06/26/2020	Expiration	978	2,849,443	2913.78	163,543		93,166						(74,957)	93,166			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/01/2019	06/26/2020	06/26/2020	Expiration	885	2,588,026	2924.92	132,020		74,440						(60,509)	74,440			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	06/26/2020	06/26/2020	Expiration	672	1,975,753	2941.76	97,671		45,194						(44,766)	45,194			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	06/29/2020	06/29/2020	Expiration	77	220,041	2849.28	5,984								(2,743)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	06/29/2020	06/29/2020	Expiration	594	1,747,113	2941.76	86,195		66,208						(39,506)	66,208			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	06/30/2020	06/30/2020	Expiration	319	937,925	2941.76	42,319		47,022						(19,396)	47,022			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/03/2019	07/01/2020	07/01/2020	Expiration	228	390,989	1715.916	8,954								(4,850)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/03/2019	07/01/2020	07/01/2020	Expiration	578	1,713,256	2964.33	76,715		85,041						(41,554)	85,041			
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/02/2020	07/02/2020	Expiration	694	68,000	98	638								(346)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/02/2020	07/02/2020	Expiration	23	39,091	1717.265	880								(476)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/08/2019	07/02/2020	07/02/2020	Expiration	60	102,804	1724.672	2,313								(1,253)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/02/2020	07/02/2020	Expiration	139	396,597	2859.89	9,427								(5,106)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2019	07/02/2020	07/02/2020	Expiration	31	89,020	2868.67	2,234								(1,210)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/08/2019	07/02/2020	07/02/2020	Expiration	125	357,950	2872.54	8,283								(4,487)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/02/2020	07/02/2020	Expiration	1,097	3,262,699	2973.01	166,704		168,707						(90,298)	168,707			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2019	07/02/2020	07/02/2020	Expiration	971	2,904,682	2990.41	144,170		134,926						(78,092)	134,926			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/08/2019	07/02/2020	07/02/2020	Expiration	668	2,000,665	2995.82	102,634		89,382						(55,593)	89,382			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2019	07/06/2020	07/06/2020	Expiration	108	308,597	2868.67	8,624								(4,671)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2019	07/06/2020	07/06/2020	Expiration	532	1,592,202	2990.41	74,446		91,930						(40,325)	91,930			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2019	07/07/2020	07/07/2020	Expiration	12	35,154	2868.67	939								(508)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2019	07/07/2020	07/07/2020	Expiration	390	1,167,664	2990.41	53,235		58,377						(28,836)	58,377			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2019	07/08/2020	07/08/2020	Expiration	14	40,840	2862.31	1,172								(635)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2019	07/08/2020	07/08/2020	Expiration	379	1,127,340	2975.95	53,585		66,986						(29,025)	66,986			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2019	07/09/2020	07/09/2020	Expiration	53	90,991	1715.156	2,075								(1,124)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2019	07/09/2020	07/09/2020	Expiration	6	16,149	2857.57	434								(235)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2019	07/09/2020	07/09/2020	Expiration	689	2,052,364	2979.63	109,785		115,393						(59,467)	115,393			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/10/2020	07/10/2020	Expiration	47	80,655	1715.281	1,839								(996)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2019	07/10/2020	07/10/2020	Expiration	83	143,000	1717.945	3,275								(1,774)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/10/2020	07/10/2020	Expiration	75	213,437	2857.94	5,375								(2,912)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2019	07/10/2020	07/10/2020	Expiration	8	24,243	2862.56	645								(349)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/10/2020	07/10/2020	Expiration	15	42,729	2872.22	1,184								(641)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/10/2020	07/10/2020	Expiration	611	1,827,737	2993.07	91,796		108,759						(49,723)	108,759			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2019	07/10/2020	07/10/2020	Expiration	680	2,040,121	2999.91	92,336		112,532						(50,015)	112,532			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/10/2020	07/10/2020	Expiration	660	1,988,578	3013.77	96,050		107,321						(52,027)	107,321			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/13/2020	07/13/2020	Expiration	13	38,313	2872.22	1,078								(584)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/13/2020	07/13/2020	Expiration	540	1,628,721	3013.77	77,569		76,024						(42,017)	76,024			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/14/2020	07/14/2020	Expiration	285	859,439	3013.77	36,626		46,153						(19,839)	46,153			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2019	07/15/2020	07/15/2020	Expiration	64	110,340	1723.444	2,538								(1,375)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2019	07/15/2020	07/15/2020	Expiration	81	232,800	2872.58	5,564								(3,014)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2019	07/15/2020	07/15/2020	Expiration	468	1,411,385	3014.3	70,431		90,542						(38,150)	90,542			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2019	07/16/2020	07/16/2020	Expiration	162	278,639	1722.272	6,297								(3,411)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2019	07/16/2020	07/16/2020	Expiration	44	127,416	2870.94	2,919								(1,581)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2019	07/16/2020	07/16/2020	Expiration	562	1,688,321	3004.04	85,432		109,866						(46,276)	109,866			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/17/2020	07/17/2020	Expiration	47	4,600	98	41								(22)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/17/2020	07/17/2020	Expiration	19	32,250	1714.179	742								(402)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/17/2020	07/17/2020	Expiration	39	66,231	1716.121	1,523								(825)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/22/2019	07/17/2020	07/17/2020	Expiration	119	205,230	1717.851	4,720								(2,557)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/17/2020	07/17/2020	Expiration	70	199,579	2858.18	5,508								(2,984)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/17/2020	07/17/2020	Expiration	99	283,271	2860.9	7,647								(4,142)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/22/2019	07/17/2020	07/17/2020	Expiration	48	137,094	2863.95	3,624								(1,963)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/17/2020	07/17/2020	Expiration	832	2,476,789	2976.61	126,530		182,149						(68,537)	182,149			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/17/2020	07/17/2020	Expiration	770	2,298,267	2984.42	117,348		164,192						(63,563)	164,192			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/22/2019	07/17/2020	07/17/2020	Expiration	1,014	3,037,311	2995.11	159,782		212,715						(86,549)	212,715			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/20/2020	07/20/2020	Expiration	46	131,094	2858.18	3,700								(2,004)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/20/2020	07/20/2020	Expiration	402	1,197,890	2976.61	57,925		91,551						(31,376)	91,551			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/21/2020	07/21/2020	Expiration	11	30,106	2858.18	846								(458)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/21/2020	07/21/2020	Expiration	371	1,105,237	2976.61	41,338		68,832						(22,392)	68,832			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/22/2020	07/22/2020	Expiration	35	60,000	1712.377	1,368								(741)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/22/2020	07/22/2020	Expiration	353	1,053,627	2985.03	47,802		79,282						(25,893)	79,282			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/23/2020	07/23/2020	Expiration	26	44,942	1722.026	1,025								(555)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/23/2020	07/23/2020	Expiration	34	97,964	2871.95	2,442								(1,323)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/23/2020	07/23/2020	Expiration	875	2,629,299	3005.47	139,696		187,118						(75,669)	187,118			
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/24/2020	07/24/2020	Expiration	56	5,600	100	110		224						(60)	224			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2019	07/24/2020	07/24/2020	Expiration	168	290,033	1722.677	6,671								(3,613)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/24/2020	07/24/2020	Expiration	73	126,365	1723.439	2,906								(1,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/24/2020	07/24/2020	Expiration	135	233,051	1726.07	5,383								(2,916)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2019	07/24/2020	07/24/2020	Expiration	98	280,491	2873.51	7,521								(4,074)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/24/2020	07/24/2020	Expiration	16	46,808	2874.54	1,280								(693)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/24/2020	07/24/2020	Expiration	14	40,886	2879.43	984								(533)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2019	07/24/2020	07/24/2020	Expiration	778	2,338,297	3003.67	111,836		144,558						(60,578)	144,558			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/24/2020	07/24/2020	Expiration	1,227	3,704,879	3019.56	190,964		224,879						(103,439)	224,879			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/24/2020	07/24/2020	Expiration	970	2,936,590	3025.86	126,930		160,468						(68,754)	160,468			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/27/2020	07/27/2020	Expiration	33	95,568	2879.43	2,708								(1,467)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/27/2020	07/27/2020	Expiration	550	1,665,574	3025.86	84,267		107,321						(45,645)	107,321			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/28/2020	07/28/2020	Expiration	25	72,616	2879.43	1,946								(1,054)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/28/2020	07/28/2020	Expiration	283	857,522	3025.86	38,574		49,241						(20,894)	49,241			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2019	07/29/2020	07/29/2020	Expiration	81	139,741	1725.122	3,242								(1,756)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2019	07/29/2020	07/29/2020	Expiration	536	1,618,115	3020.97	71,984		105,418						(38,991)	105,418			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/01/2019	07/30/2020	07/30/2020	Expiration	82	141,364	1726.584	3,280								(1,776)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/01/2019	07/30/2020	07/30/2020	Expiration	15	43,794	2881.02	1,273								(690)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/01/2019	07/30/2020	07/30/2020	Expiration	537	1,618,402	3013.18	85,913		114,794						(46,536)	114,794			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	07/31/2020	07/31/2020	Expiration	305	519,673	1705.134	11,901								(7,438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	07/31/2020	07/31/2020	Expiration	417	715,544	1716.025	16,815								(9,108)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	07/31/2020	07/31/2020	Expiration	88	249,443	2838.1	6,333								(3,958)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	07/31/2020	07/31/2020	Expiration	25	72,042	2845.52	1,926								(1,204)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	07/31/2020	07/31/2020	Expiration	31	88,867	2863.6	2,476								(1,341)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	07/31/2020	07/31/2020	Expiration	935	2,740,907	2932.05	155,737		279,602						(97,336)	279,602			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	07/31/2020	07/31/2020	Expiration	1,417	4,184,935	2953.56	233,809		395,284						(146,130)	395,284			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	07/31/2020	07/31/2020	Expiration	1,249	3,721,187	2980.38	184,712		304,475						(100,052)	304,475			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	08/03/2020	08/03/2020	Expiration	13	37,140	2838.1	1,014								(634)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	08/03/2020	08/03/2020	Expiration	430	1,261,490	2932.05	61,210		115,160						(38,256)	115,160			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	08/04/2020	08/04/2020	Expiration	4	10,939	2838.1	330		29						(206)	29			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	08/04/2020	08/04/2020	Expiration	395	1,158,925	2932.05	54,105		103,747						(33,815)	103,747			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/05/2020	08/05/2020	Expiration	23	38,675	1679.671	882		119						(551)	119			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/05/2020	08/05/2020	Expiration	156	436,171	2803.92	9,196		410						(5,747)	410			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/05/2020	08/05/2020	Expiration	618	1,757,701	2844.74	94,985		227,016						(59,366)	227,016			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2019	08/06/2020	08/06/2020	Expiration	35	59,144	1687.824	1,360								(850)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2019	08/06/2020	08/06/2020	Expiration	134	378,406	2817.91	8,476								(5,298)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2019	08/06/2020	08/06/2020	Expiration	1,001	2,883,316	2881.77	169,794		402,567						(106,121)	402,567			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2019	08/07/2020	08/07/2020	Expiration	249	24,400	98	255								(159)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/07/2020	08/07/2020	Expiration	247	417,383	1691.536	9,683								(6,052)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/07/2020	08/07/2020	Expiration	56	95,000	1698.922	2,176								(1,360)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2019	08/07/2020	08/07/2020	Expiration	89	151,359	1702.187	3,496								(2,185)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/07/2020	08/07/2020	Expiration	31	86,272	2824.43	2,202		353						(1,377)	353			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2019	08/07/2020	08/07/2020	Expiration	48	136,291	2842.39	3,596		79						(2,248)	79			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/07/2020	08/07/2020	Expiration	922	2,660,368	2883.98	145,209		346,018						(90,756)	346,018			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/07/2020	08/07/2020	Expiration	717	2,093,029	2918.65	117,248		271,255						(73,280)	271,255			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2019	08/07/2020	08/07/2020	Expiration	541	1,588,857	2938.09	93,312		206,759						(58,320)	206,759			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/10/2020	08/10/2020	Expiration	49	139,453	2837.13	3,344		107						(2,090)	107			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/10/2020	08/10/2020	Expiration	431	1,257,497	2918.65	57,830		129,899						(36,144)	129,899			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/11/2020	08/11/2020	Expiration	231	675,192	2918.65	29,512		62,281						(18,445)	62,281			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2019	08/12/2020	08/12/2020	Expiration	139	234,466	1692.02	5,369		239						(3,356)	239			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2019	08/12/2020	08/12/2020	Expiration	9	25,740	2826.14	716		289						(447)	289			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2019	08/12/2020	08/12/2020	Expiration	174	501,847	2883.75	27,480		68,241						(17,175)	68,241			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/13/2020	08/13/2020	Expiration	14	23,178	1699.281	530								(331)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/13/2020	08/13/2020	Expiration	81	228,777	2838.43	6,040		596						(3,775)	596			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/13/2020	08/13/2020	Expiration	591	1,730,432	2926.32	92,687		211,297						(57,929)	211,297			
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/14/2020	08/14/2020	Expiration	178	17,400	98	169								(106)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/14/2020	08/14/2020	Expiration	53	89,132	1683.762	2,050		447						(1,281)	447			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/19/2019	08/14/2020	08/14/2020	Expiration	55	92,500	1687.07	2,091		282						(1,307)	282			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/14/2020	08/14/2020	Expiration	102	173,316	1694.351	3,969								(2,481)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/19/2019	08/14/2020	08/14/2020	Expiration	22	62,010	2818.41	1,526		556						(954)	556			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/14/2020	08/14/2020	Expiration	41	114,799	2831.05	2,985		749						(1,865)	749			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/14/2020	08/14/2020	Expiration	894	2,540,039	2840.6	132,632		334,833						(82,895)	334,833			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/19/2019	08/14/2020	08/14/2020	Expiration	503	1,432,943	2847.6	76,461		189,994						(47,788)	189,994			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/14/2020	08/14/2020	Expiration	656	1,895,459	2888.68	98,065		233,017						(61,290)	233,017			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/17/2020	08/17/2020	Expiration	153	433,729	2831.05	10,583		1,597						(6,614)	1,597			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/17/2020	08/17/2020	Expiration	342	988,348	2888.68	52,441		126,803						(32,775)	126,803			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/18/2020	08/18/2020	Expiration	22	62,849	2831.05	1,716		505						(1,072)	505			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/18/2020	08/18/2020	Expiration	292	842,293	2888.68	37,219		86,514						(23,262)	86,514			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/19/2020	08/19/2020	Expiration	44	73,985	1699.015	1,638								(1,024)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/19/2020	08/19/2020	Expiration	303	885,151	2923.65	43,809		98,991						(27,381)	98,991			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/20/2020	08/20/2020	Expiration	182	308,574	1695.351	6,943								(4,339)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/20/2020	08/20/2020	Expiration	55	156,528	2833.18	3,716		368						(2,322)	368			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/20/2020	08/20/2020	Expiration	462	1,340,931	2900.51	71,194		170,289						(44,496)	170,289			
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/21/2020	08/21/2020	Expiration	190	18,600	98	162								(101)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/21/2020	08/21/2020	Expiration	67	112,851	1688.826	2,584		4						(1,615)	4			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	08/21/2020	Expiration	359	610,621	1699.923	13,922								(8,701)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/21/2020	08/21/2020	Expiration	183	311,563	1700.468	7,072								(4,420)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/21/2020	08/21/2020	Expiration	83	234,790	2822.9	5,256		371						(3,285)	371			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	08/21/2020	Expiration	105	297,422	2841	6,691								(4,182)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/21/2020	08/21/2020	Expiration	24	68,543	2842.09	1,666								(1,041)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/21/2020	08/21/2020	Expiration	960	2,732,581	2847.11	144,798		377,681						(90,499)	377,681			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/21/2020	08/21/2020	Expiration	488	1,426,738	2922.95	74,935		178,984						(46,835)	178,984			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	08/21/2020	Expiration	856	2,502,659	2924.43	124,958		290,524						(78,099)	290,524			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/24/2020	08/24/2020	Expiration	19	53,046	2822.9	1,432		572						(895)	572			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/24/2020	08/24/2020	Expiration	465	1,323,712	2847.11	77,658		220,465						(48,536)	220,465			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/25/2020	08/25/2020	Expiration	234	666,105	2847.11	26,719		65,742						(16,699)	65,742			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/26/2020	08/26/2020	Expiration	240	405,911	1692.699	9,214								(5,759)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/26/2020	08/26/2020	Expiration	35	98,898	2829.78	2,561		645						(1,601)	645			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/26/2020	08/26/2020	Expiration	413	1,187,784	2878.38	58,922		156,911						(36,826)	156,911			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2019	08/27/2020	08/27/2020	Expiration	13	22,500	1692.112	518		19						(323)	19			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2019	08/27/2020	08/27/2020	Expiration	7	20,363	2828.96	566		209						(354)	209			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2019	08/27/2020	08/27/2020	Expiration	414	1,188,893	2869.16	64,701		183,976						(40,438)	183,976			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	08/28/2020	Expiration	111	188,284	1695.3	4,236		83						(2,648)	83			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	08/28/2020	08/28/2020	Expiration	196	333,411	1701.116	7,668								(4,793)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	08/28/2020	Expiration	39	111,826	2834.64	2,661		525						(1,663)	525			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/03/2019	08/28/2020	08/28/2020	Expiration	74	211,320	2842.85	4,100								(2,562)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	08/28/2020	08/28/2020	Expiration	41	117,756	2844.59	2,788		178						(1,743)	178			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	08/28/2020	Expiration	723	2,088,590	2887.94	118,061		344,792						(73,788)	344,792			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/03/2019	08/28/2020	08/28/2020	Expiration	507	1,482,715	2924.58	76,651		208,786						(47,907)	208,786			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	08/28/2020	08/28/2020	Expiration	834	2,440,151	2926.46	134,891		380,358						(84,307)	380,358			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	08/31/2020	08/31/2020	Expiration	6	17,594	2844.59	452		32						(283)	32			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	08/31/2020	08/31/2020	Expiration	495	1,448,455	2926.46	70,009		185,484						(43,755)	185,484			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	09/01/2020	09/01/2020	Expiration	23	65,719	2844.59	1,788		360						(1,117)	360			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	09/01/2020	09/01/2020	Expiration	455	1,330,652	2926.46	63,272		170,938						(39,545)	170,938			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	09/02/2020	09/02/2020	Expiration	6	17,852	2844.59	489		175						(306)	175			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	09/02/2020	09/02/2020	Expiration	90	264,444	2926.46	11,636		32,452						(7,272)	32,452			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/03/2020	09/03/2020	Expiration	268	454,500	1698.697	10,454								(7,405)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/03/2020	09/03/2020	Expiration	266	771,937	2906.27	40,307		99,351						(28,551)	99,351			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/04/2020	09/04/2020	Expiration	9	15,806	1703.596	357								(253)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2019	09/04/2020	09/04/2020	Expiration	7	11,875	1708.974	267								(189)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/04/2020	09/04/2020	Expiration	22	37,401	1711.644	856								(607)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2019	09/04/2020	09/04/2020	Expiration	39	110,746	2858.86	2,580								(1,827)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/04/2020	09/04/2020	Expiration	11	31,358	2863.57	812								(575)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/04/2020	09/04/2020	Expiration	529	1,554,934	2937.78	82,831		193,335						(58,672)	193,335			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2019	09/04/2020	09/04/2020	Expiration	749	2,230,368	2976	127,793		288,633						(90,520)	288,633			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/04/2020	09/04/2020	Expiration	783	2,332,953	2978.71	118,487		261,496						(83,928)	261,496			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/08/2020	09/08/2020	Expiration	6	16,630	2863.57	456								(323)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/08/2020	09/08/2020	Expiration	376	1,120,159	2978.71	64,153		116,093						(45,441)	116,093			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/09/2020	09/09/2020	Expiration	11	19,000	1711.716	426								(301)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/09/2020	09/09/2020	Expiration	99	284,723	2863.96	7,830								(5,546)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/09/2020	09/09/2020	Expiration	190	565,381	2978.43	24,809		49,587						(17,573)	49,587			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/10/2020	09/10/2020	Expiration	162	278,149	1713.663	6,222								(4,407)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/10/2020	09/10/2020	Expiration	3	10,008	2867.36	185								(131)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/10/2020	09/10/2020	Expiration	444	1,323,738	2979.39	72,838		133,431						(51,593)	133,431			
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/11/2020	09/11/2020	Expiration	124	12,200	98	105								(74)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/11/2020	09/11/2020	Expiration	123	210,486	1717.842	4,757								(3,370)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/11/2020	09/11/2020	Expiration	133	227,981	1718.629	5,152								(3,650)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2019	09/11/2020	09/11/2020	Expiration	127	218,791	1719.532	4,945								(3,502)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/11/2020	09/11/2020	Expiration	18	51,546	2874.57	1,210								(857)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2019	09/11/2020	09/11/2020	Expiration	43	125,111	2877.6	3,259								(2,308)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/11/2020	09/11/2020	Expiration	776	2,327,766	3000.93	124,137		217,962						(87,930)	217,962			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/11/2020	09/11/2020	Expiration	721	2,168,848	3007.39	97,182		168,327						(68,838)	168,327			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2019	09/11/2020	09/11/2020	Expiration	277	834,115	3009.57	45,619		78,681						(32,313)	78,681			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/14/2020	09/14/2020	Expiration	56	160,441	2876.32	4,175								(2,957)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/14/2020	09/14/2020	Expiration	335	1,007,424	3007.39	53,168		101,540						(37,661)	101,540			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/15/2020	09/15/2020	Expiration	206	619,207	3007.39	26,768		51,682						(18,961)	51,682			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2019	09/16/2020	09/16/2020	Expiration	23	67,200	2868.72	1,452								(1,028)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2019	09/16/2020	09/16/2020	Expiration	276	826,592	2997.96	39,318		75,630						(27,850)	75,630			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/17/2020	09/17/2020	Expiration	64	110,177	1716.425	2,456								(1,740)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/17/2020	09/17/2020	Expiration	35	100,561	2873.15	2,592								(1,836)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/17/2020	09/17/2020	Expiration	538	1,616,051	3005.7	86,258		152,729						(61,099)	152,729			
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/18/2020	09/18/2020	Expiration	251	24,600	98	208								(147)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/18/2020	09/18/2020	Expiration	137	235,627	1713.787	5,372								(6,400)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/23/2019	09/18/2020	09/18/2020	Expiration	129	221,075	1715.875	5,041								(3,570)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/18/2020	09/18/2020	Expiration	229	392,934	1716.605	8,880								(6,290)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/18/2020	09/18/2020	Expiration	18	50,768	2869.17	1,290								(913)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/23/2019	09/18/2020	09/18/2020	Expiration	19	54,984	2872.5	1,479								(1,048)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/18/2020	09/18/2020	Expiration	31	89,721	2873.49	2,301								(1,630)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/18/2020	09/18/2020	Expiration	502	1,501,400	2992.07	77,599		128,895						(54,966)	128,895			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/18/2020	09/18/2020	Expiration	954	2,869,587	3006.73	173,291		269,053						(122,748)	269,053			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/23/2019	09/18/2020	09/18/2020	Expiration	688	2,068,977	3006.79	112,158		181,545						(79,446)	181,545			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/21/2020	09/21/2020	Expiration	47	135,060	2869.17	3,633								(2,573)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/21/2020	09/21/2020	Expiration	505	1,510,504	2992.07	81,550		121,634						(57,764)	121,634			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/22/2020	09/22/2020	Expiration	409	1,223,553	2992.07	64,485		105,577						(45,677)	105,577			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/23/2020	09/23/2020	Expiration	41	70,289	1713.966	1,603								(1,135)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/23/2020	09/23/2020	Expiration	235	702,190	2991.78	31,528		43,666						(22,332)	43,666			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/24/2020	09/24/2020	Expiration	67	113,850	1710.495	2,596								(1,839)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/24/2020	09/24/2020	Expiration	35	101,086	2864.72	2,583								(1,830)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/24/2020	09/24/2020	Expiration	639	1,896,205	2966.6	108,632		155,025						(76,948)	155,025			
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	09/25/2020	Expiration	124	12,200	98	110								(78)				
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	09/25/2020	Expiration	54	5,400	100	102		216						(72)	216			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/25/2020	09/25/2020	Expiration	360	616,857	1713.802	14,064								(9,962)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2019	09/25/2020	09/25/2020	Expiration	549	941,747	1714.05	21,057								(14,916)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	09/25/2020	09/25/2020	Expiration	311	532,836	1714.255	12,149								(8,605)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/25/2020	09/25/2020	Expiration	98	280,187	2870.39	7,217								(5,112)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2019	09/25/2020	09/25/2020	Expiration	11	31,300	2871.07	808								(572)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	09/25/2020	09/25/2020	Expiration	78	224,187	2871.55	5,741								(4,067)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	09/25/2020	09/25/2020	Expiration	861	2,550,766	2961.79	139,564		234,108						(98,858)	234,108			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2019	09/25/2020	09/25/2020	Expiration	856	2,547,776	2977.62	136,457		220,487						(96,657)	220,487			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/25/2020	09/25/2020	Expiration	715	2,135,084	2984.87	111,377		177,692						(78,892)	177,692			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	09/27/2020	09/27/2020	Expiration	3	8,400	2961.79	221								(156)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	09/28/2020	09/28/2020	Expiration	129	371,416	2871.55	8,921								(6,319)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	09/28/2020	09/28/2020	Expiration	447	1,323,195	2961.79	72,142		136,561						(51,101)	136,561			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	09/29/2020	09/29/2020	Expiration	18	52,616	2871.55	1,374								(973)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	09/29/2020	09/29/2020	Expiration	528	1,564,069	2961.79	71,769		130,070						(50,836)	130,070			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	09/30/2020	09/30/2020	Expiration	390	669,750	1717.112	15,270								(10,816)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	09/30/2020	09/30/2020	Expiration	7	19,086	2876.9	508								(360)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	09/30/2020	09/30/2020	Expiration	329	979,949	2976.74	41,128		76,038						(29,132)	76,038			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2019	10/01/2020	10/01/2020	Expiration	155	265,414	1707.946	6,051								(4,791)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2019	10/01/2020	10/01/2020	Expiration	67	191,325	2861.81	5,214								(4,128)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2019	10/01/2020	10/01/2020	Expiration	651	1,914,943	2940.25	107,352		228,106						(84,987)	228,106			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/02/2020	10/02/2020	Expiration	257	435,128	1695.382	9,964								(7,889)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/02/2020	10/02/2020	Expiration	159	450,399	2840.91	10,753		336						(8,513)	336			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/07/2019	10/02/2020	10/02/2020	Expiration	42	120,815	2847.1	2,927								(2,317)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/02/2020	10/02/2020	Expiration	43	123,338	2861.83	3,140								(2,486)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/02/2020	10/02/2020	Expiration	952	2,747,703	2887.61	164,685		358,830						(130,376)	358,830			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/07/2019	10/02/2020	10/02/2020	Expiration	741	2,157,587	2910.63	123,369		254,754						(97,667)	254,754			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/02/2020	10/02/2020	Expiration	553	1,633,054	2952.01	98,346		189,890						(77,857)	189,890			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/04/2020	10/04/2020	Expiration	6	17,558	2952.01	400								(317)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/05/2020	10/05/2020	Expiration	105	179,250	1707.474	4,087								(3,235)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/05/2020	10/05/2020	Expiration	38	109,527	2861.83	2,727								(2,159)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/05/2020	10/05/2020	Expiration	415	1,226,048	2952.01	61,157		129,308						(48,416)	129,308			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/06/2020	10/06/2020	Expiration	348	1,027,981	2952.01	49,693		96,173						(39,340)	96,173			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/07/2020	10/07/2020	Expiration	45	129,561	2855.69	3,135								(2,482)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/07/2020	10/07/2020	Expiration	218	639,838	2938.79	31,185		69,436						(24,688)	69,436			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2019	10/08/2020	10/08/2020	Expiration	115	195,199	1693.963	4,470		1,077						(3,539)	1,077			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2019	10/08/2020	10/08/2020	Expiration	4	12,590	2840.06	363		191						(287)	191			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2019	10/08/2020	10/08/2020	Expiration	603	1,744,636	2893.06	102,700		274,575						(81,304)	274,575			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	10/09/2020	Expiration	30	51,425	1698.767	1,157		180						(916)	180			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/09/2020	10/09/2020	Expiration	287	489,283	1703.64	10,960		308						(8,677)	308			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/09/2020	10/09/2020	Expiration	46	79,000	1711.267	1,785								(1,413)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	10/09/2020	Expiration	22	61,882	2848.3	1,559		499						(1,235)	499			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/09/2020	10/09/2020	Expiration	96	275,498	2856.8	6,193		442						(4,903)	442			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2019	10/09/2020	10/09/2020	Expiration	51	145,047	2869.74	3,349								(2,651)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	10/09/2020	Expiration	794	2,318,688	2919.4	110,251		270,299						(87,282)	270,299			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/09/2020	10/09/2020	Expiration	763	2,242,042	2938.13	135,693		350,212						(107,424)	350,212			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/09/2020	10/09/2020	Expiration	566	1,679,923	2970.27	94,541		232,695						(74,845)	232,695			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/12/2020	10/12/2020	Expiration	115	330,758	2869.74	8,123		81						(6,431)	81			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/12/2020	10/12/2020	Expiration	501	1,488,354	2970.27	79,700		211,324						(63,096)	211,324			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/13/2020	10/13/2020	Expiration	32	91,283	2869.74	2,364								(1,872)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/13/2020	10/13/2020	Expiration	357	1,061,428	2970.27	56,471		143,861						(44,706)	143,861			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2019	10/14/2020	10/14/2020	Expiration	53	90,618	1708.957	2,030								(1,607)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2019	10/14/2020	10/14/2020	Expiration	22	62,028	2866.26	1,594		48						(1,262)	48			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2019	10/14/2020	10/14/2020	Expiration	433	1,284,744	2966.15	66,700		164,772						(52,804)	164,772			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/15/2020	10/15/2020	Expiration	69	118,901	1712.384	2,640								(2,090)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/15/2020	10/15/2020	Expiration	12	35,101	2872.18	829								(657)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/15/2020	10/15/2020	Expiration	450	1,348,964	2995.68	68,354		165,105						(54,114)	165,105			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/16/2020	10/16/2020	Expiration	431	737,921	1711.954	16,529								(13,086)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2019	10/16/2020	10/16/2020	Expiration	121	207,325	1715.847	4,644								(3,677)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/16/2020	10/16/2020	Expiration	215	368,514	1716.984	8,255								(6,535)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/16/2020	10/16/2020	Expiration	39	112,103	2871.61	2,835								(2,245)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2019	10/16/2020	10/16/2020	Expiration	107	307,318	2878.31	6,875								(5,443)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/16/2020	10/16/2020	Expiration	126	362,326	2880.65	9,150								(7,244)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/16/2020	10/16/2020	Expiration	655	1,956,202	2986.2	104,088		257,406						(82,403)	257,406			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/16/2020	10/16/2020	Expiration	1,237	3,698,743	2989.69	208,631		523,004						(165,167)	523,004			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2019	10/16/2020	10/16/2020	Expiration	832	2,494,840	2997.95	119,697		284,410						(94,760)	284,410			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/19/2020	10/19/2020	Expiration	95	272,696	2880.65	6,456								(5,111)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/19/2020	10/19/2020	Expiration	422	1,259,808	2986.2	70,537		156,767						(55,842)	156,767			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/20/2020	10/20/2020	Expiration	17	48,056	2880.65	1,235								(978)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/20/2020	10/20/2020	Expiration	390	1,164,442	2986.2	60,925		137,194						(48,232)	137,194			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/21/2020	10/21/2020	Expiration	34	58,203	1718.769	1,327								(1,051)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/21/2020	10/21/2020	Expiration	5	13,551	2884.22	215								(171)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/21/2020	10/21/2020	Expiration	248	746,829	3006.72	34,301		71,793						(27,155)	71,793			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/22/2020	10/22/2020	Expiration	60	102,810	1717.657	2,293								(1,815)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/22/2020	10/22/2020	Expiration	40	115,684	2882.65	2,517								(1,993)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/22/2020	10/22/2020	Expiration	431	1,290,382	2995.99	60,420		133,549						(47,833)	133,549			
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/23/2020	10/23/2020	Expiration	49	4,800	98	44								(34)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2019	10/23/2020	10/23/2020	Expiration	53	91,274	1718.296	2,090								(1,655)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	10/23/2020	Expiration	270	464,094	1718.878	10,442								(8,267)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/23/2020	10/23/2020	Expiration	17	29,872	1719.128	681								(539)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2019	10/23/2020	10/23/2020	Expiration	36	102,531	2884.02	2,576								(2,039)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	10/23/2020	Expiration	193	556,065	2884.86	10,333								(8,180)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/23/2020	10/23/2020	Expiration	47	134,361	2885.61	3,543								(2,805)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	10/23/2020	Expiration	745	2,238,521	3004.52	111,519		250,430						(88,286)	250,430			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2019	10/23/2020	10/23/2020	Expiration	592	1,782,352	3010.29	90,005		200,733						(71,254)	200,733			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/23/2020	10/23/2020	Expiration	508	1,535,967	3022.55	73,744		161,080						(58,381)	161,080			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/26/2020	10/26/2020	Expiration	55	158,395	2885.61	3,985								(3,155)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/26/2020	10/26/2020	Expiration	643	1,944,348	3022.55	109,129		212,512						(86,394)	212,512			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/27/2020	10/27/2020	Expiration	417	1,259,144	3022.55	65,805		124,118						(52,095)	124,118			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2019	10/28/2020	10/28/2020	Expiration	78	133,994	1720.818	3,055								(2,419)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2019	10/28/2020	10/28/2020	Expiration	120	363,962	3039.42	15,466		21,701						(12,244)	21,701			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/29/2020	10/29/2020	Expiration	160	275,093	1724.535	6,272								(4,965)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/29/2020	10/29/2020	Expiration	27	77,964	2895.36	1,921								(1,521)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/29/2020	10/29/2020	Expiration	381	1,156,272	3036.89	59,628		87,412						(47,205)	87,412			
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/30/2020	10/30/2020	Expiration	67	6,600	98	58								(46)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	10/30/2020	Expiration	229	395,532	1726.445	9,018								(7,139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	10/30/2020	10/30/2020	Expiration	24	42,167	1728.277	961								(841)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/04/2019	10/30/2020	10/30/2020	Expiration	62	179,633	2891.87	4,269								(3,379)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	10/30/2020	Expiration	51	148,907	2898.79	3,782								(2,994)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	10/30/2020	10/30/2020	Expiration	65	188,847	2902.38	4,664								(4,081)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/04/2019	10/30/2020	10/30/2020	Expiration	666	2,024,452	3037.56	107,470		138,354						(85,081)	138,354			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	10/30/2020	Expiration	677	2,063,417	3046.77	110,460		137,018						(87,448)	137,018			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	10/30/2020	10/30/2020	Expiration	841	2,577,820	3066.91	111,621		141,289						(97,668)	141,289			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	11/02/2020	11/02/2020	Expiration	32	55,374	1728.277	1,263								(1,105)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	11/02/2020	11/02/2020	Expiration	493	1,510,802	3066.91	81,473		108,305						(71,289)	108,305			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	11/03/2020	11/03/2020	Expiration	86	250,449	2902.38	6,188								(5,414)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	11/03/2020	11/03/2020	Expiration	420	1,288,442	3066.91	55,403		91,896						(48,478)	91,896			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/04/2020	11/04/2020	Expiration	16	28,500	1730.734	650								(569)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/04/2020	11/04/2020	Expiration	23	67,674	2907.09	1,705								(1,492)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/04/2020	11/04/2020	Expiration	149	457,552	3078.27	21,951		40,236						(19,207)	40,236			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/05/2020	11/05/2020	Expiration	49	84,312	1731.778	1,922								(1,682)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/05/2020	11/05/2020	Expiration	30	88,508	2908.88	2,337								(2,045)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/05/2020	11/05/2020	Expiration	320	983,707	3074.62	45,254		95,436						(39,597)	95,436			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/06/2020	11/06/2020	Expiration	182	315,988	1733.676	7,205								(6,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/12/2019	11/06/2020	11/06/2020	Expiration	22	38,242	1734.697	872								(763)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/06/2020	11/06/2020	Expiration	18	30,890	1735.737	700								(612)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/06/2020	11/06/2020	Expiration	35	102,841	2912.34	2,551								(2,232)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/12/2019	11/06/2020	11/06/2020	Expiration	63	182,224	2914.15	4,160								(3,640)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/06/2020	11/06/2020	Expiration	10	27,955	2916.08	728								(637)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/06/2020	11/06/2020	Expiration	709	2,180,605	3076.78	119,797		256,641						(104,823)	256,641			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/12/2019	11/06/2020	11/06/2020	Expiration	613	1,891,182	3085.18	89,895		182,569						(78,658)	182,569			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/06/2020	11/06/2020	Expiration	425	1,315,434	3093.08	78,218		160,158						(68,441)	160,158			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/09/2020	11/09/2020	Expiration	71	122,910	1735.737	2,784								(2,436)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/09/2020	11/09/2020	Expiration	37	107,449	2916.08	2,720								(2,380)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/09/2020	11/09/2020	Expiration	439	1,358,066	3093.08	71,166		155,198						(62,270)	155,198			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/10/2020	11/10/2020	Expiration	39	112,790	2916.08	2,803								(2,452)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/10/2020	11/10/2020	Expiration	369	1,142,893	3093.08	54,539		115,707						(47,722)	115,707			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/11/2020	11/11/2020	Expiration	11	32,764	2914.81	894								(783)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/11/2020	11/11/2020	Expiration	315	971,957	3087.01	35,508		74,581						(31,070)	74,581			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2019	11/12/2020	11/12/2020	Expiration	129	223,072	1734.836	5,086								(4,450)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2019	11/12/2020	11/12/2020	Expiration	258	796,364	3091.84	43,632		94,792						(38,178)	94,792			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	11/13/2020	Expiration	22	38,427	1735.817	861								(753)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2019	11/13/2020	11/13/2020	Expiration	29	50,879	1736.295	1,170								(1,024)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/13/2020	11/13/2020	Expiration	125	217,436	1740.242	4,936								(4,319)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	11/13/2020	Expiration	33	96,953	2917	2,311								(2,022)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2019	11/13/2020	11/13/2020	Expiration	35	101,080	2917.97	2,497								(2,185)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/13/2020	11/13/2020	Expiration	67	196,277	2924.81	4,900								(4,288)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	11/13/2020	Expiration	632	1,956,495	3094.04	86,056		192,146						(75,299)	192,146			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2019	11/13/2020	11/13/2020	Expiration	583	1,806,345	3096.63	96,677		226,897						(84,592)	226,897			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/13/2020	11/13/2020	Expiration	679	2,119,630	3120.46	108,543		241,584						(94,975)	241,584			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/16/2020	11/16/2020	Expiration	393	1,225,674	3120.46	70,266		174,292						(61,483)	174,292			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/17/2020	11/17/2020	Expiration	26	76,420	2924.81	1,995								(1,745)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/17/2020	11/17/2020	Expiration	363	1,131,575	3120.46	56,534		130,122						(49,467)	130,122			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2019	11/18/2020	11/18/2020	Expiration	23	66,500	2922.46	1,776								(1,554)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2019	11/18/2020	11/18/2020	Expiration	231	720,390	3122.03	31,982		67,502						(27,984)	67,502			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/19/2020	11/19/2020	Expiration	148	256,596	1736.626	5,799								(5,074)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/19/2020	11/19/2020	Expiration	6	17,901	2919.46	256								(224)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/19/2020	11/19/2020	Expiration	361	1,127,090	3120.18	54,137		119,628						(47,370)	119,628			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2019	11/20/2020	11/20/2020	Expiration	16	28,559	1733.697	651								(570)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/20/2020	11/20/2020	Expiration	376	652,439	1735.833	15,006								(13,130)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2019	11/20/2020	11/20/2020	Expiration	9	26,276	2914.87	654								(572)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/20/2020	11/20/2020	Expiration	42	121,221	2918.32	2,956								(2,587)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/26/2019	11/20/2020	11/20/2020	Expiration	33	95,730	2919.09	2,442								(2,136)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2019	11/20/2020	11/20/2020	Expiration	795	2,467,906	3103.54	121,828		260,592						(106,600)	260,592			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/20/2020	11/20/2020	Expiration	1,002	3,115,805	3108.46	152,646		325,509						(133,565)	325,509			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/26/2019	11/20/2020	11/20/2020	Expiration	363	1,130,023	3110.29	55,874		118,705						(48,890)	118,705			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2019	11/21/2020	11/21/2020	Expiration	9	27,605	3103.54	654								(572)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/26/2019	11/23/2020	11/23/2020	Expiration	148	256,377	1736.153	5,794								(5,070)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/26/2019	11/23/2020	11/23/2020	Expiration	4	12,594	2919.09	365								(320)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/26/2019	11/23/2020	11/23/2020	Expiration	332	1,033,976	3110.29	50,754		110,712						(44,410)	110,712			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/26/2019	11/24/2020	11/24/2020	Expiration	492	1,530,740	3110.29	78,688		191,073						(68,852)	191,073			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2019	11/25/2020	11/25/2020	Expiration	83	144,265	1739.748	3,289								(2,878)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/25/2020	11/25/2020	Expiration	6	10,754	1743.65	246								(215)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2019	11/25/2020	11/25/2020	Expiration	240	750,633	3133.64	29,972		64,681						(26,225)	64,681			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/25/2020	11/25/2020	Expiration	282	885,197	3140.52	44,481		104,725						(38,921)	104,725			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/02/2019	11/27/2020	11/27/2020	Expiration	73	127,089	1746.619	2,898								(2,535)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/02/2019	11/27/2020	11/27/2020	Expiration	21	62,926	2937.57	1,560								(1,365)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	11/27/2020	11/27/2020	Expiration	380	1,194,304	3140.98	65,412		158,384						(57,235)	158,384			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/02/2019	11/27/2020	11/27/2020	Expiration	939	2,961,494	3153.63	160,342		380,685						(140,299)	380,685			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	11/30/2020	11/30/2020	Expiration	200	347,982	1742.905	8,004								(7,003)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	11/30/2020	11/30/2020	Expiration	77	225,571	2931.64	5,669								(4,961)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	11/30/2020	11/30/2020	Expiration	634	1,990,710	3140.98	102,907		236,932						(90,044)	236,932			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	12/01/2020	12/01/2020	Expiration	29	84,497	2931.64	2,152								(1,883)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	12/01/2020	12/01/2020	Expiration	719	2,256,839	3140.98	103,899		244,999						(90,911)	244,999			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2019	12/02/2020	12/02/2020	Expiration	94	163,800	1736.243	3,735								(3,579)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2019	12/02/2020	12/02/2020	Expiration	15	42,981	2921.01	1,162								(1,113)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2019	12/02/2020	12/02/2020	Expiration	195	607,671	3113.87	26,366		62,598						(25,267)	62,598			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2019	12/03/2020	12/03/2020	Expiration	36	62,932	1730.884	1,441								(1,381)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2019	12/03/2020	12/03/2020	Expiration	7	21,734	2912.2	552								(529)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2019	12/03/2020	12/03/2020	Expiration	476	1,472,231	3093.2	79,377		205,191						(76,070)	205,191			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/04/2020	12/04/2020	Expiration	99	172,746	1736.72	3,973								(3,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/07/2019	12/04/2020	12/04/2020	Expiration	46	79,879	1739.088	1,853								(1,776)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/04/2020	12/04/2020	Expiration	4	10,304	2922.25	272								(261)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/07/2019	12/04/2020	12/04/2020	Expiration	22	64,337	2926.43	1,692								(1,622)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/04/2020	12/04/2020	Expiration	52	154,094	2937.82	3,520								(3,373)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/04/2020	12/04/2020	Expiration	624	1,942,784	3112.76	97,412		258,989						(93,353)	258,989			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/07/2019	12/04/2020	12/04/2020	Expiration	360	1,120,833	3117.43	59,484		160,561						(57,005)	160,561			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/04/2020	12/04/2020	Expiration	860	2,707,005	3145.91	147,615		390,119						(141,465)	390,119			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/06/2020	12/06/2020	Expiration	3	10,963	3145.91	261								(250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/07/2020	12/07/2020	Expiration	198	346,492	1745.743	7,935								(7,604)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/07/2020	12/07/2020	Expiration	46	134,714	2937.82	3,489								(3,344)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/07/2020	12/07/2020	Expiration	429	1,348,590	3145.91	68,675		174,045						(65,813)	174,045			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/08/2020	12/08/2020	Expiration	18	52,091	2937.82	1,465								(1,404)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/08/2020	12/08/2020	Expiration	330	1,038,174	3145.91	51,921		132,640						(49,758)	132,640			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2019	12/09/2020	12/09/2020	Expiration	19	33,756	1744.504	760								(728)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2019	12/09/2020	12/09/2020	Expiration	192	603,051	3135.96	27,548		65,565						(26,400)	65,565			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2019	12/10/2020	12/10/2020	Expiration	84	146,233	1740.576	3,334								(3,195)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2019	12/10/2020	12/10/2020	Expiration	25	72,265	2929.78	1,915								(1,835)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2019	12/10/2020	12/10/2020	Expiration	237	742,718	3132.52	41,810		104,998						(40,068)	104,998			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/11/2020	12/11/2020	Expiration	34	60,000	1743.64	1,368								(1,311)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/11/2020	12/11/2020	Expiration	311	543,307	1748.551	12,387								(11,871)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2019	12/11/2020	12/11/2020	Expiration	274	479,681	1751.851	10,937								(10,481)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/11/2020	12/11/2020	Expiration	15	43,540	2935.11	1,071								(1,026)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/11/2020	12/11/2020	Expiration	56	164,504	2943.67	4,194								(4,019)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2019	12/11/2020	12/11/2020	Expiration	54	157,866	2949.1	3,647								(3,495)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/11/2020	12/11/2020	Expiration	616	1,935,123	3141.63	100,707		244,033						(96,510)	244,033			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2019	12/11/2020	12/11/2020	Expiration	504	1,597,853	3168.57	91,538		219,114						(87,724)	219,114			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/11/2020	12/11/2020	Expiration	449	1,421,424	3168.8	80,068		195,505						(76,732)	195,505			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/14/2020	12/14/2020	Expiration	113	197,511	1748.551	4,543								(4,353)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/14/2020	12/14/2020	Expiration	53	157,222	2943.67	3,991								(3,825)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/14/2020	12/14/2020	Expiration	349	1,104,587	3168.8	56,109		129,763						(53,771)	129,763			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/15/2020	12/15/2020	Expiration	321	1,016,556	3168.8	48,070		116,370						(46,067)	116,370			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/16/2020	12/16/2020	Expiration	227	398,577	1752.148	9,127								(8,747)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/16/2020	12/16/2020	Expiration	7	20,495	2950.2	510								(489)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/16/2020	12/16/2020	Expiration	159	508,782	3191.45	22,127		50,644						(21,205)	50,644			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/19/2019	12/17/2020	12/17/2020	Expiration	27	47,765	1751.727	1,106								(1,060)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/19/2019	12/17/2020	12/17/2020	Expiration	46	134,585	2949.67	3,553								(3,405)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/19/2019	12/17/2020	12/17/2020	Expiration	423	1,351,836	3192.52	68,411		173,998						(65,560)	173,998			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	12/18/2020	Expiration	204	356,227	1749.316	8,158								(7,818)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2019	12/18/2020	12/18/2020	Expiration	241	422,905	1752.489	9,642								(9,240)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/18/2020	12/18/2020	Expiration	270	473,882	1757.877	10,852								(10,400)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	12/18/2020	Expiration	43	126,515	2945.75	3,327								(3,189)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2019	12/18/2020	12/18/2020	Expiration	32	94,151	2951.22	2,363								(2,264)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/18/2020	12/18/2020	Expiration	82	243,946	2960.33	6,028								(5,777)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	12/18/2020	Expiration	699	2,229,086	3191.14	100,535		242,530						(96,346)	242,530			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2019	12/18/2020	12/18/2020	Expiration	718	2,302,658	3205.37	115,470		281,138						(110,659)	281,138			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/18/2020	12/18/2020	Expiration	565	1,821,569	3221.22	95,480		227,474						(91,502)	227,474			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/21/2020	12/21/2020	Expiration	21	60,728	2960.33	1,603								(1,536)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/21/2020	12/21/2020	Expiration	658	2,120,184	3221.22	122,252		288,433						(117,158)	288,433			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/22/2020	12/22/2020	Expiration	23	69,324	2960.33	1,844								(1,767)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/22/2020	12/22/2020	Expiration	611	1,968,864	3221.22	94,207		207,146						(90,282)	207,146			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2019	12/23/2020	12/23/2020	Expiration	111	195,551	1758.114	4,459								(4,273)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2019	12/23/2020	12/23/2020	Expiration	24	69,741	2961.22	1,611								(1,544)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2019	12/23/2020	12/23/2020	Expiration	284	916,902	3224.01	40,408		87,607						(38,724)	87,607			
UST 1.75% 11/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/24/2020	12/24/2020	Expiration	122	12,000	98	108								(103)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/24/2020	12/24/2020	Expiration	277	486,655	1757.124	11,193								(10,727)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2019	12/24/2020	12/24/2020	Expiration	195	343,867	1759.163	7,909								(7,579)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2019	12/24/2020	12/24/2020	Expiration	78	137,108	1760.835	3,153								(3,022)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/24/2020	12/24/2020	Expiration	20	60,449	2959.65	1,644								(1,576)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2019	12/24/2020	12/24/2020	Expiration	156	463,111	2966.36	10,929								(10,474)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/24/2020	12/24/2020	Expiration	401	1,293,420	3223.38	65,675		153,009						(62,939)	153,009			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2019	12/24/2020	12/24/2020	Expiration	436	1,411,847	3239.91	79,141		181,686						(75,843)	181,686			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2019	12/24/2020	12/24/2020	Expiration	698	2,261,972	3240.02	121,877		281,550						(116,799)	281,550			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2019	12/28/2020	12/28/2020	Expiration	188	557,670	2966.36	13,797								(13,222)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2019	12/28/2020	12/28/2020	Expiration	777	2,518,399	3240.02	136,369		333,346						(130,687)	333,346			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2019	12/29/2020	12/29/2020	Expiration	304	986,296	3240.02	49,376		115,657						(47,318)	115,657			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/02/2020	12/30/2020	12/30/2020	Expiration	186	326,325	1756.966	7,505								(7,193)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/02/2020	12/30/2020	12/30/2020	Expiration	6	17,327	2960.51	480								(460)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/02/2020	12/30/2020	12/30/2020	Expiration	478	1,538,986	3221.29	69,052		159,625						(66,175)	159,625			
UST 1.75% 11/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2020	12/31/2020	12/31/2020	Expiration	82	8,000	98	67								(67)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/07/2020	12/31/2020	12/31/2020	Expiration	28	49,531	1752.896	1,139								(1,139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2020	12/31/2020	12/31/2020	Expiration	35	61,646	1758.862	1,418								(1,359)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/06/2020	12/31/2020	12/31/2020	Expiration	177	310,948	1759.44	7,152								(7,152)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2020	12/31/2020	12/31/2020	Expiration	10	30,118	2964.14	807								(774)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2020	12/31/2020	12/31/2020	Expiration	432	1,396,984	3230.78	72,458		177,170						(69,439)	177,170			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/07/2020	12/31/2020	12/31/2020	Expiration	768	2,483,824	3234.85	138,354		355,815						(138,354)	355,815			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/06/2020	12/31/2020	12/31/2020	Expiration	661	2,154,618	3257.85	105,628		251,913						(105,625)	251,913			
0209999999. Subtotal - Purchased Options - Hedging Other - Other												36,849,963		54,947,493			XXX			(17,718,464)	54,947,493			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												36,849,963		54,947,493			XXX			(17,718,464)	54,947,493			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other												36,849,963		54,947,493			XXX			(17,718,464)	54,947,493			XXX
0499999999. Total Purchased Options												36,849,963		54,947,493			XXX			(17,718,464)	54,947,493			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps																	XXX							XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												36,849,963		54,947,493			XXX			(17,718,464)	54,947,493			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												36,849,963		54,947,493			XXX			(17,718,464)	54,947,493			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								
AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY 85LNZLR1WR9SYRVFCH09	Y	N		20,948,392		20,948,392	109,203,071		109,203,071		
0299999999. Total NAIC 1 Designation				20,948,392		20,948,392	109,203,071		109,203,071		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals				20,948,392		20,948,392	109,203,071		109,203,071		
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				20,948,392							

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
CITIBANK	NEW YORK, NY					2,298,157	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					7,731,731	XXX
STATE STREET BANK	BOSTON, MA					14,105,819	XXX
WEST BANK	WEST DES MOINES, IA					(4,307,467)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			19,828,240	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			19,828,240	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			19,828,240	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(6,733,130)	4. April	(1,354,793)	7. July	2,594,446	10. October	(97,826)
2. February	(8,007,188)	5. May	(821,820)	8. August	1,781,805	11. November	18,816,857
3. March	(881,769)	6. June	7,196,811	9. September	23,188,542	12. December	19,828,240

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US TREASURY BILL T-BILL 01/07/2021		12/29/2020	0.065	01/07/2021	999,989,167		
	US TREASURY BILL T-BILL 01/14/2021		12/29/2020	0.070	01/14/2021	124,996,840		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,124,986,007		
0599999. Total - U.S. Government Bonds						1,124,986,007		
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						1,124,986,007		
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						1,124,986,007		
09248U-70-0	Blackrock Provident T-Fund Money Market		12/31/2020			30,000,000		12,689
38141W-25-7	Goldman Sachs Goldman Sachs SQ Govt Service		09/30/2020			46,502		32
857492-70-6	STATE STREET INST US GOVT FUND		12/04/2020			114,860,000		191,378
8699999. Subtotal - All Other Money Market Mutual Funds						144,906,502		204,099
8899999 - Total Cash Equivalents						1,269,892,509		204,099

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 1,124,986,007 1B ..$ 1C ..$ 1D ..$ 1E ..$ 1F ..$ 1G ..$
2A ..$ 2B ..$ 2C ..$
3A ..$ 3B ..$ 3C ..$
4A ..$ 4B ..$ 4C ..$
5A ..$ 5B ..$ 5C ..$
6 ....$

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Statutory Requirement			107,680	119,694
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Statutory Requirement			35,000	35,027
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	O	Statutory Requirement	2,901,642,699	3,024,520,241		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Statutory Requirement			97,891	108,813
23. Michigan MI	B	Statutory Requirement			293,673	326,438
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Statutory Requirement			201,195	216,031
30. New Hampshire NH	B	Statutory Requirement			513,601	525,783
31. New Jersey NJ						
32. New Mexico NM	B	Statutory Requirement			203,519	222,229
33. New York NY						
34. North Carolina NC	B	Statutory Requirement			603,586	648,094
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Statutory Requirement			122,364	136,016
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Statutory Requirement			571,952	573,187
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,901,642,699	3,024,520,241	2,750,461	2,911,312
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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ANNUAL STATEMENT BLANK (Continued)