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

ANNUAL STATEMENT

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

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

OTHER

John Michael Matovina

DIRECTORS OR TRUSTEES

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

State of Iowa
County of Polk SS:

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

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

Subscribed and sworn to before me this 20th day of February 2020

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

Kirsten S Habgood

September 26, 2022

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	1,470,052,625		1,470,052,625	1,049,021,173
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks				
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	154,575,912		154,575,912	44,789,170
	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 ($ 2,147,164 , Schedule E - Part 1), cash equivalents ($ 21,851,170 , Schedule E - Part 2) and short-term investments ($ 2,000,000 , Schedule DA)	25,998,334		25,998,334	31,586,242
6.	Contract loans (including $ premium notes)				
7.	Derivatives (Schedule DB)	17,466,131		17,466,131	12,635,953
8.	Other invested assets (Schedule BA)	1,080,923		1,080,923	1,082,719
9.	Receivables for securities	1,685,969		1,685,969	38
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)	1,670,859,894		1,670,859,894	1,139,115,295
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	13,334,538		13,334,538	9,304,536
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	358,207	358,207		
	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	581,861		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	6,499,888	1,411,742	5,088,146	2,954,778
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	48,827	48,827		
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	303,475	301,855	1,620	
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,691,986,690	2,120,631	1,689,866,059	1,151,374,609
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	1,691,986,690	2,120,631	1,689,866,059	1,151,374,609
	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	303,475	301,855	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)	303,475	301,855	1,620	

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 1,450,900,191 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	1,450,900,191	939,940,065
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)	382,989	36,118
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	7,697,779	5,574,895
	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)	1,540,192	
10.	Commissions to agents due or accrued-life and annuity contracts $ 372,334 accident and health $ and deposit-type contract funds $	372,334	868,866
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	309,605	294,507
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)	50,750	31,624
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	7,379,743	5,509,085
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	41,473	62,404
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	3,238,656	6,067,436
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)	6,843,829	4,455,538
	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	240,350	436,169
	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	2,432,161	2,459,025
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	504,208	3,050,139
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,481,934,261	968,785,871
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	1,481,934,261	968,785,871
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)	178,665,010	168,604,031
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	26,766,788	11,484,707
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)	205,431,798	180,088,738
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	207,931,798	182,588,738
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,689,866,059	1,151,374,609
	DETAILS OF WRITE-INS		
2501.	AMOUNT DUE REINSURERS	504,208	3,050,139
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)	504,208	3,050,139
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)	548,181,154	342,525,455
2.	Considerations for supplementary contracts with life contingencies	252,739	279,160
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	53,296,036	43,618,409
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	14,062	(46,060)
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)	20,888,719	26,281,525
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)	622,632,710	412,658,489
10.	Death benefits		
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	6,225,965	5,844,950
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	27,197,596	17,312,324
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	2,725	43
18.	Payments on supplementary contracts with life contingencies	41,922	5,711
19.	Increase in aggregate reserves for life and accident and health contracts	510,960,126	323,609,343
20.	Totals (Lines 10 to 19)	544,428,334	346,772,371
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	45,444,499	42,490,108
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	76,845	79,268
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	7,736,184	6,297,751
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	1,616,472	1,014,635
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)	599,302,334	396,654,133
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	23,330,375	16,004,356
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)	23,330,375	16,004,356
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,996,963	5,560,771
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)	16,333,412	10,443,585
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (43,570) (excluding taxes of $ 427,212 transferred to the IMR)	(163,907)	(180,622)
35.	Net income (Line 33 plus Line 34)	16,169,505	10,262,963
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	182,588,738	172,372,049
37.	Net income (Line 35)	16,169,505	10,262,963
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (71,400)	(268,600)	(86,900)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	2,133,842	2,189,148
41.	Change in nonadmitted assets	(364,375)	(793,398)
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	(2,388,291)	(1,416,121)
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	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	60,979	60,997
54.	Net change in capital and surplus for the year (Lines 37 through 53)	25,343,059	10,216,689
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	207,931,798	182,588,738
	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	60,979	60,997
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)	60,979	60,997

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	548,433,894	342,804,613
2.	Net investment income	81,021,275	56,792,192
3.	Miscellaneous income		
4.	Total (Lines 1 through 3)	629,455,169	399,596,805
5.	Benefit and loss related payments	31,342,599	17,588,089
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	34,316,196	22,892,807
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	5,509,947	6,136,958
10.	Total (Lines 5 through 9)	71,168,742	46,617,854
11.	Net cash from operations (Line 4 minus Line 10)	558,286,427	352,978,951
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	118,267,465	50,249,233
	12.2 Stocks		
	12.3 Mortgage loans	2,923,258	2,596,761
	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)	121,190,723	52,845,994
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	537,455,810	413,675,622
	13.2 Stocks		
	13.3 Mortgage loans	113,050,000	3,400,000
	13.4 Real estate		
	13.5 Other invested assets		
	13.6 Miscellaneous applications	36,599,750	23,439,355
	13.7 Total investments acquired (Lines 13.1 to 13.6)	687,105,560	440,514,977
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)	(565,914,837)	(387,668,983)
	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	10,000,000	
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	344,146	36,075
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(8,303,644)	702,355
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	2,040,502	738,430
	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)	(5,587,908)	(33,951,602)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	31,586,243	65,537,845
	19.2 End of year (Line 18 plus Line 19.1)	25,998,335	31,586,243

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

20.0001. STOCK BASED COMPENSATION	60,979	60,997

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	548,181,154			548,181,154					
2.	Considerations for supplementary contracts with life contingencies	252,739	XXX	XXX	252,739		XXX	XXX		XXX
3.	Net investment income	53,296,036			53,296,036					
4.	Amortization of Interest Maintenance Reserve (IMR)	14,062			14,062					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	20,888,719			20,888,719			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)	622,632,710			622,632,710					
10.	Death benefits						XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	6,225,965	XXX	XXX	6,225,965		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	27,197,596			27,197,596		XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	2,725			2,725			XXX		
18.	Payments on supplementary contracts with life contingencies	41,922			41,922		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	510,960,126			510,960,126			XXX		
20.	Totals (Lines 10 to 19)	544,428,334			544,428,334			XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	45,444,499			45,444,499					XXX
22.	Commissions and expense allowances on reinsurance assumed	76,845			76,845			XXX		
23.	General insurance expenses and fraternal expenses	7,736,184			7,736,184					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,616,472			1,616,472					
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)	599,302,334			599,302,334					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	23,330,376			23,330,376					
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)	23,330,376			23,330,376					
32.	Federal income taxes incurred (excluding tax on capital gains)	6,996,963			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)	16,333,413			16,333,413					
34.	Policies/certificates in force end of year	51,233			51,233			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 Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	548,181,154	331,212	547,849,942				
2.	Considerations for supplementary contracts with life contingencies	252,739	XXX	XXX	XXX	XXX	252,739	XXX
3.	Net investment income	53,296,036	5,935,415	47,327,180			19,387	14,054
4.	Amortization of Interest Maintenance Reserve (IMR)	14,062	1,725	12,328			5	4
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	20,888,719	12,485,441	8,402,734			544	
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)	622,632,710	18,753,793	603,592,184			272,675	14,058
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	6,225,965	1,156,313	5,069,652				
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	27,197,596	7,674,502	19,523,094				
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	2,725						2,725
18.	Payments on supplementary contracts with life contingencies	41,922					41,922	
19.	Increase in aggregate reserves for life and accident and health contracts	510,960,126	1,117,407	509,609,742			232,977	
20.	Totals (Lines 10 to 19)	544,428,334	9,948,222	534,202,488			274,899	2,725
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	45,444,499	10,149,566	35,294,933				
22.	Commissions and expense allowances on reinsurance assumed	76,845	76,845					
23.	General insurance expenses	7,736,184	1,722,944	6,008,386			2,814	2,040
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,616,472	198,304	1,417,154			588	426
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)	599,302,334	22,095,881	576,922,961			278,301	5,191
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	23,330,376	(3,342,088)	26,669,223			(5,626)	8,867
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)	23,330,376	(3,342,088)	26,669,223			(5,626)	8,867
32.	Federal income taxes incurred (excluding tax on capital gains)	6,996,963	(1,002,319)	7,998,310			(1,687)	2,659
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)	16,333,413	(2,339,769)	18,670,913			(3,939)	6,208
34.	Policies/certificates in force end of year	51,233	20,463	30,740			9	21
	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

N O N E

Analysis of Operations by Lines of Business - Accident and Health

N O N E

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

N O N E

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

N O N E

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	939,940,065	146,791,471	792,853,264			295,330	
2.	Tabular net premiums or considerations	548,433,893	331,212	547,849,942			252,739	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	45,172,665	7,475,311	37,681,076			16,278	
5.	Tabular less actual reserve released	(49,180,950)	(1,956,801)	(47,230,031)			5,882	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)		4,098,499	(4,098,499)				
8.	Totals (Lines 1 to 7)	1,484,365,673	156,739,692	1,327,055,752			570,229	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	24,656,291	6,066,141	18,590,150				
12.	Annuity, supplementary contract and disability payments involving life contingencies	8,809,192	2,764,673	6,002,597			41,922	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	33,465,483	8,830,814	24,592,747			41,922	
15.	Reserve December 31 of current year	1,450,900,190	147,908,878	1,302,463,005			528,307	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	1,425,603,915	124,272,494	1,301,331,421				
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		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year							
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) 80,909	79,308
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 52,620,113	56,424,084
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) 3,056,260	3,317,464
4.	Real estate	(d)	
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 1,283,910	1,250,339
7	Derivative instruments	(f) (4,888,684)	(4,888,684)
8.	Other invested assets	47,205	47,205
9.	Aggregate write-ins for investment income	(37)	(37)
10.	Total gross investment income	52,199,676	56,229,679
11.	Investment expenses		(g) 2,933,643
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)		2,933,643
17.	Net investment income (Line 10 minus Line 16)		53,296,036
	DETAILS OF WRITE-INS		
0901.	MISCELLANEOUS INTEREST	(37)	(37)
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)	(37)	(37)
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 $ 1,074,006 accrual of discount less $ 1,251,445 amortization of premium and less $ 2,107,962 paid for accrued interest on purchases.

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

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

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

(e) Includes $ 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)	1,943,650	(116,785)	1,826,865		
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				(340,000)	
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)	1,943,650	(116,785)	1,826,865	(340,000)	
	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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	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	864,339,375			864,339,375								
6.2 Reinsurance assumed												
6.3 Reinsurance ceded	322,270,137			322,270,137								
6.4 Net	542,069,238			542,069,238								
7. Line 5 + Line 6.4	542,069,238			542,069,238								
8. Prior year (uncollected + deferred and accrued - advance)												
9. First year premiums and considerations:												
9.1 Direct	864,339,375			864,339,375								
9.2 Reinsurance assumed												
9.3 Reinsurance ceded	322,270,137			322,270,137								
9.4 Net (Line 7 - Line 8)	542,069,238			542,069,238								
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	15,381,221			15,381,221								
16.2 Reinsurance assumed	132,558			132,558								
16.3 Reinsurance ceded	9,401,863			9,401,863								
16.4 Net	6,111,917			6,111,917								
17. Line 15 + Line 16.4	6,111,917			6,111,917								
18. Prior year (uncollected + deferred and accrued - advance)												
19. Renewal premiums and considerations:												
19.1 Direct	15,381,221			15,381,221								
19.2 Reinsurance assumed	132,558			132,558								
19.3 Reinsurance ceded	9,401,863			9,401,863								
19.4 Net (Line 17 - Line 18)	6,111,917			6,111,917								
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	879,720,596			879,720,596								
20.2 Reinsurance assumed	132,558			132,558								
20.3 Reinsurance ceded	331,672,000			331,672,000								
20.4 Net (Lines 9.4 + 10.4 + 19.4)	548,181,154			548,181,154								

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	18,914,115			18,914,115								
23.2 Reinsurance assumed												
23.3 Net ceded less assumed	18,914,115			18,914,115								
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	1,974,604			1,974,604								
25.2 Reinsurance assumed	76,845			76,845								
25.3 Net ceded less assumed	1,897,759			1,897,759								
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	20,888,719			20,888,719								
26.2 Reinsurance assumed (Page 6, Line 22)	76,845			76,845								
26.3 Net ceded less assumed	20,811,874			20,811,874								
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	44,927,085			44,927,085								
28. Single												
29. Renewal	517,414			517,414								
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	45,444,499			45,444,499								

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	36,673						36,673
2. Salaries and wages	2,204,900						2,204,900
3.11 Contributions for benefit plans for employees	513,713						513,713
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	97,655						97,655
3.32 Other agent welfare	28,294						28,294
4.1 Legal fees and expenses							
4.2 Medical examination fees							
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries	225,088						225,088
4.5 Expense of investigation and settlement of policy claims	28						28
5.1 Traveling expenses	860,920						860,920
5.2 Advertising	1,081,043						1,081,043
5.3 Postage, express, telegraph and telephone	416,093						416,093
5.4 Printing and stationery	521,575						521,575
5.5 Cost or depreciation of furniture and equipment	695						695
5.6 Rental of equipment							
5.7 Cost or depreciation of EDP equipment and software	563,912						563,912
6.1 Books and periodicals	681						681
6.2 Bureau and association fees							
6.3 Insurance, except on real estate	20,873						20,873
6.4 Miscellaneous losses							
6.5 Collection and bank service charges	398,549						398,549
6.6 Sundry general expenses	139,279						139,279
6.7 Group service and administration fees	626,212						626,212
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							
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					2,933,643		2,933,643
9.3 Aggregate write-ins for expenses							
10. General expenses incurred	7,736,184				2,933,643	(b)	(a) 10,669,827
11. General expenses unpaid Dec. 31, prior year	294,507						294,507
12. General expenses unpaid Dec. 31, current year	309,605						309,605
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)	7,721,086				2,933,643		10,654,729
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 $ 2,897,449 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 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						
2. State insurance department licenses and fees	1,074,154					1,074,154
3. State taxes on premiums	70,604					70,604
4. Other state taxes, including $ 3,707 for employee benefits	3,707					3,707
5. U.S. Social Security taxes	160,437					160,437
6. All other taxes	307,570					307,570
7. Taxes, licenses and fees incurred	1,616,472					1,616,472
8. Taxes, licenses and fees unpaid Dec. 31, prior year	31,624					31,624
9. Taxes, licenses and fees unpaid Dec. 31, current year	50,750					50,750
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	1,597,346					1,597,346

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	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0199998. Reinsurance ceded					
0199999. Life Insurance: Totals (Net)					
0200001. SING PREM DEF 1%	1,115,211,589	XXX	1,115,211,589	XXX	
0200002. SING PREM DEF 1.75%	216,829,897	XXX	216,829,897	XXX	
0200003. FLEX PREM DEF 1%	2,268,647,927	XXX	2,268,647,927	XXX	
0200004. FLEX PREM DEF 1.5%	91,978,754	XXX	91,978,754	XXX	
0200005. FLEX PREM DEF 1.75%	568,933,680	XXX	568,933,680	XXX	
0200006. FLEX PREM DEF 2%	54,279,393	XXX	54,279,393	XXX	
0299997. Totals (Gross)	4,315,881,240	XXX	4,315,881,240	XXX	
0299998. Reinsurance ceded	2,865,509,357	XXX	2,865,509,357	XXX	
0299999. Annuities: Totals (Net)	1,450,371,883	XXX	1,450,371,883	XXX	
0300001. 2000 Table, 4.0%	33,064		33,064		
0300002. 2012 IAR Table, 3.25%	47,152		47,152		
0300003. 2012 IAR Table, 3.5%	290,590		290,590		
0300004. 2012 IAR Table, 3.75%	145,975		145,975		
0300005. 2012 IAR Table, 4.00%	110,586		110,586		
0300006. 2012 IAR Table, 4.25%	305,415		305,415		
0399997. Totals (Gross)	932,782		932,782		
0399998. Reinsurance ceded	404,474		404,474		
0399999. SCWLC: Totals (Net)	528,308		528,308		
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	1,450,900,191		1,450,900,191		

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: ..... $ 191,022,690
9.2 State the amount of reserves established for this business: ..... $ 199,004,455
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	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
	NONE		
9999999 - Total (Column 4, only)			

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	635,842			635,842		
2. Deposits received during the year	381,497			381,497		
3. Investment earnings credited to the account	25,018			25,018		
4. Other net change in reserves	(5,354)			(5,354)		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	175,588			175,588		
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)	861,415			861,415		
10. Reinsurance balance at the beginning of the year	(599,724)			(599,724)		
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(121,299)			(121,299)		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(478,425)			(478,425)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	382,990			382,990		

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	7,697,779			7,697,779							
	2.22 Reinsurance assumed											
	2.23 Reinsurance ceded											
	2.24 Net	7,697,779		(b)	(b) 7,697,779		(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	7,697,779			7,697,779							
	4.2 Reinsurance assumed											
	4.3 Reinsurance ceded											
	4.4 Net	7,697,779	(a)	(a)	7,697,779			(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		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	33,933,450			33,862,502	70,948						
1.2 Reinsurance assumed	1,156,313			1,156,313							
1.3 Reinsurance ceded	30,944,760			30,915,734	29,026						
1.4 Net	(d) 4,145,003			4,103,081	41,922						
2. Liability December 31, current year from Part 1:											
2.1 Direct	7,697,779			7,697,779							
2.2 Reinsurance assumed											
2.3 Reinsurance ceded											
2.4 Net	7,697,779			7,697,779							
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
4.1 Direct	5,574,895			5,574,895							
4.2 Reinsurance assumed											
4.3 Reinsurance ceded											
4.4 Net	5,574,895			5,574,895							
5. Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct	36,056,334			35,985,386	70,948						
6.2 Reinsurance assumed	1,156,313			1,156,313							
6.3 Reinsurance ceded	30,944,760			30,915,734	29,026						
6.4 Net	6,267,887			6,225,965	41,922						

(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	358,207	14,983	(343,224)
	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	1,411,742	1,339,868	(71,874)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	48,827	104,357	55,530
21.	Furniture and equipment, including health care delivery assets			
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	301,855	297,048	(4,807)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,120,631	1,756,256	(364,375)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	2,120,631	1,756,256	(364,375)
	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.	NEGATIVE IMR		52,877	52,877
2502.	MISCELLANEOUS ASSETS	301,855	244,171	(57,684)
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	301,855	297,048	(4,807)

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, 2019	December 31, 2018
Net income, Iowa basis				$ 16,169,505	10,262,963
(1) State Prescribed Practices that increase/(decrease) NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	(8,330,217)	(5,891,776)
(b) Change in reserves	51	4	19	42,775,343	(11,059,826)
IAC 191-43					
(c) Change in reserves	51	4	19	184,828	21,769
(2) Net income, NAIC SAP (1-a-b-c=2)				$ (18,460,449)	$ 27,192,796
SURPLUS					
Statutory surplus, Iowa basis				$ 207,931,798	$ 182,588,738
(3) State Prescribed Practices that increase/(decrease) NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	(53,726,294)	5,862,825
(b) Reserves for indexed annuities	51	3, 4	1, 19	42,959,528	184,145
(c) Tax impact	101	2	18.2	2,261,021	(1,269,864)
IAC 191-43					
(d) Change in Reserves	51	3, 4	1, 19	711,743	526,915
(e) Tax Impact	101	2	18.2	(149,466)	(110,652)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 215,875,266	$ 177,395,369

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

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

The most significant estimates include those used in determining policy reserves, impairment losses on investments and federal income taxes. Although some variability is inherent in these estimates, the recorded amounts reflect management's

NOTES TO FINANCIAL STATEMENTS

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. Other admitted assets are valued principally at cost as required or permitted by New York insurance laws.

   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 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 no ownership interests in joint ventures, partnerships, and limited liability companies.

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 2019.

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

D. Going Concern

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

2 - ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS:

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

3 - BUSINESS COMBINATIONS AND GOODWILL:

A. Statutory Purchase Method

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

B. Statutory Mergers

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

C. Assumption Reinsurance

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

D. Impairment Losses

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

4 - DISCONTINUED OPERATIONS:

The Company did not have any discontinued operations during 2019.

NOTES TO FINANCIAL STATEMENTS

5 - INVESTMENTS:

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for commercial mortgage loans originated by the Company during 2019 were 5.44% and 3.25%, respectively.

2. The maximum percentage of any one loan to value of security at the time of the loans was 74.03%

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

   a. Current Year - None

   b. Prior Year - None

NOTES TO FINANCIAL STATEMENTS

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	$ —	$ —	$ —	$ 154,575,912	$ —	$ —	$ 154,575,912
(b) 30 - 59 Days Past Due	—	—	—	—	—	—	—
(c) 60 - 89 Days Past Due	—	—	—	—	—	—	—
(d) 90 - 179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—	—	—	—	—	—	—
b. Prior Year							
1. Recorded Investments (All)							
(a) Current	—	—	—	44,789,170	—	—	44,789,170
(b) 30 - 59 Days Past Due	—	—	—	—	—	—	—
(c) 60 - 89 Days Past Due	—	—	—	—	—	—	—
(d) 90 - 179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—	—	—	—	—	—	—

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

B. Debt Restructuring

The Company has no invested assets that are restructured debt as of December 31, 2019.

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, 2019, the Company did not recognize other than temporary impairments ("OTTI") 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.

3. The Company did not have any loan-backed securities for which the present value of cash flows expected to be collected was less than amortized cost, and as a result, no other than temporary impairments were recorded during the year ended December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

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

a. Aggregate amount of unrealized loss:		
Less than 12 months	$	1,766,880
12 months or longer	$	7,042,568
b. Aggregate related fair value of securities with unrealized losses:		
Less than 12 months	$	128,833,156
12 months or longer	$	143,478,216

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) None

(2) There were no assets pledged as collateral as of December 31, 2019.

(3) There was no collateral received as of December 31, 2019.

(4) The Company has no securities lending agreements as of December 31, 2019; 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, 2019; therefore, it has no information to report under this item.

(6) There was no collateral received as of December 31, 2019.

(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, 2019.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

J. Real Estate

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

K. Low Income Housing Credits

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

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (including Pledged)

	Restricted Asset Category	Gross Restricted				
		Current Year				
		1	2	3	4	5
		Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
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	—	—	—	2,722,594
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	$ —	$ —	$ —	$ 2,722,594

	Restricted Asset Category	Gross Restricted		8	Percentage	
		6	7		9	10
		Total From Prior Year	Increase / (Decrease) (5-6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
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	2,724,653	(2,059)	2,722,594	0.16%	0.16%
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	2,724,653	(2,059)	2,722,594	0.16%	0.16%

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, 2019.

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

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

P. Short Sales

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

Q. Prepayment Penalty and Acceleration Fees:

	General Account	Separate Accounts
(1) Number of CUSIPS	14	—
(2) Aggregate Amount of Investment Income	193,680	—

6 - JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES:

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

B. The Company did not recognize any impairment write down for its investments in joint ventures, partnerships, or limited liability companies as of December 31, 2019.

7 - INVESTMENT INCOME:

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

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

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

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, 2019, 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:

	2019
Proceeds received upon expiration	$ 26,880,890
Amortization	(31,769,576)
	$ (4,888,686)

9 - INCOME TAXES:

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

1.

		12/31/2019		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ 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

		12/31/2018		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ 6,200,070	$ —	$ 6,200,070
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross deferred tax assets	6,200,070	—	6,200,070
(d)	Deferred tax assets nonadmitted	1,339,868	—	1,339,868
(e)	Subtotal net admitted deferred tax assets	4,860,202	—	4,860,202
(f)	Deferred tax liabilities	1,905,424	—	1,905,424
(g)	Net admitted deferred tax assets	$ 2,954,778	$ —	$ 2,954,778

		Change		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ 1,162,662	$ 24,525	$ 1,187,187
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross deferred tax assets	1,162,662	24,525	1,187,187
(d)	Deferred tax assets nonadmitted	71,874	—	71,874
(e)	Subtotal net admitted deferred tax assets	1,090,788	24,525	1,115,313
(f)	Deferred tax liabilities	(1,018,055)	—	(1,018,055)
(g)	Net admitted deferred tax assets	$ 2,108,843	$ 24,525	$ 2,133,368

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

Admission Calculation Components of SSAP No. 101

		12/31/2019		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ 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

		12/31/2018		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
(b)	Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets from 2(a) above) After Application of the Threshold Limitation (the lesser of 2(b)1 and 2(b)2 below)	2,954,778	—	2,954,778
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	2,954,778	—	2,954,778
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	26,945,094
(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	1,905,424	—	1,905,424
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 4,860,202	$ —	$ 4,860,202

		Change		
		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)	2,108,843	—	2,108,843
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	2,108,843	—	2,108,843
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	3,481,454
(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	(1,018,055)	—	(1,018,055)
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 1,090,788	$ 24,525	$ 1,115,313

3.

		2019	2018
(a)	Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	703%	775%
(b)	Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 above	202,843,652	179,633,960

4. **Impact of Tax Planning Strategies**

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

		12/31/2019	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 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	—%	—%

		12/31/2018	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 6,200,070	$ —
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	—%	—%
3.	Net Admitted DTAs	$ 4,860,202	$ —
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	—%	—%

		Change	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 1,162,662	$ 24,525
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	—%	—%
3.	Net Admitted DTAs	$ 1,090,788	$ 24,525
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, 2019, 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

		12/31/2019	12/31/2018	Change
(a)	Federal	$ 6,996,963	$ 5,560,771	$ 1,436,192
(b)	Foreign	—	—	—
(c)	Subtotal	6,996,963	5,560,771	1,436,192
(d)	Federal income tax on net capital gains	383,642	(50,346)	433,988
(e)	Utilization of capital loss carry-forwards	—	—	—
(f)	Other - Stock based compensation	—	—	—
(g)	Federal & Foreign income tax incurred	$ 7,380,605	$ 5,510,425	$ 1,870,180

2. Deferred tax assets:

	12/31/2019	12/31/2018	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	$ —	$ —	$ —
(2) Unearned Premium reserve	—	—	—
(3) Policyholder reserves	5,783	1,930,132	(1,924,349)
(4) Investments	4,112,559	2,291,814	1,820,745
(5) Deferred acquisition costs	3,046,795	1,852,148	1,194,647
(6) Policyholder dividends accrual	—	—	—
(7) Fixed Assets	—	—	—
(8) Compensation and benefits accrual	48,728	49,639	(911)
(9) Pension accrual	—	—	—
(10) Receivables - nonadmitted	148,867	76,337	72,530
(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	7,362,732	6,200,070	1,162,662
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	1,411,742	1,339,868	71,874
(d) Admitted ordinary deferred tax assets	5,950,990	4,860,202	1,090,788
(e) Capital:			
(1) Investments	24,525	—	24,525
(2) Net capital loss carry-forward	—	—	—
(3) Reals estate	—	—	—
(4) Other (including items < 5% of total capital tax assets)	—	—	—
(99) Subtotal	24,525	—	24,525
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	—	—	—
(h) Admitted capital deferred tax assets	24,525	—	24,525
(i) Admitted deferred tax assets	$ 5,975,515	$ 4,860,202	$ 1,115,313

3. Deferred tax liabilities:

	12/31/2019	12/31/2018	Change
(a) Ordinary:			
(1) Investments	$ 366,635	$ 230,031	$ 136,604
(2) Fixed Assets	10,136	19,153	(9,017)
(3) Deferred and uncollected premiums	—	—	—
(4) Policy holder reserves	506,969	1,656,240	(1,149,271)
(5) Other (including items<5% of total ordinary tax liabilities)	3,629	—	3,629
(99) Subtotal	887,369	1,905,424	(1,018,055)
(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	$ 887,369	$ 1,905,424	$ (1,018,055)
4. Net Deferred Tax Assets/Liabilities (2i-3c)	$ 5,088,146	$ 2,954,778	$ 2,133,368

D. Analysis of Actual Income Tax Expense

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

	12/31/2019	
	Amounts	**Effective Tax Rate (%)**
Provisions computed at statutory rate	$ 5,283,021	21.00 %
IMR	(2,953)	(0.01)%
Nonadmitted Assets	(72,529)	(0.29)%
Stock Compensation	1,129	— %
Other	38,095	0.15 %
Rate Differential	$ —	— %
Total	$ 5,246,763	20.85 %
Federal income tax incurred	$ 7,380,605	
Change in net deferred income taxes	(2,133,842)	
Total statutory income tax	$ 5,246,763	20.85 %

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

1. At December 31, 2019, the Company did not have any unused operating loss carryforwards or net capital loss carryforwards available to offset against future taxable income.

2. There has been no income tax incurred that is available for recoupment in the event of future net losses.

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.

H. Repatriation Transition Tax (RTT)

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

I. Alternative Minimum Tax (AMT) Credit

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

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

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

B. The Company is wholly owned by American Equity Investment Life 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").

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

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 capital contributions of $10,000,000 during 2019.

At December 31, 2019, the Company reported amounts payable to American Equity Life of $181,593, and American Equity Investment Life Holding Company of $58,757.

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, 2019 the Company incurred fees of $626,212 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, 2019 the Company incurred fees of $2,897,449 in accordance with this agreement.

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

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

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

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

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

H. The Company did not own any downstream subsidiary, controlled or affiliated companies as of December 31, 2019.

I. The Company did not own any interest in subsidiary, controlled or affiliated companies as of December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

J. The Company did not recognize any impairment write-downs for investments in subsidiary, controlled or affiliated companies during 2019.

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

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

M. The Company did not own any SCA investments as of December 31, 2019.

N. The Company did not have any investment in Insurance SCAs as of December 31, 2019.

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

11 - DEBT:

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

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

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

A. Defined Benefit Plan

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

B. Description of Investment Policies and Strategies

None

C. Fair Value of Plan Assets

None

D. Rate of Return Assumptions

None

E. Defined Contribution Plans

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

F. Multiemployer Plans

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

G. Consolidated/Holding Company Plans

The 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, 2019 and 2018, the Company incurred expenses of $191,132 and $90,787, 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, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS:

1. 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, 2019.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.

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

3. Prior approval of the Insurance Division is required for the payment of dividends.

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

10. The change in unassigned funds (surplus) due to unrealized losses net of tax was ($268,600) for 2019.

11. The Company has not issued any surplus notes or debentures or similar obligations during 2019.

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

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

14 - LIABILITIES, CONTINGENCIES AND ASSESSMENTS:

A. Contingent Commitments

The Company did not have any contingent commitments or guarantees in 2019.

B. Assessments

Assessments are, from time to time, levied on the Company by life and health guaranty associations by most states in which the Company is licensed to cover losses to policyholders of insolvent or rehabilitated companies. In some states, these assessments can be partially recovered through a reduction in future premium taxes. The Company paid assessments of $14,127 and $10,775 during the years ended December 31, 2019 and 2018, respectively.

C. Gain Contingencies

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

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

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

E. Joint and Several Liabilities

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

F. All Other Contingencies

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

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.

NOTES TO FINANCIAL STATEMENTS

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

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

		Assets		Liabilities	
		2019	2018	2019	2018
a.	Swaps	$ —	$ —	$ —	$ —
b.	Futures	—	—	—	—
c.	Options	17,466,131	12,635,953	—	—
d.	Total	$ 17,466,131	$ 12,635,953	$ —	$ —

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.

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

A. Transfers of Receivables Reported as Sales

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

B. Transfer and Servicing of Financial Assets

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

C. Wash Sales

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

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

A. ASO Plans

The Company did not have ASO plans during 2019.

B. ASC Plans

The Company did not have any ASC plans during 2019.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

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

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

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

20 - FAIR VALUE MEASUREMENTS:

A.

(1) Fair Value Measurements at Reporting Date

The Company did not have any assets measured at fair value as of December 31, 2019.

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

NOTES TO FINANCIAL STATEMENTS

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:

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	$ 1,529,765,493	$ 1,470,052,625	$ 3,258,821	$ 1,526,506,672	$ —	$ —
Mortgage loans on real-estate	156,490,616	154,575,912	—	—	156,490,616	—
Other invested assets	1,235,385	1,080,923	—	1,235,385	—	—
Cash and cash equivalents	25,998,334	25,998,334	25,998,334	—	—	—
Derivatives	71,192,425	17,466,131	—	71,192,425	—	—
Liabilities:						
Annuity reserves	$ 1,426,000,605	$ 1,450,754,873	$ —	$ —	$ 1,426,000,605	$ —

NOTES TO FINANCIAL STATEMENTS

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 and cash equivalents: 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).

D. Reasons Not Practicable to Estimate Fair Value

None.

E. Estimates using NAV practical expedient

As of December 31, 2019, 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 2019.

B. Troubled Debt Restructuring: Debtors

During the year ended December 31, 2019, 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, 2019.

D. Business Interruption Insurance Recoveries

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

E. State Transferable Tax Credits

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

F. Subprime Mortgage-Related Risk Exposure

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

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

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

G. Retained Assets

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

H. Insurance-Linked Securities (ILS) Contracts

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

NOTES TO FINANCIAL STATEMENTS

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, 2019, 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 20, 2020.

There are no subsequent events to report.

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through February 20, 2020.

There are no subsequent events to report.

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

23 - REINSURANCE:

A. Ceded Insurance Report

Section 1 - General Interrogatories

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

   Yes ( ) No (X)

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

   Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

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

   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)

NOTES TO FINANCIAL STATEMENTS

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, 2019 and 2018 is summarized as follows:

Assumed Income Statement	December 31, 2019	December 31, 2018
Annuity Considerations	$ 132,558	$ 121,330
Commission and expense allowances	76,845	79,268
Benefits and surrenders	7,702,148	9,568,245
Balance Sheet		
Aggregate Reserves	$ 140,712,174	$ 141,663,090

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

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. This coinsurance agreement as of and for the years ended December 31, 2019 and 2018 is summarized as follows:

Ceded Income Statement	December 31, 2019	December 31, 2018
Annuity Considerations	$ 332,028,859	$ 429,335,577
Commission and expense allowances	20,888,719	26,281,525
Benefits and surrenders	103,179,786	77,786,301
Balance Sheet		
Aggregate Reserves	$ 2,866,392,257	$ 2,551,470,824

24 - RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION:

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

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

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

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

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

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

D. Medical Loss Ratio Rebates.

   The Company does not have any medical loss ratio rebates.

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

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

NOTES TO FINANCIAL STATEMENTS

25 - CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES:

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

26 - INTERCOMPANY POOLING ARRANGEMENTS:

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

27 - STRUCTURED SETTLEMENTS:

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

28 - HEALTH CARE RECEIVABLES:

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

29 - PARTICIPATING POLICIES:

The Company did not have any participating policies during 2019.

30 - PREMIUM DEFICIENCY RESERVES:

The Company did not have any premium deficiency reserves as of December 31, 2019.

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

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

5. For the determination of Tabular Interest on 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	Amount	% of Total
a. With fair value adjustment	$ 2,396,417,608	$ —	$ —	$ 2,396,417,608	55.5%
b. At book value less current surrender charge of 5% or more	1,594,802,468	—	—	1,594,802,468	37.0%
c. At fair value	—	—	—	—	—%
d. Total with adjustment or at market value (Total of 1 through 3)	3,991,220,076	—	—	3,991,220,076	92.5%
e. At book value without adjustment (minimal or no charge or adjustment)	324,661,165	—	—	324,661,165	7.5%
2. Not subject to discretionary withdrawal	932,781	—	—	932,781	—%
3. Total (gross)	4,316,814,022	—	—	4,316,814,022	100%
4. Reinsurance ceded	2,865,913,831	—	—	2,865,913,831	
5. Total (net)*(C-D)	$ 1,450,900,191	$ —	$ —	$ 1,450,900,191	
6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date	$ 330,141,281	$ —	$ —	$ 330,141,281	

B. GROUP ANNUITIES:

The Company did not have any Group Annuities as of December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

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

1. Subject to discretionary withdrawal	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Amount	% 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	861,415	—	—	861,415	100%
3. Total (gross)	861,415	—	—	861,415	100%
4. Reinsurance ceded	478,426	—	—	478,426	
5. Total (net)*(C-D)	$ 382,989	$ —	$ —	$ 382,989	
6. Amount included in C(1)b above that will move to C(1)e in the year after the statement date	$ —	$ —	$ —	$ —	

D.

Life, Accident and Health Annual Statement:	Amount
(1) Exhibit 5 - Annuities Section, Total (net)	$ 1,450,371,883
(2) Exhibit 5 - Supplementary Contracts with Life Contingencies Section, Total (net)	528,308
(3) Exhibit 7 - Deposit-Type Contracts, Line 14, Column 1	382,990
(4) Subtotal	1,451,283,181
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	$ 1,451,283,181

33 - ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS:

The Company did not have any Life Actuarial Reserves as of December 31, 2019.

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, 2019.

35 - SEPARATE ACCOUNTS:

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

36 - LOSS/CLAIM ADJUSTMENT EXPENSES:

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Iowa

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

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

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

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

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/08/2015

3.4 By what department or departments?
Department of Commerce, Division of Insurance, 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 [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

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

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

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

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

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

6.2 If yes, give full information:
.....

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

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

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

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [ ] No [ ] N/A [X]

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

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

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

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

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

GENERAL INTERROGATORIES

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

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$
24.103	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	$ 2,722,594
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

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	SECURITIES EXCHANGE COMISSION	DS
168076	ARES CAPITAL MANAGEMENT III LLC	549300N5FJT73X2E7715	SECURITIES EXCHANGE COMMISSION #801-78341	NO
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	SECURITIES EXCHANGE COMMISSION #801-241	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	1,472,052,625	1,531,765,493	59,712,868
30.2 Preferred stocks			
30.3 Totals	1,472,052,625	1,531,765,493	59,712,868

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

FAIR VALUES ARE DETERMINED BY USING MATRICES, BROKER QUOTES, EXCHANGE PRICES, PRICING SERVICES, AND OTHER EXTERNAL SOURCES

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

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

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

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

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

OTHER

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

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? ..... $ .....

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

1 Name	2 Amount Paid
.....	.....

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

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

1 Name	2 Amount Paid
.....	.....

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	548,181,154	342,525,455
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	1,458,597,970	945,514,960
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

.....

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

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

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

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: ..... $

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

7.1 Direct Premium Written ..... $ .....

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 ..... $ 3,523,661

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: ..... $ 178,665,010

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

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		1 2019	2 2018	3 2017	4 2016	5 2015
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)					
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	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)	548,181,154	342,525,454	284,325,649	122,311,008	74,828,411
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	548,181,154	342,525,454	284,325,649	122,311,008	74,828,411
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	1,689,866,059	1,151,374,609	810,284,989	527,620,587	313,936,840
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,481,934,261	968,785,871	637,912,940	361,012,989	251,071,038
23.	Aggregate life reserves (Page 3, Line 1)	1,450,900,191	939,940,065	616,330,722	349,187,963	238,460,992
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1				XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)					
25.	Deposit-type contract funds (Page 3, Line 3)	382,989	36,118			
26.	Asset valuation reserve (Page 3, Line 24.01)	6,843,829	4,455,538	3,039,416	1,681,495	964,645
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)	205,431,798	180,088,738	169,872,049	164,107,598	60,365,802
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	558,286,427	352,978,951	282,798,423	119,411,083	75,712,518
	Risk-Based Capital Analysis					
30.	Total adjusted capital	214,775,627	187,044,276	175,411,465	168,289,093	63,830,447
31.	Authorized control level risk - based capital	29,824,703	23,744,381	17,000,030	22,202,899	8,251,839
	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)	88.0	92.1	85.4	89.6	90.9
33.	Stocks (Lines 2.1 and 2.2)					
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	9.3	3.9	5.5	8.4	4.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	1.6	2.8	8.2	1.5	4.4
37.	Contract loans (Line 6)					
38.	Derivatives (Page 2, Line 7)	1.0	1.1	0.8	0.5	0.5
39.	Other invested assets (Line 8)	0.1	0.1	0.1		
40.	Receivables for securities (Line 9)	0.1	0.0	0.1	0.0	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 2019	2 2018	3 2017	4 2016	5 2015
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),					
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)	2,120,631	1,756,256	962,857	795,310	630,292
53.	Total admitted assets (Page 2, Line 28, Col. 3)	1,689,866,059	1,151,374,609	810,284,989	527,620,587	313,936,840
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	53,296,036	43,618,410	28,562,099	13,227,393	9,106,809
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(163,907)	(180,622)	233,352	(35,903)	(269,781)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(268,600)	(86,900)			
57.	Total of above Lines 54, 55 and 56	52,863,529	43,350,888	28,795,451	13,191,490	8,837,028
	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)	33,423,561	23,157,273	12,583,326	10,672,223	6,550,246
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	5.9	6.6	6.7	5.3	8.0
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0					
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)	16,333,413	10,409,492	6,918,739	3,646,229	521,721
75.	Ordinary-supplementary contracts	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)	16,333,413	10,443,584	6,920,994	3,653,428	521,721

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE EAGLE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2019

NAIC Group Code 2658 — NAIC Company Code 13183

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	879,720,596				879,720,596
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	879,720,596				879,720,596
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	33,862,504				33,862,504
12. Surrender values and withdrawals for life contracts	92,748,549				92,748,549
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	126,611,053				126,611,053
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind.Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					. of cies					
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	6	12		
2.	Issued during year	3	9		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	9	21		
	Deductions during year:				
6.	Decreased (net)				
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)				
9.	In force end of year	9	21		
10.	Amount on deposit		(a) 861,415		(a)
11.	Income now payable	9	21		
12.	Amount of income payable	(a) 82,745	(a) 216,220	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year		41,728		
2.	Issued during year		10,549		
3.	Reinsurance assumed		1		
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)		52,278		
	Deductions during year:				
6.	Decreased (net)		1,021		
7.	Reinsurance ceded		54		
8.	Totals (Lines 6 and 7)		1,075		
9.	In force end of year		51,203		
	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) 1,544,698,690	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year						
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
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		(a)		(a)		(a)

NONE

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

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

NONE

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(52,877)
2.	Current year's realized pre-tax capital gains/(losses) of $ 2,034,343 transferred into the reserve net of taxes of $ 427,212	1,607,133
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)	1,554,256
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	14,062
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	1,540,194

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2019	(56,324)	70,386		14,062
2.	2020	(42,353)	140,810		98,457
3.	2021	(27,236)	142,338		115,101
4.	2022	(11,664)	146,508		134,844
5.	2023	296	151,134		151,430
6.	2024	4,397	156,966		161,363
7.	2025	4,854	148,276		153,130
8.	2026	5,097	129,469		134,566
9.	2027	5,768	108,326		114,094
10.	2028	6,427	86,877		93,305
11.	2029	7,111	63,540		70,650
12.	2030	7,161	49,931		57,092
13.	2031	7,429	44,096		51,525
14.	2032	7,581	38,154		45,735
15.	2033	7,965	31,499		39,464
16.	2034	7,249	25,823		33,072
17.	2035	5,776	20,266		26,042
18.	2036	4,191	16,424		20,615
19.	2037	2,492	12,316		14,808
20.	2038	906	7,910		8,816
21.	2039		3,770		3,770
22.	2040		1,451		1,451
23.	2041		1,515		1,515
24.	2042		1,547		1,547
25.	2043		1,644		1,644
26.	2044		1,676		1,676
27.	2045		1,580		1,580
28.	2046		1,257		1,257
29.	2047		903		903
30.	2048		548		548
31.	2049 and Later		193		193
32.	Total (Lines 1 to 31)	(52,877)	1,607,133		1,554,256

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	4,237,209	216,808	4,454,016		1,521	1,521	4,455,538
2. Realized capital gains/(losses) net of taxes - General Account	(163,907)		(163,907)				(163,907)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account		(268,600)	(268,600)				(268,600)
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	2,207,950	352,331	2,560,281		540	540	2,560,821
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	6,281,251	300,539	6,581,790		2,062	2,062	6,583,852
9. Maximum reserve	11,345,909	1,620,930	12,966,839		3,567	3,567	12,970,406
10. Reserve objective	6,637,689	1,244,321	7,882,010		1,729	1,729	7,883,739
11. 20% of (Line 10 - Line 8)	71,287	188,757	260,044		(66)	(66)	259,978
12. Balance before transfers (Lines 8 + 11)	6,352,539	489,295	6,841,834		1,995	1,995	6,843,829
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)	6,352,539	489,295	6,841,834		1,995	1,995	6,843,829

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 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)
		LONG-TERM BONDS										
1.		Exempt Obligations	3,174,452	XXX	XXX	3,174,452	0.0000		0.0000		0.0000	
2.	1	Highest Quality	670,340,372	XXX	XXX	670,340,372	0.0005	335,170	0.0016	1,072,545	0.0033	2,212,123
3.	2	High Quality	780,267,220	XXX	XXX	780,267,220	0.0021	1,638,561	0.0064	4,993,710	0.0106	8,270,833
4.	3	Medium Quality	14,658,397	XXX	XXX	14,658,397	0.0099	145,118	0.0263	385,516	0.0376	551,156
5.	4	Low Quality	659,752	XXX	XXX	659,752	0.0245	16,164	0.0572	37,738	0.0817	53,902
6.	5	Lower Quality	952,432	XXX	XXX	952,432	0.0630	60,003	0.1128	107,434	0.1880	179,057
7.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	1,470,052,625	XXX	XXX	1,470,052,625	XXX	2,195,017	XXX	6,596,943	XXX	11,267,070
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		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	
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
20.	2	High Quality	2,000,000	XXX	XXX	2,000,000	0.0021	4,200	0.0064	12,800	0.0106	21,200
21.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
23.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	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	17,466,131	XXX	XXX	17,466,131	0.0005	8,733	0.0016	27,946	0.0033	57,638
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	17,466,131	XXX	XXX	17,466,131	XXX	8,733	XXX	27,946	XXX	57,638
34.		Total (Lines 9 + 17 + 25 + 33)	1,489,518,756	XXX	XXX	1,489,518,756	XXX	2,207,950	XXX	6,637,689	XXX	11,345,909

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)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	93,414,764		XXX	93,414,764	0.0011	102,756	0.0057	532,464	0.0074	691,269
44.		Commercial Mortgages - All Other - CM2 - High Quality	59,461,148		XXX	59,461,148	0.0040	237,845	0.0114	677,857	0.0149	885,971
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	1,700,000		XXX	1,700,000	0.0069	11,730	0.0200	34,000	0.0257	43,690
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)	154,575,912		XXX	154,575,912	XXX	352,331	XXX	1,244,321	XXX	1,620,930
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	154,575,912		XXX	154,575,912	XXX	352,331	XXX	1,244,321	XXX	1,620,930

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	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		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

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)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	1,080,923	XXX	XXX	1,080,923	0.0005	540	0.0016	1,729	0.0033	3,567
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)	1,080,923	XXX	XXX	1,080,923	XXX	540	XXX	1,729	XXX	3,567
		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

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)
		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		XXX			0.0000		0.1580		0.1580	
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)		XXX			XXX		XXX		XXX	
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,080,923			1,080,923	XXX	540	XXX	1,729	XXX	3,567

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

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

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

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

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	LAH - Annuity coinsurance - Individual	FA		140,712,174	132,558			
0299999. General Account - U.S. Affiliates - Other								140,712,174	132,558			
0399999. Total General Account - U.S. Affiliates								140,712,174	132,558			
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates								140,712,174	132,558			
1099999. Total General Account - Non-Affiliates												
1199999. Total General Account								140,712,174	132,558			
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)								140,712,174	132,558			
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals								140,712,174	132,558			

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	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
92738	42-1153896	10/01/2013	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	FA		1,332,041,486	1,120,413,504	232,613,314				
92738	42-1153896	10/01/2013	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	JA		1,533,467,871	1,430,353,479	99,058,686				
92738	42-1153896	10/01/2013	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	SC		882,900	703,841					
0299999. General Account - Authorized U.S. Affiliates - Other								2,866,392,257	2,551,470,824	331,672,000				
0399999. Total General Account - Authorized U.S. Affiliates								2,866,392,257	2,551,470,824	331,672,000				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								2,866,392,257	2,551,470,824	331,672,000				
1099999. Total General Account - Authorized Non-Affiliates														
1199999. Total General Account Authorized								2,866,392,257	2,551,470,824	331,672,000				
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														
3499999. Total General Account Authorized, Unauthorized and Certified								2,866,392,257	2,551,470,824	331,672,000				
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)								2,866,392,257	2,551,470,824	331,672,000				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)														
9999999 - Totals								2,866,392,257	2,551,470,824	331,672,000				

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 2019	2 2018	3 2017	4 2016	5 2015
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	331,672	428,649	379,921	1,341,263	430,691
2.	Commissions and reinsurance expense allowances	20,889	26,282	24,595	66,513	25,713
3.	Contract claims	30,945	28,551	18,234	6,390	798
4.	Surrender benefits and withdrawals for life contracts	72,097	49,132	33,542	12,722	2,252
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	314,921	422,791	389,360	1,236,022	395,538
	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	2,865,914	2,550,871	2,128,557	1,739,250	503,297
10.	Liability for deposit-type contracts	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	582			43	22
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)	1,670,859,894		1,670,859,894
2.	Reinsurance (Line 16)	581,861	(581,861)	
3.	Premiums and considerations (Line 15)			
4.	Net credit for ceded reinsurance	XXX	2,866,974,118	2,866,974,118
5.	All other admitted assets (balance)	18,424,304		18,424,304
6.	Total assets excluding Separate Accounts (Line 26)	1,689,866,059	2,866,392,257	4,556,258,316
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	1,689,866,059	2,866,392,257	4,556,258,316
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	1,450,900,191	2,865,913,831	4,316,814,022
10.	Liability for deposit-type contracts (Line 3)	382,989	478,426	861,415
11.	Claim reserves (Line 4)	7,697,779		7,697,779
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)	1,540,192		1,540,192
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)	21,413,110		21,413,110
20.	Total liabilities excluding Separate Accounts (Line 26)	1,481,934,261	2,866,392,257	4,348,326,518
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	1,481,934,261	2,866,392,257	4,348,326,518
23.	Capital & surplus (Line 38)	207,931,798	XXX	207,931,798
24.	Total liabilities, capital & surplus (Line 39)	1,689,866,059	2,866,392,257	4,556,258,316
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	2,865,913,831		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	478,426		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	581,861		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	2,866,974,118		
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	2,866,974,118		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L		23,490,281			23,490,281	
2. Alaska	AK	L		236,655			236,655	
3. Arizona	AZ	L		9,037,370			9,037,370	
4. Arkansas	AR	L		7,486,060			7,486,060	
5. California	CA	L		20,738,634			20,738,634	
6. Colorado	CO	L		6,456,672			6,456,672	
7. Connecticut	CT	L		21,359,931			21,359,931	
8. Delaware	DE	L		1,919,787			1,919,787	
9. District of Columbia	DC	L		395,868			395,868	
10. Florida	FL	L		120,628,349			120,628,349	
11. Georgia	GA	L		14,882,432			14,882,432	
12. Hawaii	HI	L		6,769,430			6,769,430	
13. Idaho	ID	N						
14. Illinois	IL	L		8,515,554			8,515,554	
15. Indiana	IN	L		11,293,615			11,293,615	
16. Iowa	IA	L		1,765,796			1,765,796	
17. Kansas	KS	L		1,778,286			1,778,286	
18. Kentucky	KY	L		10,782,426			10,782,426	
19. Louisiana	LA	L		18,245,729			18,245,729	
20. Maine	ME	L		14,027,846			14,027,846	
21. Maryland	MD	L		13,714,489			13,714,489	
22. Massachusetts	MA	L		26,771,047			26,771,047	
23. Michigan	MI	L		18,970,806			18,970,806	
24. Minnesota	MN	L		3,591,183			3,591,183	
25. Mississippi	MS	L		23,660,917			23,660,917	
26. Missouri	MO	L		9,170,850			9,170,850	
27. Montana	MT	L						
28. Nebraska	NE	L		3,411,450			3,411,450	
29. Nevada	NV	L		12,000			12,000	
30. New Hampshire	NH	L		15,378,817			15,378,817	
31. New Jersey	NJ	L		76,801,523			76,801,523	
32. New Mexico	NM	L		1,890,237			1,890,237	
33. New York	NY	N		28,119			28,119	
34. North Carolina	NC	L		59,714,976			59,714,976	
35. North Dakota	ND	L		56,347			56,347	
36. Ohio	OH	L		24,941,556			24,941,556	
37. Oklahoma	OK	L		3,319,613			3,319,613	
38. Oregon	OR	L		6,012,030			6,012,030	
39. Pennsylvania	PA	L		78,825,567			78,825,567	
40. Rhode Island	RI	L		1,984,077			1,984,077	
41. South Carolina	SC	L		27,997,128			27,997,128	
42. South Dakota	SD	L		20,000			20,000	
43. Tennessee	TN	L		11,507,811			11,507,811	
44. Texas	TX	L		73,894,230			73,894,230	
45. Utah	UT	L		4,242,835			4,242,835	
46. Vermont	VT	L		3,226,569			3,226,569	
47. Virginia	VA	L		71,713,301			71,713,301	
48. Washington	WA	L		9,152,409			9,152,409	
49. West Virginia	WV	L		4,680,258			4,680,258	
50. Wisconsin	WI	L		4,979,729			4,979,729	
51. Wyoming	WY	L		60,000			60,000	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate Other Alien	OT	XXX		180,004			180,004	
59. Subtotal		XXX		879,720,596			879,720,596	
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		879,720,596			879,720,596	
96. Plus reinsurance assumed		XXX		132,558			132,558	
97 Totals (All Business)		XXX		879,853,154			879,853,154	
98. Less reinsurance ceded		XXX		331,672,000			331,672,000	
99. Totals (All Business) less Reinsurance Ceded		XXX		548,181,154	(c)		548,181,154	
DETAILS OF WRITE-INS								
58001. AUT Austria		XXX		180,004			180,004	
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		180,004			180,004	
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

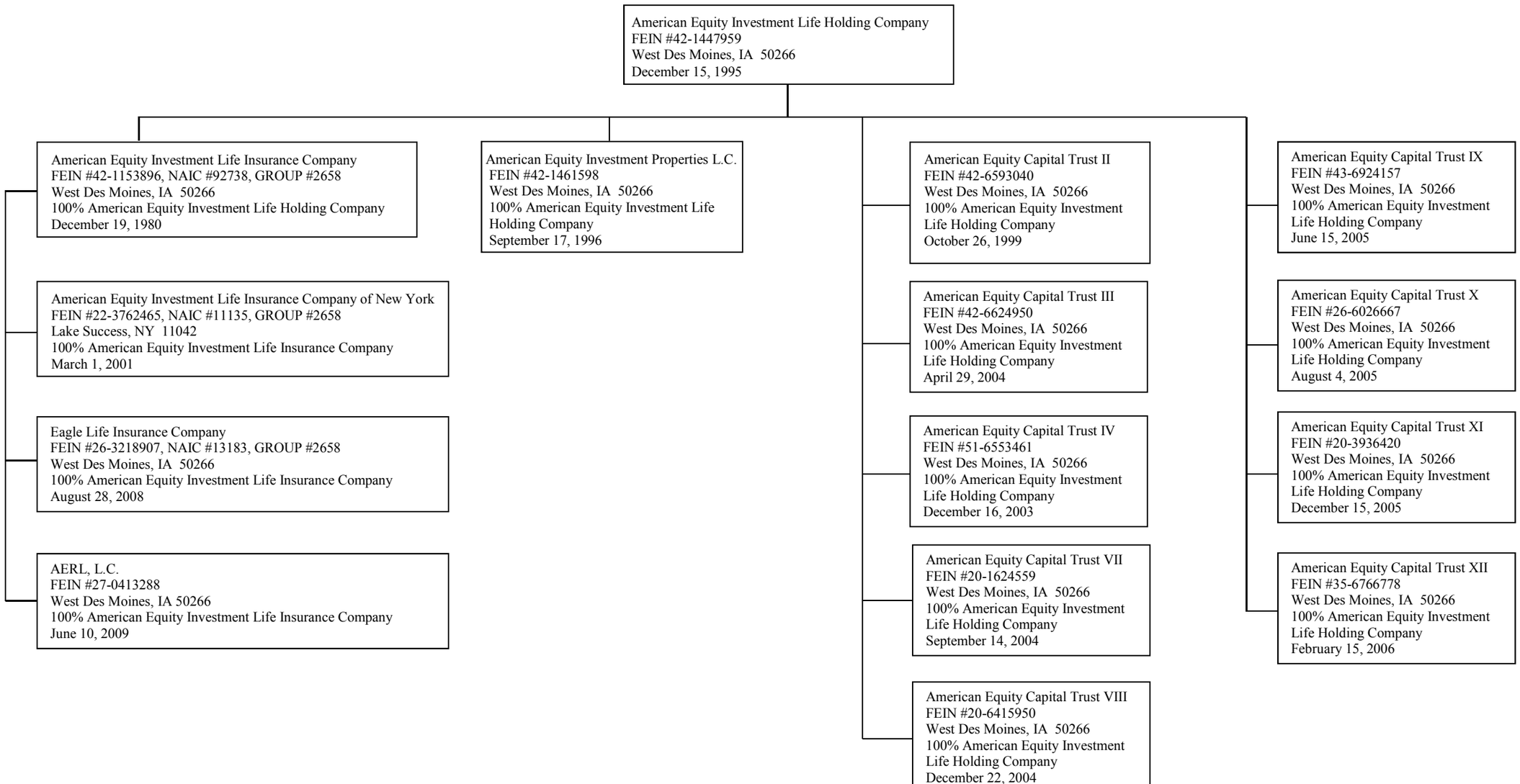
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL		23,490,281				23,490,281
2. Alaska	AK		236,655				236,655
3. Arizona	AZ		9,037,370				9,037,370
4. Arkansas	AR		7,486,060				7,486,060
5. California	CA		20,738,634				20,738,634
6. Colorado	CO		6,456,672				6,456,672
7. Connecticut	CT		21,359,931				21,359,931
8. Delaware	DE		1,919,787				1,919,787
9. District of Columbia	DC		395,868				395,868
10. Florida	FL		120,628,349				120,628,349
11. Georgia	GA		14,882,432				14,882,432
12. Hawaii	HI		6,769,430				6,769,430
13. Idaho	ID						
14. Illinois	IL		8,515,554				8,515,554
15. Indiana	IN		11,293,615				11,293,615
16. Iowa	IA		1,765,796				1,765,796
17. Kansas	KS		1,778,286				1,778,286
18. Kentucky	KY		10,782,426				10,782,426
19. Louisiana	LA		18,245,729				18,245,729
20. Maine	ME		14,027,846				14,027,846
21. Maryland	MD		13,714,489				13,714,489
22. Massachusetts	MA		26,771,047				26,771,047
23. Michigan	MI		18,970,806				18,970,806
24. Minnesota	MN		3,591,183				3,591,183
25. Mississippi	MS		23,660,917				23,660,917
26. Missouri	MO		9,170,850				9,170,850
27. Montana	MT						
28. Nebraska	NE		3,411,450				3,411,450
29. Nevada	NV		12,000				12,000
30. New Hampshire	NH		15,378,817				15,378,817
31. New Jersey	NJ		76,801,523				76,801,523
32. New Mexico	NM		1,890,237				1,890,237
33. New York	NY		28,119				28,119
34. North Carolina	NC		59,714,976				59,714,976
35. North Dakota	ND		56,347				56,347
36. Ohio	OH		24,941,556				24,941,556
37. Oklahoma	OK		3,319,613				3,319,613
38. Oregon	OR		6,012,030				6,012,030
39. Pennsylvania	PA		78,825,567				78,825,567
40. Rhode Island	RI		1,984,077				1,984,077
41. South Carolina	SC		27,997,128				27,997,128
42. South Dakota	SD		20,000				20,000
43. Tennessee	TN		11,507,811				11,507,811
44. Texas	TX		73,894,230				73,894,230
45. Utah	UT		4,242,835				4,242,835
46. Vermont	VT		3,226,569				3,226,569
47. Virginia	VA		71,713,301				71,713,301
48. Washington	WA		9,152,409				9,152,409
49. West Virginia	WV		4,680,258				4,680,258
50. Wisconsin	WI		4,979,729				4,979,729
51. Wyoming	WY		60,000				60,000
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT		180,004				180,004
59. Total			879,720,596				879,720,596

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			42-1447959	3981379	0001039828	NEW YORK STOCK EXCHANGE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	IA	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	
			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	
			42-6624950		0001161951		AMERICAN EQUITY CAPITAL TRUST III	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			51-6553461				AMERICAN EQUITY CAPITAL TRUST IV	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-1624559				AMERICAN EQUITY CAPITAL TRUST VII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-6415950				AMERICAN EQUITY CAPITAL TRUST VIII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			43-6924157				AMERICAN EQUITY CAPITAL TRUST IX	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			26-6026667				AMERICAN EQUITY CAPITAL TRUST X	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-3936420				AMERICAN EQUITY CAPITAL TRUST XI	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			35-6766778				AMERICAN EQUITY CAPITAL TRUST XII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	42-1447959	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY					2,897,449				2,897,449	
92738	42-1153896	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY		(10,000,000)			626,212	200,313,920			190,940,133	(2,725,680,083)
13183	26-3218907	EAGLE LIFE INSURANCE COMPANY		10,000,000			(3,523,661)	(200,313,920)			(193,837,582)	2,725,680,083
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	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
	AUGUST FILING	
50.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

12. Not required to be filed by Company
13. Not required to be filed by Company
14. Not required to be filed by Company
15. Not required to be filed by Company
17. Not required to be filed by Company
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45. Not required to be filed by Company
46. Not required to be filed by Company
47. Not required to be filed by Company
48. Not required to be filed by Company
49. Not required to be filed by Company

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

14. Trusteed Surplus Statement [Document Identifier 490]

15. Participating Opinion for Exhibit 5 [Document Identifier 371]

17. Actuarial Opinion on X-Factors [Document Identifier 442]

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]

27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]

30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]

31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]

32. Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]

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]

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

35. Supplemental Schedule O [Document Identifier 465]

36. Medicare Part D Coverage Supplement [Document Identifier 365]

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

40. VM-20 Reserves Supplement [Document Identifier 456]

42. Long-Term Care Experience Reporting Forms [Document Identifier 306]

43. Credit Insurance Experience Exhibit [Document Identifier 230]

44. Accident and Health Policy Experience Exhibit [Document Identifier 210]

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

46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

48. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]

49. Variable Annuities Supplement [Document Identifier 286]

OVERFLOW PAGE FOR WRITE-INS

NONE

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	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	3,174,452	0.190	3,174,452		3,174,452	0.190
	1.02 All other governments		0.000				0.000
	1.03 U.S. states, territories and possessions, etc. guaranteed	1,610,000	0.096	1,610,000		1,610,000	0.096
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	12,841,426	0.769	12,841,426		12,841,426	0.769
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	48,255,434	2.888	48,255,432		48,255,432	2.888
	1.06 Industrial and miscellaneous	1,383,496,693	82.801	1,383,496,688		1,383,496,688	82.801
	1.07 Hybrid securities	1,995,194	0.119	1,995,194		1,995,194	0.119
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated Bank loans	18,679,432	1.118	18,679,432		18,679,432	1.118
	1.11 Total long-term bonds	1,470,052,631	87.982	1,470,052,624		1,470,052,624	87.982
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		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages	154,575,912	9.251	154,575,912		154,575,912	9.251
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total mortgage loans	154,575,912	9.251	154,575,912		154,575,912	9.251
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)	2,147,164	0.129	2,147,164		2,147,164	0.129
	6.02 Cash equivalents (Schedule E, Part 2)	21,851,170	1.308	21,851,170		21,851,170	1.308
	6.03 Short-term investments (Schedule DA)	2,000,000	0.120	2,000,000		2,000,000	0.120
	6.04 Total cash, cash equivalents and short-term investments	25,998,334	1.556	25,998,334		25,998,334	1.556
7.	Contract loans		0.000				0.000
8.	Derivatives (Schedule DB)	17,466,131	1.045	17,466,131		17,466,131	1.045
9.	Other invested assets (Schedule BA)	1,080,923	0.065	1,080,923		1,080,923	0.065
10.	Receivables for securities	1,685,969	0.101	1,685,969		1,685,969	0.101
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	1,670,859,900	100.000	1,670,859,893		1,670,859,893	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		44,789,170
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	113,050,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		113,050,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	(340,000)	
	5.2 Totals, Part 3, Column 8		(340,000)
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		2,923,258
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		154,575,912
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		154,575,912
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		154,575,912

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,082,719
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
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		1,796
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)		1,080,923
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,080,923

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,049,021,170
2.	Cost of bonds and stocks acquired, Part 3, Column 7		537,455,812
3.	Accrual of discount		1,074,006
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		1,943,650
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		118,267,465
7.	Deduct amortization of premium		1,251,445
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	116,785	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		116,785
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		193,680
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,470,052,623
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,470,052,623

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	3,174,452	3,258,822	3,155,383	3,195,000
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	3,174,452	3,258,822	3,155,383	3,195,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,610,000	1,744,009	1,610,000	1,610,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	12,841,426	13,429,636	12,861,696	12,850,000
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	48,255,434	51,734,075	48,226,701	48,182,844
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	1,008,437,346	1,061,425,998	1,008,850,921	1,000,857,377
	9.	Canada	35,764,389	38,830,419	35,742,978	34,754,066
	10.	Other Countries	359,969,579	359,342,537	359,870,679	359,806,588
	11.	Totals	1,404,171,314	1,459,598,954	1,404,464,578	1,395,418,031
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	1,470,052,626	1,529,765,496	1,470,318,358	1,461,255,875
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	1,470,052,626	1,529,765,496	1,470,318,358	

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	678,602	1,520,188	975,661			XXX	3,174,451	0.2	2,878,597	0.3	3,174,452	(1)
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	678,602	1,520,188	975,661			XXX	3,174,451	0.2	2,878,597	0.3	3,174,452	(1)
2. All Other Governments												
2.1 NAIC 1						XXX			1,595,720	0.2		
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			1,595,720	0.2		
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		1,000,000		610,000		XXX	1,610,000	0.1	1,635,000	0.2	1,610,000	
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		610,000		XXX	1,610,000	0.1	1,635,000	0.2	1,610,000	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	3,500,695	833,409	7,376,581	1,130,741		XXX	12,841,426	0.9	13,843,706	1.3	12,841,426	
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	3,500,695	833,409	7,376,581	1,130,741		XXX	12,841,426	0.9	13,843,706	1.3	12,841,426	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	124,788	3,538,110	14,455,534	28,434,127	2,873	XXX	46,555,432	3.2	56,299,850	5.4	46,555,432	
5.2 NAIC 2			1,700,000			XXX	1,700,000	0.1	1,700,000	0.2	1,700,000	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	124,788	3,538,110	16,155,534	28,434,127	2,873	XXX	48,255,432	3.3	57,999,850	5.5	48,255,432	

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	18,737,287	81,233,395	292,648,154	154,060,913	52,804,310	XXX	599,484,059	40.7	377,647,814	36.0	357,237,728	242,246,331
6.2 NAIC 2	9,727,612	126,755,956	526,038,072	90,487,961	14,732,447	XXX	767,742,048	52.2	574,296,267	54.7	491,218,860	276,523,188
6.3 NAIC 3	138,178	2,200,701	12,319,519			XXX	14,658,398	1.0	16,350,187	1.6	3,664,703	10,993,695
6.4 NAIC 4		257,730	402,022			XXX	659,752	0.0	779,310	0.1	659,752	
6.5 NAIC 5		952,432				XXX	952,432	0.1				952,432
6.6 NAIC 6						XXX						
6.7 Totals	28,603,077	211,400,214	831,407,767	244,548,874	67,536,757	XXX	1,383,496,689	94.0	969,073,578	92.4	852,781,043	530,715,646
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2			1,995,194			XXX	1,995,194	0.1	1,994,723	0.2	1,995,194	
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			1,995,194			XXX	1,995,194	0.1	1,994,723	0.2	1,995,194	
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	2,324,131	1,773,088	3,192,965	2,559,269		XXX	9,849,453	0.7				9,849,453
10.2 NAIC 2	2,080,115	4,482,817	586,814	2,794,921	885,311	XXX	10,829,978	0.7			2,000,000	8,829,978
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals	4,404,246	6,255,905	3,779,779	5,354,190	885,311	XXX	20,679,431	1.4			2,000,000	18,679,431

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) 25,365,503	89,898,190	318,648,895	186,795,050	52,807,183		673,514,821	45.8	XXX	XXX	421,419,038	252,095,783
11.2 NAIC 2	(d) 11,807,727	131,238,773	530,320,080	93,282,882	15,617,758		782,267,220	53.1	XXX	XXX	496,914,054	285,353,166
11.3 NAIC 3	(d) 138,178	2,200,701	12,319,519				14,658,398	1.0	XXX	XXX	3,664,703	10,993,695
11.4 NAIC 4	(d)	257,730	402,022				659,752	0.0	XXX	XXX	659,752	
11.5 NAIC 5	(d)	952,432					(c) 952,432	0.1	XXX	XXX		952,432
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	37,311,408	224,547,826	861,690,516	280,077,932	68,424,941		(b) 1,472,052,623	100.0	XXX	XXX	922,657,547	549,395,076
11.8 Line 11.7 as a % of Col. 7	2.5	15.3	58.5	19.0	4.6		100.0	XXX	XXX	XXX	62.7	37.3
12. Total Bonds Prior Year												
12.1 NAIC 1	6,125,747	68,512,813	262,964,073	92,703,857	23,594,197		XXX	XXX	453,900,687	43.3	322,598,124	131,302,563
12.2 NAIC 2	4,945,068	104,263,421	430,030,422	33,176,691	5,575,388		XXX	XXX	577,990,990	55.1	369,604,078	208,386,912
12.3 NAIC 3	76,316	3,489,053	10,879,083	1,905,735			XXX	XXX	16,350,187	1.6	6,950,333	9,399,854
12.4 NAIC 4		377,039	402,271				XXX	XXX	779,310	0.1	779,309	1
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	11,147,131	176,642,326	704,275,849	127,786,283	29,169,585		XXX	XXX	(b) 1,049,021,174	100.0	699,931,844	349,089,330
12.8 Line 12.7 as a % of Col. 9	1.1	16.8	67.1	12.2	2.8		XXX	XXX	100.0	XXX	66.7	33.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	11,748,431	43,249,015	192,293,074	131,581,888	42,546,630		421,419,038	28.6	322,598,124	30.8	421,419,038	XXX
13.2 NAIC 2	7,511,085	81,092,053	317,103,441	81,312,273	9,895,203		496,914,055	33.8	369,604,078	35.2	496,914,055	XXX
13.3 NAIC 3		1,647,990	2,016,713				3,664,703	0.2	6,950,333	0.7	3,664,703	XXX
13.4 NAIC 4		257,730	402,022				659,752	0.0	779,309	0.1	659,752	XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	19,259,516	126,246,788	511,815,250	212,894,161	52,441,833		922,657,548	62.7	699,931,844	66.7	922,657,548	XXX
13.8 Line 13.7 as a % of Col. 7	2.1	13.7	55.5	23.1	5.7		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.3	8.6	34.8	14.5	3.6		62.7	XXX	XXX	XXX	62.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	13,617,072	46,649,175	126,355,821	55,213,162	10,260,553		252,095,783	17.1	131,302,563	12.5	XXX	252,095,783
14.2 NAIC 2	4,296,642	50,146,720	213,216,639	11,970,609	5,722,555		285,353,165	19.4	208,386,912	19.9	XXX	285,353,165
14.3 NAIC 3	138,178	552,711	10,302,806				10,993,695	0.7	9,399,854	0.9	XXX	10,993,695
14.4 NAIC 4									1	0.0	XXX	
14.5 NAIC 5		952,432					952,432	0.1			XXX	952,432
14.6 NAIC 6											XXX	
14.7 Totals	18,051,892	98,301,038	349,875,266	67,183,771	15,983,108		549,395,075	37.3	349,089,330	33.3	XXX	549,395,075
14.8 Line 14.7 as a % of Col. 7	3.3	17.9	63.7	12.2	2.9		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.2	6.7	23.8	4.6	1.1		37.3	XXX	XXX	XXX	XXX	37.3

(a) Includes $ 549,395,077 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; 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	678,602	1,520,188	975,661			XXX	3,174,451	0.2	2,878,597	0.3	3,174,452	(1)
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	678,602	1,520,188	975,661			XXX	3,174,451	0.2	2,878,597	0.3	3,174,452	(1)
2. All Other Governments												
2.01 Issuer Obligations						XXX			1,595,720	0.2		
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			1,595,720	0.2		
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		1,000,000		610,000		XXX	1,610,000	0.1	1,635,000	0.2	1,610,000	
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		610,000		XXX	1,610,000	0.1	1,635,000	0.2	1,610,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	3,500,695	833,409	7,376,581	1,130,741		XXX	12,841,426	0.9	13,843,706	1.3	12,841,426	
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	3,500,695	833,409	7,376,581	1,130,741		XXX	12,841,426	0.9	13,843,706	1.3	12,841,426	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		2,058,955	14,043,771	21,665,089		XXX	37,767,815	2.6	47,141,425	4.5	37,767,816	(1)
5.02 Residential Mortgage-Backed Securities	(47,047)	697,683	348,855	152,410	2,873	XXX	1,154,774	0.1	1,350,161	0.1	1,154,774	
5.03 Commercial Mortgage-Backed Securities	171,835	781,473	1,762,907	6,616,627		XXX	9,332,842	0.6	9,508,265	0.9	9,332,843	(1)
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	124,788	3,538,111	16,155,533	28,434,126	2,873	XXX	48,255,431	3.3	57,999,851	5.5	48,255,433	(2)
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,970,203	110,528,683	481,930,535	195,090,447	54,545,434	XXX	844,065,302	57.3	569,787,027	54.3	657,094,351	186,970,951
6.02 Residential Mortgage-Backed Securities	4,755,386	12,649,007	12,040,429	13,867,941	2,971,511	XXX	46,284,274	3.1	5,937,429	0.6	3,104,157	43,180,117
6.03 Commercial Mortgage-Backed Securities	695,287	34,406,128	79,277,694	24,301,608	3,768,506	XXX	142,449,223	9.7	108,579,246	10.4	107,860,106	34,589,117
6.04 Other Loan-Backed and Structured Securities	21,182,202	53,816,396	258,159,115	11,288,878	6,251,305	XXX	350,697,896	23.8	284,769,876	27.1	84,722,429	265,975,467
6.05 Totals	28,603,078	211,400,214	831,407,773	244,548,874	67,536,756	XXX	1,383,496,695	94.0	969,073,578	92.4	852,781,043	530,715,652
7. Hybrid Securities												
7.01 Issuer Obligations			1,995,194			XXX	1,995,194	0.1	1,994,723	0.2	1,995,194	
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			1,995,194			XXX	1,995,194	0.1	1,994,723	0.2	1,995,194	
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	4,404,246	6,255,905	3,779,779	5,354,190	885,311	XXX	20,679,431	1.4			2,000,000	18,679,431
10.03 Totals	4,404,246	6,255,905	3,779,779	5,354,190	885,311	XXX	20,679,431	1.4			2,000,000	18,679,431
11. Total Bonds Current Year												
11.01 Issuer Obligations	6,149,500	115,941,235	506,321,742	218,496,277	54,545,434	XXX	901,454,188	61.2	XXX	XXX	714,483,239	186,970,949
11.02 Residential Mortgage-Backed Securities	4,708,339	13,346,690	12,389,284	14,020,351	2,974,384	XXX	47,439,048	3.2	XXX	XXX	4,258,931	43,180,117
11.03 Commercial Mortgage-Backed Securities	867,122	35,187,601	81,040,601	30,918,235	3,768,506	XXX	151,782,065	10.3	XXX	XXX	117,192,949	34,589,116
11.04 Other Loan-Backed and Structured Securities	21,182,202	53,816,396	258,159,115	11,288,878	6,251,305	XXX	350,697,896	23.8	XXX	XXX	84,722,429	265,975,467
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	4,404,246	6,255,905	3,779,779	5,354,190	885,311	XXX	20,679,431	1.4	XXX	XXX	2,000,000	18,679,431
11.08 Totals	37,311,409	224,547,827	861,690,521	280,077,931	68,424,940		1,472,052,628	100.0	XXX	XXX	922,657,548	549,395,080
11.09 Line 11.08 as a % of Col. 7	2.5	15.3	58.5	19.0	4.6		100.0	XXX	XXX	XXX	62.7	37.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,836,481	90,960,699	414,361,672	109,563,280	22,154,066	XXX	XXX	XXX	638,876,198	60.9	523,213,752	115,662,446
12.02 Residential Mortgage-Backed Securities	91,598	1,231,793	1,334,154	2,337,175	2,292,870	XXX	XXX	XXX	7,287,590	0.7	4,493,046	2,794,544
12.03 Commercial Mortgage-Backed Securities	232,919	27,704,627	79,850,789	8,961,328	1,337,848	XXX	XXX	XXX	118,087,511	11.3	87,783,251	30,304,260
12.04 Other Loan-Backed and Structured Securities	8,986,133	56,745,207	208,729,234	6,924,501	3,384,801	XXX	XXX	XXX	284,769,876	27.1	84,441,797	200,328,079
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						XXX	XXX	XXX				
12.08 Totals	11,147,131	176,642,326	704,275,849	127,786,284	29,169,585		XXX	XXX	1,049,021,175	100.0	699,931,846	349,089,329
12.09 Line 12.08 as a % of Col. 9	1.1	16.8	67.1	12.2	2.8		XXX	XXX	100	XXX	66.7	33.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	4,706,672	91,514,303	388,040,967	182,498,912	47,722,384	XXX	714,483,238	48.5	523,213,752	49.9	714,483,238	XXX
13.02 Residential Mortgage-Backed Securities	38,064	1,028,697	784,042	1,256,782	1,151,346	XXX	4,258,931	0.3	4,493,046	0.4	4,258,931	XXX
13.03 Commercial Mortgage-Backed Securities	253,361	16,014,174	68,313,821	29,043,491	3,568,103	XXX	117,192,950	8.0	87,783,251	8.4	117,192,950	XXX
13.04 Other Loan-Backed and Structured Securities	12,261,419	17,689,615	54,676,419	94,976		XXX	84,722,429	5.8	84,441,797	8.0	84,722,429	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	XXX
13.08 Totals	19,259,516	126,246,789	511,815,249	212,894,161	52,441,833		922,657,548	62.7	699,931,846	66.7	922,657,548	XXX
13.09 Line 13.08 as a % of Col. 7	2.1	13.7	55.5	23.1	5.7		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.3	8.6	34.8	14.5	3.6		62.7	XXX	XXX	XXX	62.7	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,442,828	24,426,932	118,280,775	35,997,365	6,823,050	XXX	186,970,950	12.7	115,662,446	11.0	XXX	186,970,950
14.02 Residential Mortgage-Backed Securities	4,670,275	12,317,993	11,605,242	12,763,569	1,823,038	XXX	43,180,117	2.9	2,794,544	0.3	XXX	43,180,117
14.03 Commercial Mortgage-Backed Securities	613,761	19,173,427	12,726,780	1,874,744	200,403	XXX	34,589,115	2.3	30,304,260	2.9	XXX	34,589,115
14.04 Other Loan-Backed and Structured Securities	8,920,783	36,126,781	203,482,696	11,193,902	6,251,305	XXX	265,975,467	18.1	200,328,079	19.1	XXX	265,975,467
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	2,404,246	6,255,905	3,779,779	5,354,190	885,311	XXX	18,679,431	1.3			XXX	18,679,431
14.08 Totals	18,051,893	98,301,038	349,875,272	67,183,770	15,983,107		549,395,080	37.3	349,089,329	33.3	XXX	549,395,080
14.09 Line 14.08 as a % of Col. 7	3.3	17.9	63.7	12.2	2.9		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.2	6.7	23.8	4.6	1.1		37.3	XXX	XXX	XXX	XXX	37.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	2,000,000	2,000,000			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
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 9, prior year)			12,635,951
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	36,599,756		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14			36,599,756
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			26,880,890
6.	Considerations received/(paid) on terminations, Section 2, Column 15			26,880,890
7.	Amortization:			
	7.1 Section 1, Column 19	(19,133,624)		
	7.2 Section 2, Column 21	(12,635,952)		(31,769,576)
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)			17,466,131
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			17,466,131

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 m		
	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	17,466,131	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		17,466,131
4.	Part D, Section 1, Column 5	17,466,131	
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	71,192,425	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		71,192,425
10.	Part D, Section 1, Column 8	71,192,425	
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	31,155,783		31,155,783	
2. Cost of cash equivalents acquired	388,528,387		388,528,387	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	397,833,000		397,833,000	
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)	21,851,170		21,851,170	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	21,851,170		21,851,170	

(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				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
0901807		EL PASO	TX		09/05/2013	4.500	66,240						527,273	07/15/2013
0901814		TUSCON	AZ		09/26/2013	4.690	66,634						752,632	07/16/2013
0901849		SHERWOOD	OR		12/18/2013	4.970	347,634						968,504	09/30/2013
0901850		RIVERVIEW	FL		12/04/2013	5.040	166,253						395,833	10/22/2013
0901852		SANTA MONICA	CA		01/14/2014	5.090	175,543						486,486	10/03/2013
0901862		FORT WORTH	TX		01/02/2014	4.900	295,060						910,000	10/25/2013
0901866		GERMANTOWN	WI		01/07/2014	4.600	345,063						1,111,111	10/22/2013
0901882		EXTON	PA		01/23/2014	5.000	87,579						306,548	11/22/2013
0901887		FORT WAYNE	IN		03/17/2014	4.950	247,029						568,750	01/09/2014
0901916		CRANBURY	NJ		09/09/2014	4.500	404,491						2,934,783	05/21/2014
0901933		CRANBURY	NJ		12/02/2014	4.500	557,250						1,301,471	09/11/2014
0901942		READINGTON	NJ		12/23/2014	4.100	552,778						1,454,887	09/03/2014
0901943		LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014	4.100	552,778						2,782,331	01/22/2019
0901959		TUCSON	AZ		12/23/2014	4.250	129,917						334,547	10/29/2014
0901969		MUKILTEO	WA		01/30/2015	4.100	372,292						1,475,000	12/17/2014
0901997		WILMINGTON	CA		07/24/2015	3.975	577,012						2,054,400	06/22/2018
0902002		WEBSTER	TX		04/28/2015	4.000	566,365						1,326,923	03/03/2015
0902004		LAS VEGAS	NV		05/14/2015	3.900	570,854						1,786,875	03/14/2015
0902016		AUSTIN	TX		06/19/2015	4.000	575,620						1,158,261	04/22/2015
0902022		WARREN	MI		06/17/2015	3.950	571,494						1,312,500	05/20/2015
0902030		AUBURN	WA		06/25/2015	4.000	214,422						667,786	05/08/2015
0902031		TACOMA	WA		06/25/2015	4.000	222,672						699,937	05/08/2015
0902042		SOUTH BEND	IN		08/12/2015	4.400	472,743						1,472,271	06/20/2015
0902066		SERLING HEIGHTS	MI		01/14/2016	4.400	548,850						1,026,316	11/23/2015
0902110		MINNETONKA	MN		11/01/2016	4.000	1,868,290						3,187,556	08/02/2016
0902117		TUCSON	AZ		05/19/2016	4.250	411,080						847,458	04/20/2016
0902120		KENNESAW	GA		10/07/2016	4.250	1,855,601						3,156,250	09/09/2016
0902134		EAGAN	MN		07/01/2016	4.200	413,086						1,050,000	05/19/2016
0902136		NEWINGTON	VA		11/01/2016	4.450	1,859,613						2,747,368	06/22/2016
0902140		AUSTIN	TX		08/19/2016	4.150	1,845,150						3,352,941	07/05/2016
0902141		MENTOR	OH		08/22/2016	4.150	1,845,150						3,088,889	06/23/2016
0902142		ARLINGTON	VA		09/01/2016	3.900	1,839,722						3,750,000	08/03/2016
0902143		LAS VEGAS	NV		09/01/2016	4.250	1,847,288						4,310,680	08/09/2016
0902147		BLACKLICK (COLUMBUS)	OH		10/03/2016	4.100	1,852,545						2,939,535	08/19/2016
0902148		HARRISBURG	PA		09/30/2016	3.750	1,882,091						2,725,000	08/19/2016
0902149		YORBA LINDA	CA		10/31/2016	3.900	1,848,407						3,400,000	09/14/2016
0902150		JACKSONVILLE	FL		10/25/2016	3.950	1,732,486						4,440,000	09/23/2016
0902151		CHESAPEAKE	VA		11/07/2016	3.900	1,852,850						2,890,173	10/14/2016
0902152		BROWNSVILLE	TX		10/19/2016	4.000	1,730,294						3,125,000	09/09/2016
0902153		RACINE	WI		09/15/2016	4.100	1,724,696						3,103,448	08/30/2016
0902154		CHARLOTTE	NC		10/05/2016	4.100	1,849,054						3,122,892	08/31/2016
0902174		CYPRESS	CA		01/31/2017	4.320	1,904,979						3,400,000	12/09/2016
0902354		KENNESAW	GA		01/30/2019	4.800	1,375,895						2,045,217	11/30/2018
0902358		CEDAR PARK	TX		02/28/2019	4.800	1,378,795						2,548,718	01/11/2019
0902363		DULUTH	GA		03/12/2019	4.500	1,380,184						2,045,279	01/10/2019
0902367		INDIANAPOLIS	IN		04/22/2019	4.500	1,679,095						2,540,659	03/28/2019
0902372		KNOXVILLE	TN		05/24/2019	4.600	1,682,305						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	1,700,000						2,671,429	04/30/2019
0902378		PHILADELPHIA	PA		07/15/2019	4.400	1,691,249						3,301,163	06/05/2019
0902381		CHICAGO	IL		08/14/2019	4.480	1,693,447						2,587,658	06/27/2019
0902382		HOUSTON	TX		07/25/2019	4.400	1,690,060						2,479,167	06/20/2019
0902385		TUKWILA	WA		07/24/2019	4.300	992,752						2,186,732	06/07/2019
0902387		PEACHTREE CORNERS	GA		08/29/2019	4.450	1,690,886						2,794,521	06/25/2019
0902389		BENSALEM	PA		09/04/2019	4.050	1,693,615						2,586,503	07/17/2019
0902391		BENSALEM	PA		09/18/2019	4.150	1,693,715						2,622,857	09/04/2019
0902393		ALBUQUERQUE	NM		09/27/2019	3.900	3,350,000						4,783,533	08/07/2019
0902394		Creve Coeur	MO		09/05/2019	4.000	1,693,565						2,326,571	07/18/2019
0902395		MIDDLETON	WI		10/01/2019	3.860	2,991,446						4,380,952	08/16/2019
0902398		COVINGTON	WA		09/12/2019	3.970	3,290,789						5,607,843	08/08/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				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
0902399		ARDEN HILLS	MN		09/26/2019	3.700	2,990,869						4,562,500	08/12/2019
0902400		STERLING HEIGHTS	MI		10/08/2019	3.770	3,000,000						4,326,316	08/05/2019
0902401		SACRAMENTO	CA		10/15/2019	3.650	3,294,941						5,858,914	09/25/2019
0902403		WALDORF	MD		09/25/2019	3.820	2,982,615						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	1,200,000						1,893,333	09/15/2019
0902412		SAN ANTONIO	TX		11/14/2019	4.000	3,000,000						5,106,122	10/01/2019
0902413		DOWNINGTON	PA		09/30/2019	3.500	2,987,737						6,214,286	09/25/2019
0902415		LANSDALE	PA		09/30/2019	3.500	995,912						2,112,000	09/25/2019
0902416		DENVER	CO		10/31/2019	3.600	2,995,361						5,595,000	10/11/2019
0902417		INDIO	CA		11/21/2019	3.250	3,000,000						7,250,000	11/18/2019
0902419		HOMEWOOD	AL		11/07/2019	3.800	3,000,000						4,392,857	11/06/2019
0902420		LEAGUE CITY	TX		12/06/2019	4.050	2,000,000						3,239,024	10/15/2019
0902422		ONTARIO	CA		12/12/2019	3.530	1,200,000						2,000,000	12/03/2019
0902423		PLEASANTON	CA		12/12/2019	3.700	2,500,000						4,779,167	11/07/2019
0902425		COLUMBUS	OH		12/10/2019	3.600	1,400,000						2,181,290	11/13/2019
0902426		SPOKANE	WA		12/11/2019	3.550	1,500,000						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	3,000,000						4,052,632	10/09/2019
0902430		CHICAGO	IL		12/19/2019	3.600	1,500,000						2,604,651	11/26/2019
0902431		LAKEWOOD	NJ		12/19/2019	3.800	3,000,000						4,331,250	10/31/2019
0902432		LAS VEGAS	NV		12/18/2019	3.700	1,000,000						2,879,167	12/09/2019
0902436		ASHBURN	VA		12/30/2019	3.900	2,000,000						4,127,273	12/09/2019
0902442		SAN JUAN CAPISTRANO	CA		12/23/2019	3.550	3,000,000						5,103,448	12/13/2019
0902443		HUNTINGTON BEACH	CA		12/23/2019	3.550	3,000,000						6,483,871	12/13/2019
0902444		RANCHO DOMINGUEZ	CA		12/23/2019	3.550	2,400,000						4,733,333	12/13/2019
V029762	0	MIAMI	FL		09/12/2018	4.509	1,700,000						2,236,940	07/18/2018
V029777	0	BENBOOK	TX		11/22/2019	4.409	1,700,000						2,682,953	10/29/2019
V029781	0	TUCSON	AZ		10/17/2018	5.459	1,700,000						2,665,433	10/01/2018
V029816	0	HOUSTON	TX		03/21/2019	4.659	1,700,000						2,177,524	02/22/2019
V029851	0	IRVING	TX		06/21/2019	4.409	1,700,000						2,843,043	06/04/2019
V029854	0	CORPUS CHRISTI	TX		07/30/2019	4.409	1,700,000						3,053,623	07/17/2019
V029900	0	INDIANAPOLIS	IN		11/06/2019	4.829	3,300,000						6,154,407	10/23/2019
V029922	0	STAFFORD	VA		12/12/2019	5.100	3,000,000						8,906,423	12/09/2019
VC29790	0	TAMPA	FL		02/28/2019	4.900	1,661,724						2,787,119	12/05/2018
General Reserve Loan Loss		IOWA	IA		12/31/2019	1.000	(450,000)	(340,000)						12/31/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							154,575,912	(340,000)					283,733,478	XXX
0899999. Total Mortgages in good standing							154,575,912	(340,000)					283,733,478	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							154,575,912	(340,000)					283,733,478	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0902354	KENNESAW	GA		01/30/2019	4.800	1,400,000		2,045,217
0902358	CEDAR PARK	TX		02/28/2019	4.800	1,400,000		2,548,718
0902363	DULUTH	GA		03/12/2019	4.500	1,400,000		2,045,279
0902367	INDIANAPOLIS	IN		04/22/2019	4.500	1,700,000		2,540,659
0902372	KNOXVILLE	TN		05/24/2019	4.600	1,700,000		2,499,175
0902374	LAS VEGAS	NV		04/30/2019	4.600	1,700,000		2,985,625
0902375	SALT LAKE CITY	UT		04/30/2019	4.600	1,700,000		2,808,696
0902376	OCEANSIDE	CA		07/01/2019	4.850	1,700,000		2,671,429
0902378	PHILADELPHIA	PA		07/15/2019	4.400	1,700,000		3,301,163
0902381	CHICAGO	IL		08/14/2019	4.480	1,700,000		2,587,658
0902382	HOUSTON	TX		07/25/2019	4.400	1,700,000		2,479,167
0902385	TUKWILA	WA		07/24/2019	4.300	1,000,000		2,186,732
0902387	PEACHTREE CORNERS	GA		08/29/2019	4.450	1,700,000		2,794,521
0902389	BENSALEM	PA		09/04/2019	4.050	1,700,000		2,586,503
0902391	BENSALEM	PA		09/18/2019	4.150	1,700,000		2,622,857
0902393	ALBUQUERQUE	NM		09/27/2019	3.900	3,350,000		4,783,533
0902394	Creve Coeur	MO		09/05/2019	4.000	1,700,000		2,326,571
0902395	MIDDLETON	WI		10/01/2019	3.860	3,000,000		4,380,952
0902398	COVINGTON	WA		09/12/2019	3.970	3,300,000		5,607,843
0902399	ARDEN HILLS	MN		09/26/2019	3.700	3,000,000		4,562,500
0902400	STERLING HEIGHTS	MI		10/08/2019	3.770	3,000,000		4,326,316
0902401	SACRAMENTO	CA		10/15/2019	3.650	3,300,000		5,858,914
0902403	WALDORF	MD		09/25/2019	3.820	3,000,000		4,657,895
0902409	SAN DIEGO	CA		11/14/2019	4.000	3,000,000		5,504,167
0902411	CHARLESTON	SC		11/05/2019	3.900	1,200,000		1,893,333
0902412	SAN ANTONIO	TX		11/14/2019	4.000	3,000,000		5,106,122
0902413	DOWNINGTON	PA		09/30/2019	3.500	3,000,000		6,214,286
0902415	LANSDALE	PA		09/30/2019	3.500	1,000,000		2,112,000
0902416	DENVER	CO		10/31/2019	3.600	3,000,000		5,595,000
0902417	INDIO	CA		11/21/2019	3.250	3,000,000		7,250,000
0902419	HOMEWOOD	AL		11/07/2019	3.800	3,000,000		4,392,857
0902420	LEAGUE CITY	TX		12/06/2019	4.050	2,000,000		3,239,024
0902422	ONTARIO	CA		12/12/2019	3.530	1,200,000		2,000,000
0902423	PLEASANTON	CA		12/12/2019	3.700	2,500,000		4,779,167
0902425	COLUMBUS	OH		12/10/2019	3.600	1,400,000		2,181,290
0902426	SPOKANE	WA		12/11/2019	3.550	1,500,000		2,742,604
0902427	EDEN PRAIRIE	MN		11/27/2019	3.500	3,000,000		5,240,000
0902429	STILLWATER	NY		12/24/2019	4.050	3,000,000		4,052,632
0902430	CHICAGO	IL		12/19/2019	3.600	1,500,000		2,604,651
0902431	LAKEWOOD	NJ		12/19/2019	3.800	3,000,000		4,331,250
0902432	LAS VEGAS	NV		12/18/2019	3.700	1,000,000		2,879,167
0902436	ASHBURN	VA		12/30/2019	3.900	2,000,000		4,127,273
0902442	SAN JUAN CAPISTRANO	CA		12/23/2019	3.550	3,000,000		5,103,448
0902443	HUNTINGTON BEACH	CA		12/23/2019	3.550	3,000,000		6,483,871
0902444	RANCHO DOMINGUEZ	CA		12/23/2019	3.550	2,400,000		4,733,333
V029777	BENBOOK	TX		11/22/2019	4.500	1,700,000		2,682,953
V029816	HOUSTON	TX		03/21/2019	5.437	1,700,000		2,177,524
V029851	IRVING	TX		06/21/2019	5.083	1,700,000		2,843,043
V029854	CORPUS CHRISTI	TX		07/30/2019	4.950	1,700,000		3,053,623
V029900	INDIANAPOLIS	IN		11/06/2019	4.970	3,300,000		6,154,407
V029922	STAFFORD	VA		12/12/2019	5.100	3,000,000		8,906,423
VC29790	TAMPA	FL		02/28/2019	4.900	1,700,000		2,787,119
0599999. Mortgages in good standing - Commercial mortgages-all other						113,050,000		196,378,490
0899999. Total Mortgages in good standing						113,050,000		196,378,490
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						113,050,000		196,378,490

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
0902032	AUBURN	WA		06/25/2015	08/16/2019	251,732							240,314	240,314			
0902033	KENT	WA		06/25/2015	08/16/2019	616,090							587,794	587,794			
0199999. Mortgages closed by repayment						867,822							828,108	828,108			
0901807	EL PASO	TX		09/05/2013		99,656								33,417			
0901814	TUSCON	AZ		09/26/2013		100,136								33,502			
0901849	SHERWOOD	OR		12/18/2013		376,674								29,039			
0901850	RIVERVIEW	FL		12/04/2013		182,240								15,987			
0901852	SANTA MONICA	CA		01/14/2014		189,944								14,400			
0901862	FORT WORTH	TX		01/02/2014		334,526								39,466			
0901866	GERMANTOWN	WI		01/07/2014		374,654								29,591			
0901882	EXTON	PA		01/23/2014		94,801								7,223			
0901887	FORT WAYNE	IN		03/17/2014		267,356								20,327			
0901916	CRANBURY	NJ		09/09/2014		477,765								73,274			
0901933	CRANBURY	NJ		12/02/2014		599,975								42,725			
0901942	READINGTON	NJ		12/23/2014		596,169								43,390			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		596,169								43,390			
0901959	TUCSON	AZ		12/23/2014		139,888								9,971			
0901969	MUKILTEO	WA		01/30/2015		400,852								28,560			
0901997	WILMINGTON	CA		07/24/2015		619,612								42,600			
0902002	WEBSTER	TX		04/28/2015		609,345								42,980			
0902004	LAS VEGAS	NV		05/14/2015		613,487								42,632			
0902016	AUSTIN	TX		06/19/2015		617,914								42,294			
0902022	WARREN	MI		06/17/2015		617,459								45,965			
0902030	AUBURN	WA		06/25/2015		230,177								15,755			
0902031	TACOMA	WA		06/25/2015		239,033								16,361			
0902032	AUBURN	WA		06/25/2015		251,732								11,418			
0902033	KENT	WA		06/25/2015		616,090								28,297			
0902042	SOUTH BEND	IN		08/12/2015		542,793								70,050			
0902066	SERLING HEIGHTS	MI		01/14/2016		608,008								59,158			
0902110	MINNETONKA	MN		11/01/2016		1,912,790								44,500			
0902117	TUCSON	AZ		05/19/2016		437,875								26,795			
0902120	KENNESAW	GA		10/07/2016		1,900,649								45,048			
0902134	EAGAN	MN		07/01/2016		439,860								26,774			
0902136	NEWINGTON	VA		11/01/2016		1,907,262								47,648			
0902140	AUSTIN	TX		08/19/2016		1,895,048								49,898			
0902141	MENTOR	OH		08/22/2016		1,895,048								49,898			
0902142	ARLINGTON	VA		09/01/2016		1,891,229								51,507			
0902143	LAS VEGAS	NV		09/01/2016		1,896,551								49,263			
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		1,902,418								49,874			
0902148	HARRISBURG	PA		09/30/2016		1,920,879								38,788			
0902149	YORBA LINDA	CA		10/31/2016		1,899,577								51,171			
0902150	JACKSONVILLE	FL		10/25/2016		1,822,855								90,369			
0902151	CHESAPEAKE	VA		11/07/2016		1,903,848								50,999			
0902152	BROWNSVILLE	TX		10/19/2016		1,821,430								91,136			
0902153	RACINE	WI		09/15/2016		1,815,518								90,823			
0902154	CHARLOTTE	NC		10/05/2016		1,900,111								51,058			
0902174	CYPRESS	CA		01/31/2017		1,939,764								34,785			
0902354	KENNESAW	GA		01/30/2019										24,105			
0902358	CEDAR PARK	TX		02/28/2019										21,205			
0902363	DULUTH	GA		03/12/2019										19,816			
0902367	INDIANAPOLIS	IN		04/22/2019										20,905			
0902372	KNOXVILLE	TN		05/24/2019										17,695			
0902378	PHILADELPHIA	PA		07/15/2019										8,751			
0902381	CHICAGO	IL		08/14/2019										6,554			
0902382	HOUSTON	TX		07/25/2019										9,940			
0902385	TUKWILA	WA		07/24/2019										7,248			
0902387	PEACHTREE CORNERS	GA		08/29/2019										9,114			
0902389	BENSALEM	PA		09/04/2019										6,385			
0902391	BENSALEM	PA		09/18/2019										6,285			
0902394	Creve Coeur	MO		09/05/2019										6,435			

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902395	MIDDLETON	WI		10/01/2019										8,554			
0902398	COVINGTON	WA		09/12/2019										9,211			
0902399	ARDEN HILLS	MN		09/26/2019										9,131			
0902401	SACRAMENTO	CA		10/15/2019										5,059			
0902403	WALDORF	MD		09/25/2019										17,385			
0902413	DOWNINGTON	PA		09/30/2019										12,263			
0902415	LANSDALE	PA		09/30/2019										4,088			
0902416	DENVER	CO		10/31/2019										4,639			
VC29790	TAMPA	FL		02/28/2019										38,276			
0299999. Mortgages with partial repayments						41,499,167								2,095,150			
0599999 - Totals						42,366,989							828,108	2,923,258			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
878091-BD-8	TEACHERS INSUR & ANNUITY TIAAGL 4.9 09/15/44 4.900% 09/15/44			NY	JP MORGAN SECURITIES	1FE	12/31/2017		1,084,376	1,235,385	1,080,923		(1,796)				49,000		
3399999. Capital Notes - Unaffiliated									1,084,376	1,235,385	1,080,923		(1,796)				49,000		XXX
4899999. Total - Unaffiliated									1,084,376	1,235,385	1,080,923		(1,796)				49,000		XXX
4999999. Total - Affiliated																			XXX
5099999 - Totals									1,084,376	1,235,385	1,080,923		(1,796)				49,000		XXX

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24	SD			1	912,502	104.3130	938,813	900,000	907,025		(1,609)			2.750	2.548	FA	9,349	24,626	05/23/2017	02/15/2024
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24	SD			1	5,069	104.3130	5,216	5,000	5,039		(9)			2.750	2.548	FA	52	137	05/23/2017	02/15/2024
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24				1	96,320	104.3130	99,097	95,000	95,742		(170)			2.750	2.548	FA	987	2,599	05/23/2017	02/15/2024
912828-MP-2	US TREASURY N/B T 3 5/8 02/15/20	SD			1	99,258	100.2190	100,219	100,000	99,989		87			3.625	3.715	FA	1,369	3,625	03/11/2010	02/15/2020
912828-NT-3	US TREASURY N/B T 2 5/8 08/15/20	SD			1	35,498	100.5940	35,208	35,000	35,035		(55)			2.625	2.463	FA	347	919	08/25/2010	08/15/2020
912828-PC-8	US TREASURY N/B T 2 5/8 11/15/20	SD			1	530,734	100.8440	549,598	545,000	543,578		1,587			2.625	2.930	MN	1,847	14,306	12/09/2010	11/15/2020
912828-SF-8	US TREASURY N/B T 2 02/15/22	SD			1	503,815	100.8280	519,265	515,000	512,383		1,191			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	325,683	101.1410	338,821	335,000	326,847		1,104			2.000	2.381	MN	865	4,929	07/29/2019	11/15/2026
912828-U2-4	US TREASURY N/B NOTES	SD			1	291,656	101.1410	303,422	300,000	292,698		989			2.000	2.381	MN	775	4,414	07/29/2019	11/15/2026
912828-U2-4	US TREASURY N/B NOTES				1	354,848	101.1410	369,163	365,000	356,116		1,203			2.000	2.381	MN	943	5,370	07/29/2019	11/15/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,155,383	XXX	3,258,822	3,195,000	3,174,452		4,318			XXX	XXX	XXX	20,424	71,225	XXX	XXX
0599999. Total - U.S. Government Bonds						3,155,383	XXX	3,258,822	3,195,000	3,174,452		4,318			XXX	XXX	XXX	20,424	71,225	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	1FE	610,000	106.7540	651,199	610,000	610,000					4.200	4.200	JJ	12,810	26,091	06/11/2018	07/01/2033
650035-VC-9	NEW YORK ST URBAN DEV CORP REV BUILD AMERICA BONDS-TAXABLE-ST			2	1FE	1,000,000	109.2810	1,092,810	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						1,610,000	XXX	1,744,009	1,610,000	1,610,000					XXX	XXX	XXX	28,151	78,191	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,610,000	XXX	1,744,009	1,610,000	1,610,000					XXX	XXX	XXX	28,151	78,191	XXX	XXX
045333-CV-1	ASPEN VLY CO HOSP DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	1,000,000	103.1540	1,031,540	1,000,000	1,000,000					5.573	5.573	JD	4,644	55,730	12/10/2010	12/01/2025
438670-6G-1	HONOLULU CITY & CNTY HI GENERAL OBLIGATION			2	1FE	182,976	102.5810	205,162	200,000	184,386		769			3.218	3.920	AO	1,609	6,436	02/22/2018	10/01/2034
438670-WK-3	HONOLULU CITY & CNTY HI BUILD AMERICA BDS-TAXABLE-SER			2	1FE	1,150,000	103.0060	1,184,569	1,150,000	1,150,000					5.500	5.500	JD	5,271	63,250	12/03/2010	12/01/2025
562333-GD-0	MANCHESTER NH BUILD AMERICA BONDS RECOVERY Z			2	1FE	1,007,260	101.5120	1,015,120	1,000,000	1,000,486		(932)			5.750	5.650	JJ	28,750	57,500	12/02/2010	07/01/2035
591852-QX-9	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	1,500,000	102.8510	1,542,765	1,500,000	1,500,000					5.000	5.000	JD	6,250	75,000	12/03/2010	12/01/2025
602409-HR-8	MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE			2	1FE	1,500,000	102.5200	1,537,800	1,500,000	1,500,000					5.450	5.450	AO	20,438	81,750	12/13/2010	10/01/2029
603789-7D-4	MINNEAPOLIS MN SPL SCH DIST #1 QUALIFIED SCH CONSTR BD-TAXABL				1FE	1,013,030	115.6750	1,156,750	1,000,000	1,006,345		(894)			5.125	5.000	JD	2,278	51,250	12/08/2010	12/15/2025
791400-VT-8	SAINT LOUIS CNTY MO PATTONVILL BUILD AMERICA BONDS-TAXABLE			2	1FE	1,505,070	100.6760	1,510,140	1,500,000	1,500,125		(733)			6.050	5.998	MS	30,250	90,750	12/15/2010	03/01/2028
791400-VV-3	SAINT LOUIS CNTY MO PATTONVILL BUILD AMERICA BONDS-TAXABLE			2	1FE	1,003,360	100.6920	1,006,920	1,000,000	1,000,084		(489)			6.150	6.098	MS	20,500	61,500	12/15/2010	03/01/2030
791697-BP-9	SAINT LOUIS MO SPL ADMIN BRD O QUALIFIED SCH CONSTR BDS-ST LO				1FE	1,000,000	123.0280	1,230,280	1,000,000	1,000,000					6.250	6.250	AO	15,625	62,500	12/10/2010	04/01/2026
791740-ZG-1	SAINT LOUIS PARK MN BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	1,000,000	100.2620	1,002,620	1,000,000	1,000,000					5.150	5.149	FA	21,458	51,500	12/07/2010	02/01/2032
939296-GA-1	WASHINGTON MO SCH DIST BUILD AMERICA BONDS			2	1FE	1,000,000	100.5970	1,005,970	1,000,000	1,000,000					5.550	5.547	MS	18,500	55,500	12/02/2010	03/01/2030
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						12,861,696	XXX	13,429,636	12,850,000	12,841,426		(2,279)			XXX	XXX	XXX	175,573	712,666	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						12,861,696	XXX	13,429,636	12,850,000	12,841,426		(2,279)			XXX	XXX	XXX	175,573	712,666	XXX	XXX
023039-BN-9	AMARILLO TX HOTEL OCCUPANCY TA GENERAL			2	1FE	400,000	107.7310	430,924	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	1FE	420,000	107.7160	452,407	420,000	420,000					4.150	4.148	FA	6,585	17,430	02/22/2018	08/15/2033
023039-BU-3	AMARILLO TX HOTEL OCCUPANCY TA GENERAL			2	1FE	1,200,000	106.9420	1,283,304	1,200,000	1,200,000					4.200	4.198	FA	19,040	50,400	02/22/2018	08/15/2038
03812D-AQ-6	APPLETON WI REDEV AUTH LEASE R GENERAL			2	1FE	1,100,000	104.4610	1,149,071	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				1FE	1,000,000	109.1270	1,091,270	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	1FE	500,000	106.0460	530,230	500,000	500,000					4.056	4.056	FA	8,450	20,280	01/20/2018	08/01/2038
134041-HE-5	CAMPBELL & KENTON CNTYS KY SAN RECOVERY ZONE ECON DEV BD-TAXA			2	1FE	1,015,230	102.8920	1,028,920	1,000,000	1,002,057		(1,795)			5.750	5.552	FA	23,958	57,500	12/08/2010	08/01/2030
140542-CQ-2	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME				2FE	1,700,000	105.1610	1,787,737	1,700,000	1,700,000					5.000	5.000	JJ	42,500	45,097	12/11/2018	07/01/2025
19633S-AA-1	COLORADO ST BRIDGE ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SR			2	1FE	1,000,000	103.8300	1,038,300	1,000,000	1,000,000					6.078	6.078	JD	5,065	60,780	12/02/2010	12/01/2027
20281P-KT-8	CMWLTH FING AUTH PA EDUCATION				1FE	1,000,000	107.4070	1,074,070	1,000,000	1,000,000					3.864	3.864	JD	3,220	38,640	01/11/2018	06/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	DIST OF COLUMBIA INCOME TAX SE BUILD AMERICA BONDS																				
25477G-EV-3				4	1FE	1,000,000	115.2360	1,152,360	1,000,000	1,000,000					5.282	5.282	JD	4,402	52,820	12/03/2010	12/01/2026
3130A7-NZ-4	FEDERAL HOME LOAN BANK FHLB 3 04/18/31			2	1	2,000,000	100.0140	2,000,270	2,000,000	2,000,000					3.000	3.000	AO	12,167	60,000	03/29/2016	04/18/2031
31315P-B9-9	FARMER MAC FAMCA 2.85 11/19/27				1	1,471,994	104.8230	1,808,190	1,725,000	1,564,677		16,798			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	5,000,000	116.5200	5,826,000	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	2,226,610	132.5670	2,518,764	1,900,000	2,134,240		(16,746)			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				1FE	1,250,000	111.8530	1,398,163	1,250,000	1,250,000					3.915	3.915	AO	12,234	48,938	02/23/2018	10/01/2035
	KANSAS ST DEV FIN AUTH REVENUE BUILD AMERICA BONDS																				
485429-DB-7				2	1FE	1,000,000	100.6250	1,006,250	1,000,000	1,000,000					5.945	5.943	MS	19,817	59,450	12/02/2010	03/01/2030
56155C-AL-2	MAMMOTH LAKES CA JUDGEMENT REV GENERAL			2	1FE	494,775	106.4870	532,435	500,000	495,283		272			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	1FE	2,000,000	105.9460	2,118,920	2,000,000	2,000,000					4.408	4.408	JJ	44,080	92,568	05/21/2018	07/01/2034
613357-BM-3	MONTGOMERY CNTY MD LIMITED OBL GENERAL			2	1FE	2,493,450	105.6230	2,640,575	2,500,000	2,493,644		182			4.400	4.420	MN	18,333	104,500	11/08/2018	05/01/2038
62719P-BF-2	MURRIETA CA REDEV AGY SUCCESSO GENERAL			2	1FE	954,540	104.8480	1,048,480	1,000,000	957,523		1,624			3.750	4.091	FA	15,625	37,500	02/22/2018	08/01/2037
	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS																				
679468-UL-0				2	1FE	1,465,000	103.9580	1,522,985	1,465,000	1,465,000					5.400	5.400	JJ	39,555	79,110	12/08/2010	07/01/2026
79207T-CF-6	SAINT LUCIE CNTY FL REVENUE GENERAL			2	1FE	1,000,000	104.9500	1,049,500	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	1FE	1,100,000	108.9930	1,198,923	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			4	1FE	1,000,000	114.3580	1,143,580	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	1FE	997,120	103.8900	1,038,900	1,000,000	997,276		97			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	1FE	987,290	105.2270	1,052,270	1,000,000	988,116		432			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				1FE	1,000,000	108.0790	1,080,790	1,000,000	1,000,000					3.800	3.800	MN	6,333	38,000	01/09/2018	11/01/2037
	WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA																				
93730P-AM-8	BONDS-B			4	1FE	1,000,000	115.9900	1,159,900	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						37,776,009	XXX	41,163,488	37,760,000	37,767,816		864			XXX	XXX	XXX	434,895	1,625,958	XXX	XXX
31398S-UD-3	FANNIE MAE FNR 2010-138 Z			4	1	1,080,895	105.9460	1,291,985	1,219,479	1,154,774		12,621			4.000	5.154	MON	4,065	48,779	12/02/2010	12/25/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,080,895	XXX	1,291,985	1,219,479	1,154,774		12,621			XXX	XXX	XXX	4,065	48,779	XXX	XXX
3138L4-V5-9	FANNIE MAE FN AM4235			4	1	892,168	112.5480	979,929	870,674	884,222		(1,400)			4.440	4.192	MON	3,329	39,195	07/26/2013	08/01/2038
3138LA-EC-9	FNMA POOL FN AM9130			4	1	984,688	104.2180	1,042,184	1,000,000	986,904		521			3.410	3.526	MON	2,936	34,574	06/03/2015	07/25/2035
3138LA-KZ-1	FNMA POOL FN AM9311			4	1	891,032	104.5660	937,320	896,390	890,779		172			3.390	3.459	MON	2,617	30,810	06/03/2015	07/01/2035
3138LF-A4-0	FNMA DUS FN FN AN2726			4	1	4,379,884	98.1760	4,192,554	4,270,453	4,359,401		(6,476)			2.920	2.682	MON	10,738	126,429	08/11/2016	09/01/2036
3138LF-BX-5	FNMA DUS FN FN AN2753			4	1	2,222,025	98.1890	2,126,615	2,165,848	2,211,538		(3,316)			2.920	2.679	MON	5,446	64,121	08/15/2016	09/25/2036
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						9,369,797	XXX	9,278,602	9,203,365	9,332,844		(10,499)			XXX	XXX	XXX	25,066	295,129	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						48,226,701	XXX	51,734,075	48,182,844	48,255,434		2,986			XXX	XXX	XXX	464,026	1,969,866	XXX	XXX
00206R-GN-6	AT&T INC T 6.55 01/15/28				2FE	502,599	119.2620	596,309	500,000	502,407		(191)			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				2FE	2,328,700	120.8840	2,417,684	2,000,000	2,319,508		(9,192)			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	2FE	991,982	105.5870	1,055,867	1,000,000	992,685		703			3.600	3.747	JJ	16,600	18,000	06/05/2019	07/15/2025
002824-BG-4	ABBOTT LABORATORIES ABT 4 3/4 11/30/36			2	1FE	2,092,980	124.7560	2,495,116	2,000,000	2,089,566		(3,414)			4.750	4.365	MN	8,181	95,000	01/15/2019	11/30/2036
00287Y-BW-8	ABBVIE INC ABBV 3.2 11/21/29			2	2FE	999,750	101.8800	1,018,797	1,000,000	999,752		2			3.200	3.203	MN	3,556		11/12/2019	11/21/2029
00507V-AK-5	ACTIVISION BLIZZARD ATVI 3.4 09/15/26			2	2FE	2,139,432	104.8650	2,307,037	2,200,000	2,150,324		6,333			3.400	3.782	MS	22,024	74,800	04/23/2018	09/15/2026
00507V-AN-9	ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47			2	2FE	503,305	113.8130	569,064	500,000	503,277		(28)			4.500	4.458	JD	1,000	22,500	05/30/2019	06/15/2047
00751Y-AC-0	ADVANCE AUTO PARTS AAP 4 1/2 12/01/23			2	2FE	993,010	107.2720	1,072,724	1,000,000	996,877		712			4.500	4.588	JD	3,750	45,000	12/05/2013	12/01/2023
008117-AP-8	AETNA INC AET 2 3/4 11/15/22			2	2FE	732,023	101.5950	761,963	750,000	744,000		1,970			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	2FE	739,275	104.8680	786,509	750,000	745,712		1,105			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	2FE	2,370,475	103.8570	2,596,418	2,500,000	2,380,554		10,079			3.625	4.402	AO	22,656	45,313	04/09/2019	04/01/2027
015271-AR-0	ALEXANDRIA REAL ESTATE E ARE 3 3/8 08/15/31			2	2FE	2,995,770	104.1470	3,124,407	3,000,000	2,995,955		185			3.375	3.389	FA	46,688		07/09/2019	08/15/2031
015271-AT-6	ALEXANDRIA REAL ESTATE E ARE 2 3/4 12/15/29			2	2FE	998,420	98.5950	985,952	1,000,000	998,443		23			2.750	2.767	JD	8,326		09/03/2019	12/15/2029
020002-AQ-4	ALLSTATE CORP ALL 5.35 06/01/33				1FE	1,011,380	125.0310	1,250,312	1,000,000	1,008,395		(422)			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	2FE	995,900	98.8700	988,704	1,000,000	997,132		386			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	1FE	5,423,730	113.7580	5,687,895	5,000,000	5,414,676		(9,054)			3.875	3.240	FA	69,427	96,875	07/18/2019	08/22/2037
023608-AG-7	AMEREN CORP AEE 3.65 02/15/26			2	2FE	999,110	104.6130	1,046,127	1,000,000	999,402		86			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			4	2PL	378,636	102.7540	389,064	378,636	378,636					5.180	5.183	AO	4,141	19,613	07/24/2018	10/15/2023
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29				1FE	876,250	105.2040	921,848	876,250	876,250					4.000	4.000	FA	13,241	35,050	01/04/2017	02/15/2029
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC			4	2PL	408,519	102.3880	418,274	408,519	408,519					5.180	5.181	FA	7,994	21,161	07/24/2018	08/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02378M-AA-9	AMER AIRLINE 19-1A PTT AAL 3 1/2 02/15/32				1FE	5,000,000	102.9610	5,148,066	5,000,000	5,000,000					3.500	3.500	FA	66,111		08/01/2019	08/15/2033
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS				2PL	1,387,500	100.8470	1,399,252	1,387,500	1,387,500					3.930	3.930	JD	2,424	26,810	06/18/2019	06/15/2024
025932-AK-0	AMERICAN FINANCIAL GROUP AFG 3 1/2 08/15/26			2	2FE	996,080	102.6450	1,026,448	1,000,000	997,245		363			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	1FE	3,960,835	104.5510	4,182,048	4,000,000	3,966,640		4,459			3.652	3.705	MON	6,492	122,646	07/23/2019	03/23/2028
03027X-AB-6	AMERICAN TOWER CORP AMT 3 1/2 01/31/23				2FE	480,340	103.6440	518,219	500,000	491,857		2,434			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	2FE	483,495	104.7890	523,947	500,000	486,201		1,429			3.600	4.005	JJ	8,300	18,000	02/06/2018	01/15/2028
03063#-AA-2	AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST				2PL	3,000,000	106.5510	3,196,530	3,000,000	3,000,000					4.680	4.680	JJ	67,470	83,460	12/04/2018	01/08/2026
03073E-AP-0	AMERISOURCEBERGEN CORP ABC 3.45 12/15/27			2	2FE	1,896,980	103.7720	2,075,448	2,000,000	1,912,376		9,145			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	1FE	499,465	102.2390	511,195	500,000	499,636		49			2.875	2.887	MS	4,233	14,375	08/08/2016	09/15/2026
031162-BM-1	AMGEN INC AMGN 3 7/8 11/15/21			2	2FE	494,650	103.1640	515,818	500,000	498,830		591			3.875	4.006	MN	2,476	19,375	11/23/2011	11/15/2021
032095-AH-4	AMPHENOL CORP APH 4.35 06/01/29			2	2FE	3,001,740	111.1370	3,334,101	3,000,000	3,001,498		(242)			4.350	4.343	JD	10,875	116,725	01/08/2019	06/01/2029
032654-AH-8	ANALOG DEVICES INC ADI 2 7/8 06/01/23			2	2FE	690,015	101.9900	764,927	750,000	725,636		6,545			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	2FE	1,452,060	104.9260	1,573,887	1,500,000	1,460,329		4,892			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	2FE	2,323,983	107.5110	2,365,251	2,200,000	2,324,011		(76)			4.500	4.013	JD	7,150	60,750	10/22/2019	12/05/2036
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR ABIBB 3 3/4 07/15/42				2FE	923,770	101.3880	1,013,877	1,000,000	932,218		1,774			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				2FE	1,075,571	118.0300	1,180,295	1,000,000	1,070,232		(1,847)			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	2FE	992,160	109.8890	1,098,890	1,000,000	993,314		666			4.000	4.096	AO	8,667	40,000	03/20/2018	04/13/2028
037411-BE-4	APACHE CORP APA 4 3/8 10/15/28			2	2FE	3,007,800	104.3090	3,129,264	3,000,000	3,007,596		(340)			4.375	4.339	AO	27,708	150,208	04/09/2019	10/15/2028
037735-BZ-9	APPALACHIAN POWER CO AEP 5.95 05/15/33				2FE	2,022,020	126.3350	2,406,676	1,905,000	1,991,787		(4,313)			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				1FE	1,010,270	105.6100	1,056,103	1,000,000	1,006,336		(1,070)			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	1FE	996,450	106.1780	1,061,783	1,000,000	997,314		322			3.300	3.342	AO	8,250	33,000	03/28/2017	04/01/2027
03939C-AA-1	ARCH CAPITAL FINANCE LLC ACGL 4.011 12/15/26			2	2FE	1,050,650	110.1980	1,101,982	1,000,000	1,038,221		(4,996)			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	2FE	995,750	101.4200	1,014,200	1,000,000	996,650		349			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	1,000,000	104.7290	1,047,290	1,000,000	1,000,000					4.850	4.850	FA	18,592	24,250	02/13/2019	02/13/2026
045054-AF-0	ASHTEAD CAPITAL INC AHTLN 4 3/8 08/15/27			2	2FE	1,693,185	103.5000	1,811,250	1,750,000	1,699,282		4,988			4.375	4.834	FA	28,924	60,156	04/09/2019	08/15/2027
04621X-AF-5	ASSURANT INC AIZ 4 03/15/23				2FE	1,014,980	104.3300	1,043,301	1,000,000	1,007,335		(2,116)			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	1FE	1,994,500	104.1080	2,082,166	2,000,000	1,995,747		501			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	2FE	952,220	100.9370	1,009,374	1,000,000	959,353		4,234			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	1FE	996,740	106.1210	1,061,208	1,000,000	997,948		309			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	2FE	929,420	101.8200	1,018,197	1,000,000	971,937		7,790			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	2FE	1,990,000	113.3450	2,266,902	2,000,000	1,990,852		798			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				2FE	748,410	105.9790	794,840	750,000	749,457		169			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	2FE	992,760	106.0340	1,060,340	1,000,000	995,098		656			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	2FE	1,987,260	104.8770	2,097,534	2,000,000	1,987,867		607			3.900	3.977	JJ	41,600		06/12/2019	07/15/2029
06051G-EU-9	BANK OF AMERICA CORP BAC 3.3 01/11/23				1FE	998,210	103.4650	1,034,647	1,000,000	999,170		256			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	1FE	1,999,160	105.1180	2,102,354	2,000,000	1,999,355		76			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	2FE	295,297	107.3520	319,909	298,000	296,244		280			4.000	4.121	JD	265	12,665	06/03/2016	06/23/2025
071813-BP-3	BAXTER INTERNATIONAL INC BAX 3 1/2 08/15/46			2	1FE	722,840	96.7890	774,315	800,000	723,753		913			3.500	4.091	FA	10,578	14,000	06/06/2019	08/15/2046
07274N-BA-0	BAYER US FINANCE II LLC BAYNGR 5 1/2 07/30/35				2FE	703,144	115.3240	778,439	675,000	701,578		(1,093)			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	1FE	1,010,970	106.4250	1,064,245	1,000,000	1,006,858		(1,082)			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	1FE	2,000,000	100.2500	2,005,000	2,000,000	2,000,000					2.636	2.636	MS	15,230		09/09/2019	09/17/2029
075887-AQ-2	BECTON DICKINSON BDX 6.7 08/01/28				2FE	595,145	122.6860	613,429	500,000	557,475		(5,238)			6.700	5.034	FA	13,958	33,500	05/05/2011	08/01/2028
081437-AM-7	BEMIS COMPANY INC AMCR 4 1/2 10/15/21			2	2FE	1,009,833	102.9580	1,029,581	1,000,000	1,007,367		(2,466)			4.500	4.005	AO	9,500	15,250	06/13/2019	10/15/2021
084423-AP-7	BERKLEY (WR) CORPORATION WRB 6 1/4 02/15/37				2FE	2,229,440	125.1410	2,502,814	2,000,000	2,221,434		(7,697)			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				2FE	1,266,018	105.4050	1,317,565	1,250,000	1,261,563		(4,918)			4.625	4.180	MS	17,023	57,813	11/06/2018	03/15/2022
09062X-AF-0	BIOGEN INC BIIB 4.05 09/15/25			2	1FE	1,011,720	108.6900	1,086,898	1,000,000	1,007,296		(1,171)			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	2FE	995,380	106.1130	1,061,134	1,000,000	997,967		467			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	2FE	995,430	109.6540	1,096,540	1,000,000	995,691		227			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	1FE	4,936,700	98.4360	4,921,820	5,000,000	4,938,270		1,570			2.500	2.641	JJ	38,542		09/03/2019	01/10/2030
097023-BK-0	BOEING CO BA 3.3 03/01/35			2	1FE	312,587	100.1880	345,647	345,000	313,986		1,399			3.300	4.102	MS	3,795	11,385	01/15/2019	03/01/2035
097023-CE-3	BOEING CO BA 3 1/2 03/01/39			2	1FE	3,833,200	102.8450	4,113,800	4,000,000	3,838,241		5,041			3.500	3.799	MS	46,667	76,222	02/13/2019	03/01/2039
099724-AJ-5	BORGWARNER INC BWA 3 3/8 03/15/25			2	2FE	747,315	104.3770	782,831	750,000	748,476		263			3.375	3.418	MS	7,453	25,313	06/02/2015	03/15/2025
10112R-AX-2	BOSTON PROPERTIES LP BXP 3.65 02/01/26			2	2FE	997,080	105.8880	1,058,878	1,000,000	998,111		272			3.650	3.685	FA	15,208	36,500	01/08/2016	02/01/2026
10373Q-AV-2	BP CAP MARKETS AMERICA BPLN 3.017 01/16/27			2	1FE	1,000,000	103.4560	1,034,563	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	2FE	999,250	105.7030	1,057,032	1,000,000	999,540		69			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	2FE	999,230	99.4800	994,804	1,000,000	999,381		71			3.700	3.710	JD	925	37,000	05/01/2018	06/22/2027
110122-CC-0	BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39			2	1FE	5,160,020	115.4740	5,485,025	4,750,000	5,153,314		(6,706)			4.125	3.508	JD	8,708	113,753	07/09/2019	06/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and 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
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31				1FE	1,878,786	104.0890	1,955,602	1,878,786	1,878,786					4.125	4.125	MJSD	2,368	77,500	03/20/2018	09/20/2031
11120V-AH-6	BRIXMOR OPERATING PART BRX 4 1/8 05/15/29			2	2FE	998,040	107.1700	1,071,696	1,000,000	998,149		109			4.125	4.149	MN	5,271	21,198	05/07/2019	05/15/2029
11133T-AC-7	BROADRIDGE FINANCIAL SOL BR 3.4 06/27/26			2	2FE	2,900,050	104.1750	3,125,253	3,000,000	2,912,272		11,318			3.400	3.912	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	2FE	965,840	103.7970	1,037,969	1,000,000	971,985		3,337			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	2FE	1,369,200	101.0580	1,515,873	1,500,000	1,386,536		11,410			3.500	4.638	JJ	24,208	52,500	06/18/2018	01/15/2028
124857-AT-0	CBS CORP VIAC 3 3/8 02/15/28			2	2FE	990,270	103.0620	1,030,617	1,000,000	992,280		809			3.375	3.485	FA	12,750	33,750	06/26/2017	02/15/2028
124900-AB-7	CCL INDUSTRIES INC CCLBCN 3 1/4 10/01/26			2	2FE	995,070	98.5630	985,627	1,000,000	996,514		454			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	1FE	1,950,540	107.3270	2,146,532	2,000,000	1,957,837		5,101			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				2FE	1,779,138	109.0160	1,907,771	1,750,000	1,776,824		(2,313)			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	2FE	1,988,040	109.2620	2,185,234	2,000,000	1,989,764		1,010			4.200	4.274	AO	17,733	84,000	04/09/2018	04/15/2028
12542R-J*-2	CHS INC				2	1,000,000	101.7830	1,017,830	1,000,000	1,000,000					4.390	4.390	JJ	19,023	43,900	01/25/2016	01/25/2023
125523-AN-0	CIGNA CORP CI 4 02/15/22			2	2FE	498,681	103.0900	515,451	500,000	498,789		108			4.000	4.121	FA	4,444		10/11/2019	02/15/2022
125523-BN-9	CIGNA CORP CI 4 3/4 11/15/21				2FE	750,796	104.8390	786,290	750,000	750,743		(53)			4.750	4.694	MN	4,552	17,813	10/11/2019	11/15/2021
126117-AT-7	CNA FINANCIAL CORP CNA 4 1/2 03/01/26			2	2FE	2,995,930	109.6980	3,290,925	3,000,000	2,996,642		525			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	2FE	1,023,340	106.6280	1,066,281	1,000,000	1,014,242		(2,485)			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	2FE	992,710	103.8210	1,038,206	1,000,000	994,400		657			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	2FE	488,970	107.7460	538,731	500,000	490,361		957			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				2FE	2,161,969	130.0990	2,439,351	1,875,000	2,149,995		(10,517)			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	2FE	1,103,190	114.0640	1,140,637	1,000,000	1,090,413		(4,283)			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				2FE	771,218	102.9660	772,241	750,000	756,282		(2,333)			3.700	3.353	JJ	12,796	27,750	11/28/2012	07/15/2022
127387-AL-2	CADENCE DESIGN SYS INC CDNS 4 3/8 10/15/24			2	2FE	2,520,020	107.2430	2,681,068	2,500,000	2,515,574		(3,058)			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	1FE	2,996,790	111.1440	3,334,326	3,000,000	2,997,156		291			4.100	4.113	AO	25,967	126,758	10/02/2018	10/15/2028
13342B-AL-9	CAMERON INTL CORP CAM 4 12/15/23			2	2FE	996,410	103.4440	1,034,438	1,000,000	998,406		365			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	2FE	998,870	108.2380	1,082,384	1,000,000	999,039		96			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	2FE	1,031,760	104.9750	1,049,745	1,000,000	1,017,964		(3,892)			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	2FE	1,000,000	102.3520	1,023,517	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	2FE	747,653	103.1840	773,881	750,000	749,232		249			3.750	3.788	MN	3,594	28,125	11/15/2012	11/15/2022
144285-AJ-2	CARPENTER TECHNOLOGY CRS 5.2 07/15/21			2	2FE	380,077	102.8150	406,120	395,000	392,050		1,785			5.200	5.714	JJ	9,471	20,540	11/21/2011	07/15/2021
144285-AK-9	CARPENTER TECHNOLOGY CRS 4.45 03/01/23			2	2FE	482,789	103.6510	497,526	480,000	481,014		(310)			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				1FE	1,165,860	129.2360	1,292,356	1,000,000	1,146,135		(4,168)			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	1FE	1,981,800	100.0060	2,000,112	2,000,000	1,981,902		102			3.250	3.298	MS	18,417		09/16/2019	09/19/2049
15189T-AX-5	CENTERPOINT ENERGY CNP 2.95 03/01/30			2	2FE	1,992,060	98.4040	1,968,076	2,000,000	1,992,314		254			2.950	2.994	MS	22,453		08/12/2019	03/01/2030
161175-BJ-2	CHARTER COMM OPT LLC/CAP CHTR 3 3/4 02/15/28			2	2FE	930,960	103.4330	1,034,325	1,000,000	940,927		5,870			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	1FE	1,000,000	106.5800	1,065,801	1,000,000	1,000,000					3.326	3.326	MN	4,065	33,260	11/09/2015	11/17/2025
171798-AD-3	CIMAREX ENERGY CO XEC 3.9 05/15/27			2	2FE	997,480	103.4660	1,034,657	1,000,000	998,099		218			3.900	3.930	MN	4,983	39,000	04/03/2017	05/15/2027
17252M-AL-4	CINTAS CORPORATION NO. 2 CTAS 3 1/4 06/01/22			2	1FE	558,784	102.9180	566,050	550,000	552,420		(1,058)			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				2FE	1,927,760	108.5850	2,171,702	2,000,000	1,936,255		5,956			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	2FE	1,000,000	103.3140	1,033,142	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	2FE	1,004,250	105.7340	1,057,340	1,000,000	1,002,487		(472)			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	2FE	1,005,510	104.7850	1,047,850	1,000,000	1,003,469		(535)			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	2FE	996,260	101.9550	1,019,546	1,000,000	997,378		344			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				1FE	1,000,630	131.3660	1,313,658	1,000,000	1,000,514		(20)			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	1FE	4,279,526	118.8090	4,633,559	3,900,000	4,273,418		(6,124)			4.600	3.852	AO	37,873	123,689	07/24/2019	10/15/2038
200340-AQ-0	COMERICA INC CMA 3.8 07/22/26				1FE	2,933,340	105.3760	3,161,280	3,000,000	2,943,791		7,324			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	2FE	2,052,530	118.7140	2,374,288	2,000,000	2,051,937		(616)			5.300	5.075	MN	17,667	80,825	06/14/2019	11/01/2038
20605P-AK-7	CONCHO RESOURCES INC CXO 4.3 08/15/28			2	2FE	996,600	108.8750	1,088,750	1,000,000	997,074		299			4.300	4.341	FA	16,244	48,136	06/18/2018	08/15/2028
20826F-AF-3	CONOCOPHILLIPS COMPANY COP 4.15 11/15/34			2	1FE	999,590	111.8830	1,118,825	1,000,000	999,668		16			4.150	4.153	MN	5,303	41,500	11/06/2014	11/15/2034
209111-EH-2	CONSOLIDATED EDISON CO 0 ED 5.3 03/01/35				1FE	881,110	122.7990	1,068,348	870,000	878,597		(365)			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	2FE	997,660	104.2270	1,042,274	1,000,000	998,202		211			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	2FE	2,662,675	110.2610	3,032,186	2,750,000	2,665,859		3,069			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				2FE	761,535	102.8030	771,020	750,000	753,827		(1,219)			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	2FE	999,920	106.4850	1,064,853	1,000,000	999,965		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	1FE	1,000,000	108.6710	1,086,712	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	2FE	969,980	105.4390	1,054,394	1,000,000	975,087		2,723			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	1FE	699,209	103.3770	723,639	700,000	699,521		80			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	1FE	4,850,000	93.9890	4,699,425	5,000,000	4,850,868		868			2.875	3.028	MS	45,920		09/20/2019	09/07/2049
25179M-AV-5	DEVON ENERGY CORPORATION DVN 5.85 12/15/25			2	2FE	2,786,775	118.4060	2,960,140	2,500,000	2,735,453		(36,050)			5.850	3.989	JD	6,500	146,250	07/19/2018	12/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and 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
254010-AD-3	DIGNITY HEALTH CATHHE 3.812 11/01/24				2FE	1,024,760	104.8390	1,048,394	1,000,000	1,014,427		(2,696)			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	2FE	998,910	103.7860	1,037,863	1,000,000	999,242		101			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				1FE	552,130	128.2030	641,015	500,000	551,547		(584)			7.430	5.575	AO	9,288		11/27/2019	10/01/2026
25468P-DF-0	WALT DISNEY COMPANY/THE DIS 3.15 09/17/25				1FE	997,620	106.2920	1,062,915	1,000,000	998,550		228			3.150	3.178	MS	9,100	31,500	09/14/2015	09/17/2025
25470D-BC-2	DISCOVERY COMMUNICATIONS DISCA 3.9 11/15/24			2	2FE	306,184	106.1320	313,088	295,000	304,749		(1,435)			3.900	3.127	MN	1,470	11,505	04/03/2019	11/15/2024
256746-AH-1	DOLLAR TREE INC DLTR 4.2 05/15/28			2	2FE	1,743,295	107.2000	1,876,007	1,750,000	1,743,993		515			4.200	4.249	MN	9,392	73,500	04/09/2019	05/15/2028
260543-CH-4	DOW CHEMICAL CO/THE DOW 3 11/15/22			2	2FE	746,123	102.3760	767,819	750,000	748,752		410			3.000	3.061	MN	2,875	22,500	01/11/2013	11/15/2022
260543-CY-7	DOW CHEMICAL CO/THE DOW 4.8 11/30/28			2	2FE	1,998,121	113.4700	2,269,406	2,000,000	1,998,153		32			4.800	4.813	MN	8,267	48,000	11/25/2019	11/30/2028
26078J-AE-0	DOWDUPONT INC DD 5.319 11/15/38			2	2FE	4,285,240	118.9650	4,758,616	4,000,000	4,280,172		(5,068)			5.319	4.731	MN	27,186	155,729	07/18/2019	11/15/2038
26138E-AS-8	DR PEPPER SNAPPLE GROUP KDP 3.4 11/15/25			2	2FE	1,975,870	103.7960	2,075,914	2,000,000	1,984,818		2,285			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	2FE	990,700	103.1920	1,031,919	1,000,000	993,619		865			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	2FE	989,260	107.9430	1,079,433	1,000,000	990,429		901			4.000	4.132	MS	11,778	40,444	09/04/2018	09/15/2028
266233-AG-0	DUQUESNE LIGHT HOLDINGS DQE 3.616 08/01/27			2	2FE	1,000,000	101.2940	1,012,938	1,000,000	1,000,000					3.616	3.616	FA	15,067	36,160	07/19/2017	08/01/2027
26875P-AN-1	EOG RESOURCES INC EOG 3.9 04/01/35			2	1FE	2,667,900	111.1250	2,778,118	2,500,000	2,664,401		(3,499)			3.900	3.332	AO	24,375	48,750	07/29/2019	04/01/2035
26884A-BF-9	ERP OPERATING LP EQR 2.85 11/01/26			2	1FE	496,705	102.1800	510,898	500,000	497,662		305			2.850	2.926	MN	2,375	14,250	10/04/2016	11/01/2026
26884L-AB-5	EQT CORP EQT 4 7/8 11/15/21				2FE	501,980	102.7130	513,566	500,000	500,452		(226)			4.875	4.824	MN	3,115	24,375	11/23/2011	11/15/2021
26884L-AF-6	EQT CORP EQT 3.9 10/01/27			2	2FE	1,168,900	93.0230	1,162,783	1,250,000	1,174,668		5,768			3.900	4.842	AO	12,188	24,375	04/09/2019	10/01/2027
26884T-AD-4	ERAC USA FINANCE LLC ENTERP 4 1/2 08/16/21				2FE	926,046	103.6910	933,221	900,000	905,109		(2,981)			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	2FE	995,380	98.1030	981,027	1,000,000	995,965		366			5.500	5.560	JJ	25,361	58,056	06/20/2018	07/15/2028
277432-AW-0	EASTMAN CHEMICAL CO EMN 4 1/2 12/01/28			2	2FE	991,260	110.8530	1,108,528	1,000,000	992,106		760			4.500	4.609	JD	3,750	48,125	10/30/2018	12/01/2028
278058-AY-8	EATON CORP ETN 5.45 10/15/34				2FE	867,615	116.7920	875,939	750,000	841,384		(4,336)			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	1FE	997,430	105.6790	1,056,792	1,000,000	998,048		232			3.500	3.531	AO	8,264	35,000	04/10/2017	04/06/2027
278865-AL-4	ECOLAB INC ECL 4.35 12/08/21				1FE	449,090	104.6320	426,899	408,000	418,283		(5,085)			4.350	3.000	JD	1,134	17,748	05/31/2013	12/08/2021
283677-AW-2	EL PASO ELECTRIC CO EE 6 05/15/35				2FE	544,445	122.5660	569,932	465,000	528,283		(2,746)			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	2FE	3,600,230	112.6100	3,941,343	3,500,000	3,596,017		(4,841)			4.800	4.258	MS	56,000	144,000	12/20/2019	03/01/2026
291011-BD-5	EMERSON ELECTRIC CO EMR 5 1/4 11/15/39				1FE	3,451,230	125.5970	3,767,913	3,000,000	3,433,480		(13,787)			5.250	4.173	MN	20,125	157,500	09/06/2018	11/15/2039
292480-AH-3	ENABLE MIDSTREAM PARTNER ENBL 3.9 05/15/24			2	2FE	1,921,240	101.7480	2,034,952	2,000,000	1,935,066		13,140			3.900	4.731	MN	9,967	78,000	12/10/2018	05/15/2024
29359U-AA-7	ENSTAR GROUP LTD ESGR 4 1/2 03/10/22			2	2FE	1,013,560	103.3750	1,033,750	1,000,000	1,006,261		(2,771)			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	2FE	996,100	107.1290	1,071,292	1,000,000	996,286		186			4.950	5.000	JD	4,125	25,163	05/23/2019	06/01/2029
29364W-AR-9	ENTERGY LOUISIANA LLC ETR 3.3 12/01/22			2	1FE	613,500	102.7390	616,435	600,000	604,292		(1,517)			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				2FE	441,829	117.9000	515,224	437,000	440,790		(155)			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	2FE	1,995,280	110.3080	2,206,166	2,000,000	1,995,768		401			4.150	4.179	AO	17,292	84,153	10/03/2018	10/16/2028
294429-AG-0	EQUIFAX INC EFX 7 07/01/37				2FE	929,046	128.9900	1,077,066	835,000	926,541		(2,505)			7.000	5.981	JJ	29,225	29,225	02/08/2019	07/01/2037
294429-AL-9	EQUIFAX INC EFX 3 1/4 06/01/26			2	2FE	2,421,915	100.2200	2,505,510	2,500,000	2,436,473		8,426			3.250	3.692	JD	6,771	81,250	02/23/2018	06/01/2026
29717P-AU-1	ESSEX PORTFOLIO LP ESS 3 01/15/30			2	2FE	2,958,960	101.1760	3,035,271	3,000,000	2,960,266		1,306			3.000	3.155	JJ	36,000		07/29/2019	01/15/2030
29736R-AF-7	ESTEE LAUDER CO INC EL 3.7 08/15/42				1FE	624,818	107.2330	804,248	750,000	639,398		2,673			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				1FE	3,054,120	110.9370	3,328,107	3,000,000	3,053,452		(668)			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	2FE	4,013,380	102.0100	4,080,404	4,000,000	4,019,611		2,903			3.800	3.709	FA	57,422	57,000	08/13/2019	02/15/2028
30231G-AT-9	EXXON MOBIL CORPORATION XOM 3.043 03/01/26			2	1FE	1,000,000	104.9720	1,049,715	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	1FE	4,750,000	100.3380	4,766,069	4,750,000	4,750,000					2.995	2.995	FA	53,348		08/13/2019	08/16/2039
302491-AR-6	FMC CORP FMC 3.95 02/01/22			2	2FE	746,805	103.0420	772,816	750,000	749,257		336			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				2FE	3,670,540	113.1860	3,961,521	3,500,000	3,664,088		(6,391)			4.900	4.444	JJ	79,081	147,000	05/20/2019	01/15/2034
31620M-AY-2	FIDELITY NATIONAL INFORM FIS 4 1/4 05/15/28			2	2FE	1,993,080	111.0430	2,220,858	2,000,000	1,994,013		583			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	2FE	999,010	106.2940	1,062,935	1,000,000	999,342		92			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				2FE	2,415,288	106.1960	2,548,704	2,400,000	2,412,694		(2,284)			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	2FE	2,487,600	106.4380	2,660,940	2,500,000	2,490,088		1,612			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	2FE	600,978	108.3990	650,396	600,000	600,853		(121)			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	2FE	1,047,200	104.1730	1,041,730	1,000,000	1,016,950		(8,027)			4.375	3.492	AO	10,938	43,750	01/07/2016	04/01/2022
34354P-AC-9	FLOWSERVE CORPORATION FLS 3 1/2 09/15/22			2	2FE	705,277	101.1100	746,195	738,000	726,645		3,893			3.500	4.107	MS	7,606	25,830	12/05/2013	09/15/2022
347466-AC-8	IRWIN LAND LLC IRWINL 5.17 12/15/35				1FE	3,190,830	115.8760	3,476,280	3,000,000	3,182,841		(7,608)			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	2FE	1,997,420	106.8950	2,137,890	2,000,000	1,997,954		329			4.000	4.021	JD	3,556	80,000	08/28/2018	06/15/2025
35137L-AC-9	FOX CORP FOXA 4.709 01/25/29			2	2FE	3,000,000	113.7490	3,412,458	3,000,000	3,000,000					4.709	4.709	JJ	61,217	70,635	01/15/2019	01/25/2029
35805B-AA-6	FRESENIUS MED CARE III FMEGR 3 3/4 06/15/29			2	2FE	984,610	102.6250	1,026,250	1,000,000	985,282		672			3.750	3.938	JD	1,667	18,229	06/13/2019	06/15/2029
359694-AB-2	H.B. FULLER CO FUL 4 02/15/27			2	4FE	402,668	99.0000	396,000	400,000	402,022		(249)			4.000	3.916	FA	6,044	16,000	03/29/2017	02/15/2027
36198*-AA-4	GI MANAGER LP GI MANAGER LP				1Z	2,000,000	100.0220	2,000,440	2,000,000	2,000,000					3.940	3.942	JJ	13,352		10/30/2019	10/30/2024
37045X-BT-2	GENERAL MOTORS FINL CO GM 4.35 01/17/27			2	2FE	2,030,180	105.3530	2,107,066	2,000,000	2,023,208		(2,887)			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	1FE	1,077,630	104.7010	1,047,011	1,000,000	1,039,749		(11,456)			3.734	2.469	JJ	17,218	37,340	08/02/2016	07/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and 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
375558-AQ-6	GILEAD SCIENCES INC GILD 4 1/2 04/01/21			2	1FE	1,026,525	102.4990	1,024,986	1,000,000	1,003,476		(3,285)			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				1FE	1,013,440	116.1850	1,161,853	1,000,000	1,012,034		(305)			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	2FE	2,445,335	104.0650	2,601,625	2,500,000	2,454,826		5,937			4.000	4.285	MS	26,111	80,000	06/26/2019	03/27/2027
38141G-WZ-3	GOLDMAN SACHS GROUP INC GS 4.223 05/01/29			2	1FE	3,000,000	109.9340	3,298,014	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				1FE	359,784	104.1990	395,955	380,000	366,823		940			4.478	4.904	JJ	8,508	17,016	12/15/2010	07/01/2030
402740-AB-0	GULFSTREAM NATURAL GAS GULFNG 6.19 11/01/25				2FE	558,935	115.1200	575,599	500,000	528,872		(4,163)			6.190	5.035	MN	5,158	30,950	04/26/2011	11/01/2025
404658-AG-7	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC				2	3,000,000	105.4420	3,163,260	3,000,000	3,000,000					4.570	4.570	FA	47,223	68,550	02/27/2019	02/27/2026
418056-AH-0	HASBRO INC HAS 6.6 07/15/28				2FE	507,645	118.5140	592,571	500,000	504,703		(402)			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	2FE	997,210	104.3520	1,043,522	1,000,000	998,077		255			3.500	3.533	FA	14,583	35,000	07/07/2016	08/01/2026
423452-AC-5	HELMERICH & PAYNE INC HP 4.65 03/15/25			2	2FE	1,050,532	108.8950	1,088,948	1,000,000	1,044,302		(6,230)			4.650	3.665	MS	13,692	23,250	03/22/2019	03/15/2025
427866-AU-2	HERSHEY COMPANY HSY 3.2 08/21/25			2	1FE	997,030	104.7820	1,047,817	1,000,000	998,209		285			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	2FE	985,039	110.9080	1,109,083	1,000,000	989,500		1,523			4.900	5.112	AO	10,344	49,000	12/21/2016	10/15/2025
428291-AN-8	HEXCEL CORP HXL 3.95 02/15/27			2	2FE	840,512	104.3360	897,293	860,000	843,718		1,920			3.950	4.261	FA	12,833	33,970	04/26/2018	02/15/2027
42981C-AA-6	HIGH STREET FNDG TRUST I PFG 4.111 02/15/28			2	2FE	2,481,100	106.7010	2,667,533	2,500,000	2,483,810		1,641			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	2FE	1,976,360	105.6570	2,113,130	2,000,000	1,979,970		2,000			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	1FE	1,709,640	126.8050	1,902,069	1,500,000	1,690,204		(4,747)			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	2FE	992,760	105.3310	1,053,310	1,000,000	993,745		900			4.500	4.622	JD	3,750	45,000	11/26/2018	12/01/2025
44107T-AW-6	HOST HOTELS & RESORTS LP HST 4 1/2 02/01/26			2	2FE	998,470	108.2450	1,082,446	1,000,000	998,997		140			4.500	4.519	FA	18,750	45,000	12/08/2015	02/01/2026
443510-AG-7	HUBBELL INC HUBB 3.35 03/01/26			2	2FE	992,440	102.3450	1,023,447	1,000,000	995,039		711			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	2FE	1,997,960	101.6060	2,032,122	2,000,000	1,998,026		66			3.125	3.137	FA	23,611		08/08/2019	08/15/2029
446150-AJ-3	HUNTINGTON BANCSHARES HBAN 3.15 03/14/21			2	2FE	998,030	101.0560	1,010,558	1,000,000	999,498		404			3.150	3.193	MS	9,363	31,500	03/09/2016	03/14/2021
446413-AL-0	HUNTINGTON INGALLS INDUS HII 3.483 12/01/27			2	2FE	1,570,811	104.2500	1,720,125	1,650,000	1,578,820		7,138			3.483	4.127	JD	4,789	57,470	04/09/2019	12/01/2027
448579-AG-7	HYATT HOTELS CORP H 4 3/8 09/15/28			2	2FE	1,060,490	108.6090	1,086,094	1,000,000	1,057,591		(2,899)			4.375	3.580	MS	12,882	21,875	06/26/2019	09/15/2028
452308-AX-7	ILLINOIS TOOL WORKS INC ITW 2.65 11/15/26			2	1FE	738,424	102.8500	822,798	800,000	745,607		6,827			2.650	3.783	MN	2,709	21,200	12/10/2018	11/15/2026
456650-AF-0	INFINITY PROPERTY & CASU KMPR 5 09/19/22				2FE	768,765	106.1140	795,857	750,000	758,262		(2,796)			5.000	4.564	MS	10,625	37,500	12/15/2015	09/19/2022
45687A-AP-7	INGERSOLL-RAND GL HLD CO IR 3 3/4 08/21/28			2	2FE	1,968,760	106.5480	2,130,958	2,000,000	1,972,550		2,621			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	2FE	999,570	101.4570	1,014,570	1,000,000	999,825		23			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	1FE	1,007,970	107.6920	1,076,917	1,000,000	1,004,991		(773)			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				1FE	996,650	106.4620	1,064,619	1,000,000	997,810		315			3.450	3.490	FA	12,650	34,500	02/16/2016	02/19/2026
459506-AK-7	INTL FLAVOR & FRAGRANCES IFF 4.45 09/26/28			2	2FE	1,011,050	109.3460	1,093,459	1,000,000	1,010,118		(912)			4.450	4.307	MS	11,743	44,500	12/19/2018	09/26/2028
460146-CM-3	INTERNATIONAL PAPER CO IP 5 09/15/35			2	2FE	4,176,500	117.4160	4,696,644	4,000,000	4,171,797		(4,703)			5.000	4.600	MS	58,889	175,000	07/18/2019	09/15/2035
460690-BP-4	INTERPUBLIC GROUP COS IPG 4.65 10/01/28			2	2FE	1,993,320	112.4180	2,248,360	2,000,000	1,994,037		563			4.650	4.692	AO	23,250	95,583	09/18/2018	10/01/2028
466313-AH-6	JABIL INC JBL 3.95 01/12/28			2	2FE	978,910	102.6720	1,026,724	1,000,000	982,310		1,817			3.950	4.212	JJ	18,543	39,500	02/06/2018	01/12/2028
46647P-AF-3	JPMORGAN CHASE & CO JPM 3.54 05/01/28			2	1FE	2,005,050	105.9990	2,119,984	2,000,000	2,003,525		(855)			3.540	3.493	MN	11,800	70,800	05/26/2017	05/01/2028
46647P-AV-8	JPMORGAN CHASE & CO JPM 4.203 07/23/29			2	1FE	500,000	111.4210	557,105	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	2,000,000	104.3800	2,087,600	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	1FE	5,775,660	113.0410	6,217,250	5,500,000	5,772,337		(3,323)			3.700	3.409	MS	67,833	101,750	06/17/2019	03/01/2046
48125X-RL-2	JPMORGAN CHASE & CO JPM 5.15 05/26/26			2	1FE	1,000,000	102.8690	1,028,688	1,000,000	1,001,128		(758)			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	2FE	2,556,270	109.6510	2,741,270	2,500,000	2,540,579		(7,788)			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	2FE	1,598,814	109.5630	1,643,451	1,500,000	1,594,909		(3,905)			4.100	3.279	MS	18,108	29,896	07/29/2019	03/15/2029
485170-AV-6	KANSAS CITY SOUTHERN KSU 3 05/15/23			2	2FE	562,010	102.2270	598,030	585,000	569,202		4,307			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				2FE	2,997,600	97.8550	2,935,647	3,000,000	2,997,647		47			2.550	2.559	AO	19,125		09/04/2019	10/01/2029
49327M-2K-9	KEY BANK NA KEY 3.3 06/01/25				1FE	1,009,140	105.3680	1,053,682	1,000,000	1,005,679		(946)			3.300	3.185	JD	2,750	33,000	02/17/2016	06/01/2025
49338L-AB-9	KEYSIGHT TECHNOLOGIES KEYS 4.55 10/30/24			2	2FE	1,029,520	108.6870	1,086,870	1,000,000	1,018,373		(3,566)			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	2FE	1,997,560	98.7770	1,975,548	2,000,000	1,997,595		35			3.050	3.064	FA	17,622		09/03/2019	02/15/2030
49446R-AP-4	KIMCO REALTY CORP KIM 2.8 10/01/26			2	2FE	495,845	99.8120	499,060	500,000	497,107		383			2.800	2.895	AO	3,500	14,000	08/09/2016	10/01/2026
494550-BE-5	KINDER MORGAN ENER PART KMI 5.3 09/15/20				2FE	431,792	102.2130	408,853	400,000	403,042		(4,169)			5.300	4.193	MS	6,242	21,200	01/20/2012	09/15/2020
494550-BJ-4	KINDER MORGAN ENER PART KMI 4.15 03/01/22				2FE	605,436	104.0340	624,204	600,000	601,354		(587)			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				1FE	4,000,000	102.8280	4,113,124	4,000,000	4,000,000					5.000	5.000	MN	17,222	112,778	06/24/2019	05/30/2049
500255-AU-8	KOHL'S CORPORATION KSS 4 1/4 07/17/25			2	2FE	993,760	106.4000	1,064,000	1,000,000	996,194		595			4.250	4.328	JJ	19,361	42,500	09/14/2015	07/17/2025
50076Q-AR-7	KRAFT HEINZ FOODS CO KHC 6 7/8 01/26/39				2FE	847,830	125.1740	938,804	750,000	845,928		(1,902)			6.875	5.761	JJ	22,201	25,781	04/09/2019	01/26/2039
50077L-AT-3	KRAFT HEINZ FOODS KHC 4 5/8 01/30/29			2	2FE	994,110	109.4240	1,094,239	1,000,000	994,869		465			4.625	4.695	JJ	19,399	52,031	06/05/2018	01/30/2029
501044-CN-9	KROGER CO KR 5.4 07/15/40			2	2FE	1,676,166	115.7470	1,967,696	1,700,000	1,676,757		591			5.400	5.512	JJ	42,330	45,900	01/22/2019	07/15/2040
501044-DC-2	KROGER CO KR 3 1/2 02/01/26			2	2FE	997,630	104.7280	1,047,280	1,000,000	998,476		221			3.500	3.528	FA	14,583	35,000	01/08/2016	02/01/2026
50247W-AB-3	LYB INTERNATIONAL FINANC LYB 3 1/2 03/02/27			2	2FE	2,476,365	104.6900	2,617,253	2,500,000	2,481,964		2,166			3.500	3.615	MS	28,924	87,500	05/26/2017	03/02/2027
50249A-AA-1	LYB INT FINANCE III LYB 4.2 10/15/49			2	2FE	984,880	104.0420	1,040,423	1,000,000	984,937		57			4.200	4.290	AO	9,450		09/26/2019	10/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and 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
50540R-AL-6	LABORATORY CORP OF AMER HLDGS LH 3 3/4 08/23/22			2	2FE	764,760	103.7160	777,868	750,000	754,126		(1,613)			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	2FE	1,009,710	106.4090	1,064,089	1,000,000	1,006,329		(1,137)			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	2FE	1,996,380	109.9990	2,199,988	2,000,000	1,996,650		270			4.000	4.022	MS	23,556	42,444	02/25/2019	03/15/2029
521865-AY-1	LEAR CORP LEA 3.8 09/15/27			2	2FE	968,990	101.1810	1,011,808	1,000,000	974,163		2,787			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	2FE	996,910	103.4600	1,034,599	1,000,000	997,095		185			4.250	4.288	MN	5,431	22,903	04/29/2019	05/15/2029
524901-AT-2	LEGG MASON INC LM 3.95 07/15/24				2FE	989,590	105.1090	1,051,086	1,000,000	994,048		1,171			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				2FE	3,060,210	111.7200	3,351,593	3,000,000	3,056,092		(4,118)			4.569	4.318	FA	57,113	69,677	02/21/2019	02/01/2029
53117C-AT-9	LIBERTY PROPERTY LP LPT 4 3/8 02/01/29			2	2FE	2,992,260	112.7990	3,383,964	3,000,000	2,992,870		610			4.375	4.407	FA	54,688	67,813	01/22/2019	02/01/2029
53227J-AB-0	LIFE STORAGE LP LSI 4 06/15/29			2	2FE	1,989,520	106.5800	2,131,604	2,000,000	1,990,043		523			4.000	4.064	JD	3,556	42,667	05/22/2019	06/15/2029
532457-BA-5	ELI LILLY & CO LLY 5.55 03/15/37				1FE	792,008	130.8850	981,640	750,000	783,611		(1,191)			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	1FE	4,345,440	114.6540	4,586,144	4,000,000	4,338,968		(6,472)			3.875	3.266	MS	45,639	87,403	06/25/2019	03/15/2039
534187-BH-1	LINCOLN NATIONAL CORP LNC 3.8 03/01/28			2	2FE	2,377,350	106.3860	2,659,658	2,500,000	2,390,017		10,964			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	2FE	1,997,920	99.4120	1,988,236	2,000,000	1,997,952		32			3.050	3.062	JJ	22,367		08/12/2019	01/15/2030
539830-BK-4	LOCKHEED MARTIN CORP LMT 4 1/2 05/15/36			2	1FE	981,240	118.5410	1,185,405	1,000,000	983,725		652			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	1FE	997,840	107.2860	1,072,859	1,000,000	998,555		202			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				2FE	574,290	126.9730	634,865	500,000	546,647		(3,862)			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	2FE	998,460	103.3010	1,033,013	1,000,000	998,825		141			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				1FE	337,284	139.5760	418,729	300,000	328,606		(1,227)			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	2FE	1,042,930	108.4960	1,084,964	1,000,000	1,028,516		(5,413)			4.875	4.197	JD	4,063	48,750	03/20/2017	12/01/2024
55336V-BE-9	MPLX LP MPLX 4 1/4 12/01/27			2	2FE	988,633	104.9890	1,049,885	1,000,000	989,003		370			4.250	4.416	JD	3,542	21,250	09/23/2019	12/01/2027
559080-AK-2	MAGELLAN MIDSTREAM PARTN MMP 5 03/01/26			2	2FE	998,750	112.7520	1,127,522	1,000,000	999,157		114			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				2FE	801,192	126.8720	888,105	700,000	772,638		(4,053)			6.800	5.614	MS	14,016	47,600	05/04/2011	03/15/2032
565849-AL-0	MARATHON OIL CORP MRO 3.85 06/01/25			2	2FE	246,380	105.6290	264,073	250,000	247,182		456			3.850	4.084	JD	802	9,625	03/23/2018	06/01/2025
56585A-AD-4	MARATHON PETROLEUM CORP MPC 5 1/8 03/01/21				2FE	770,723	103.4100	775,576	750,000	753,144		(2,564)			5.125	4.751	MS	12,813	38,438	11/30/2011	03/01/2021
56585A-AH-5	MARATHON PETROLEUM CORP MPC 4 3/4 09/15/44			2	2FE	2,013,280	108.9410	2,178,816	2,000,000	2,013,198		(82)			4.750	4.704	MS	27,972	47,500	05/02/2019	09/15/2044
56585A-BD-3	MARATHON PETROLEUM CORP MPC 3.8 04/01/28			2	2FE	981,628	104.9980	1,049,977	1,000,000	982,727		1,098			3.800	4.048	AO	9,500	19,000	05/23/2019	04/01/2028
571676-AC-9	MARS INC MARS 3.6 04/01/34				1FE	5,255,900	109.3570	5,467,860	5,000,000	5,248,629		(7,271)			3.600	3.158	AO	45,000	91,000	06/18/2019	04/01/2034
571748-BH-4	MARSH & MCLENNAN COS INC MMC 4 3/4 03/15/39			2	1FE	3,996,440	121.4050	4,856,208	4,000,000	3,997,014		574			4.750	4.756	MS	55,944	126,667	01/09/2019	03/15/2039
573284-AQ-9	MARTIN MARIETTA MATERIAL MLM 3.45 06/01/27			2	2FE	997,980	103.3620	1,033,615	1,000,000	998,446		181			3.450	3.474	JD	2,875	34,500	05/17/2017	06/01/2027
57636Q-AB-0	MASTERCARD INC MA 3 3/8 04/01/24				1FE	1,018,390	106.0420	1,060,416	1,000,000	1,010,036		(2,176)			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	2FE	3,462,285	103.1060	3,608,721	3,500,000	3,469,129		3,850			3.450	3.584	JD	5,367	103,500	06/27/2019	06/15/2027
579780-AK-3	MCCORMICK & CO MKC 3 1/4 11/15/25			2	2FE	1,490,100	101.9180	1,528,773	1,500,000	1,493,811		940			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	2FE	1,997,820	108.5350	2,170,694	2,000,000	1,998,178		185			3.800	3.813	AO	19,000	76,000	03/14/2018	04/01/2028
581557-BJ-3	MCKESSON CORP MCK 3.95 02/16/28			2	2FE	999,750	105.8450	1,058,447	1,000,000	999,790		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				1FE	1,038,908	118.1340	1,181,339	1,000,000	1,032,758		(1,529)			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				1FE	1,041,310	118.3320	1,183,319	1,000,000	1,036,873		(951)			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	2FE	998,470	105.2290	1,052,292	1,000,000	998,842		134			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				1FE	782,310	134.2840	1,007,133	750,000	775,089		(1,022)			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	1FE	3,980,000	110.1210	4,404,848	4,000,000	3,982,336		871			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	2FE	989,900	108.1100	1,081,100	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	2FE	1,491,045	110.5650	1,658,477	1,500,000	1,492,304		741			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	2FE	2,496,325	107.8980	2,697,458	2,500,000	2,496,636		311			4.625	4.643	AO	28,906	64,236	03/07/2019	04/01/2029
615369-AE-5	MOODY'S CORPORATION MCO 5 1/4 07/15/44				2FE	1,016,630	127.4840	1,274,840	1,000,000	1,015,518		(310)			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	2FE	989,944	104.5470	1,045,473	1,000,000	991,501		906			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				1FE	2,919,780	103.0020	3,090,048	3,000,000	2,939,989		8,001			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			4	2FE	1,000,000	107.1750	1,071,750	1,000,000	1,000,000					5.460	5.460	MS	14,105	27,300	03/28/2019	03/28/2029
61945C-AC-7	MOSAIC CO MOS 4 1/4 11/15/23			2	2FE	991,740	106.6160	1,066,163	1,000,000	996,368		844			4.250	4.353	MN	5,431	42,500	12/09/2013	11/15/2023
629568-AX-4	NABORS INDUSTRIES INC NBR 4 5/8 09/15/21				3FE	1,001,860	99.5000	995,000	1,000,000	1,000,402		(222)			4.625	4.600	MS	13,618	46,250	02/17/2012	09/15/2021
637071-AK-7	NATIONAL OILWELL VARCO I NOV 3.95 12/01/42			2	2FE	1,694,490	94.0280	1,880,550	2,000,000	1,699,065		4,575			3.950	5.067	JD	6,583	79,000	05/23/2019	12/01/2042
637417-AF-3	NATIONAL RETAIL PROPERTIES NNN 3.3 04/15/23			2	2FE	974,230	102.7450	1,027,447	1,000,000	987,235		3,586			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	1FE	3,349,605	112.8750	3,950,625	3,500,000	3,355,572		5,040			3.900	4.221	MS	36,779	136,500	10/24/2018	09/24/2038
64116#-AB-9	NETRALITY PARTNERS NETRALITY PROPERTIES				2PL	1,000,000	100.9880	1,009,880	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	2PL	1,000,000	97.4320	974,320	1,000,000	1,000,000					4.080	4.080	AO	9,407		10/08/2019	10/08/2024
64128X-AG-5	NEUBERGER BERMAN GRP/FIN NEUBER 4 1/2 03/15/27			2	2FE	992,050	106.4870	1,064,866	1,000,000	993,924		697			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				1FE	597,262	107.9040	609,656	565,000	576,002		(2,957)			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	2FE	987,774	104.6000	1,046,002	1,000,000	989,045		1,272			3.700	4.068	MS	10,894	18,500	08/09/2019	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and 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
651639-AW-6	NEWMONT MINING CORP NEM 5 7/8 04/01/35				2FE	775,890	127.6490	957,366	750,000	775,816		(74)			5.875	5.537	AO	11,016		12/01/2019	04/01/2035
654106-AE-3	NIKE INC NKE 3 7/8 11/01/45			2	1FE	964,380	113.9940	1,139,935	1,000,000	967,140		707			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	2FE	976,530	105.2340	1,052,342	1,000,000	980,279		2,029			3.850	4.141	JJ	17,753	38,500	02/15/2018	01/15/2028
655664-AT-7	NORDSTROM INC JWN 4 3/8 04/01/30			2	2FE	3,995,520	101.9340	4,077,376	4,000,000	3,995,520					4.375	4.389	AO	26,736		11/04/2019	04/01/2030
666807-BG-6	NORTHROP GRUMMAN CORP NOC 3 1/4 08/01/23				2FE	937,110	103.9930	1,039,934	1,000,000	973,786		6,670			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				1FE	2,188,120	121.5740	2,431,480	2,000,000	2,172,397		(4,222)			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	1FE	1,006,140	104.2640	1,042,643	1,000,000	1,003,812		(605)			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	1FE	1,451,788	124.3730	1,554,661	1,250,000	1,449,027		(2,761)			5.200	4.124	FA	27,083	32,500	06/11/2019	08/01/2043
670346-AP-0	NUCOR CORP NUE 3.95 05/01/28			2	1FE	2,496,300	108.5320	2,713,298	2,500,000	2,496,836		315			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	1FE	997,960	104.6220	1,046,222	1,000,000	998,561		189			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	2FE	998,320	105.3120	1,053,119	1,000,000	998,895		157			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	2FE	1,447,860	106.8450	1,602,678	1,500,000	1,455,990		4,807			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	2FE	1,495,980	111.4340	1,671,507	1,500,000	1,496,543		333			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	2FE	997,420	103.1440	1,031,438	1,000,000	998,475		249			3.500	3.531	JD	1,556	35,000	06/18/2015	06/15/2025
674599-DA-0	OCCIDENTAL PETROLEUM COR OXY 3.45 07/15/24			2	2FE	992,754	101.7470	1,017,467	1,000,000	993,179		425			3.450	3.614	JJ	15,908		09/18/2019	07/15/2024
677071-AG-7	OHANA MILITARY COMM LLC OHANA 5.78 10/01/36				1FE	4,579,040	123.9870	4,959,464	4,000,000	4,556,498		(21,472)			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	2FE	1,906,600	105.9170	2,118,330	2,000,000	1,916,387		9,787			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				2FE	1,025,740	103.4450	1,034,446	1,000,000	1,010,220		(4,157)			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	2FE	979,250	105.2050	1,052,052	1,000,000	983,467		2,279			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				1FE	437,301	130.6630	587,984	450,000	440,067		409			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	2FE	997,270	109.7400	1,097,404	1,000,000	997,620		225			4.550	4.584	JJ	20,981	47,143	06/19/2018	07/15/2028
68389X-BE-4	ORACLE CORP ORCL 3.9 05/15/35			2	1FE	4,177,540	111.3560	4,454,228	4,000,000	4,180,449		(3,072)			3.900	3.497	MN	19,933	97,500	07/18/2019	05/15/2035
690742-AF-8	OWENS CORNING OC 3.4 08/15/26			2	2FE	1,105,324	101.3480	1,216,180	1,200,000	1,119,844		10,149			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	1FE	997,960	103.3940	1,033,938	1,000,000	998,434		186			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	1FE	1,994,640	100.5880	2,011,758	2,000,000	1,994,817		177			2.800	2.831	FA	21,156		08/06/2019	08/15/2029
694476-AC-6	PACIFIC LIFECORP PACLIF 6 02/10/20				1FE	192,424	100.2990	180,538	180,000	180,190		(1,726)			6.000	5.000	FA	4,230	10,800	07/07/2011	02/10/2020
694669-AA-0	PACIFIC NORTHWEST COMMUN PACINW 5.912 06/15/50				1FE	2,831,230	117.2660	2,843,696	2,425,000	2,823,050		(5,614)			5.912	4.872	JD	6,372	143,366	07/02/2018	06/15/2050
695156-AR-0	PACKAGING CORP OF AMERIC PKG 3.65 09/15/24			2	2FE	1,567,197	104.7940	1,624,302	1,550,000	1,560,359		(2,226)			3.650	3.480	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	1FE	1,995,660	103.9480	2,078,964	2,000,000	1,995,877		217			3.700	3.726	JJ	39,467		06/12/2019	07/02/2029
703481-AB-7	PATTERSON-UTI ENERGY INC PTEN 3.95 02/01/28			2	2FE	3,115,665	96.5920	3,139,234	3,250,000	3,128,285		10,675			3.950	4.508	FA	53,490	103,688	04/09/2019	02/01/2028
70432*-AA-9	PAYCHEX INC			2		2,000,000	105.5670	2,111,340	2,000,000	2,000,000					4.070	4.070	MS	24,420	40,700	03/13/2019	03/13/2026
709599-AN-4	PENSKE TRUCK LEASING/PTL PENSKE 4 1/4 01/17/23				2FE	1,002,540	105.3920	1,053,921	1,000,000	1,001,243		(375)			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	2FE	2,012,620	102.1300	2,042,606	2,000,000	2,011,865		(755)			3.400	3.300	MN	8,689	34,000	06/26/2019	11/15/2026
709599-AZ-7	PENSKE TRUCK LEASING/PTL PENSKE 3.95 03/10/25			2	2FE	996,120	105.8050	1,058,053	1,000,000	997,026		506			3.950	4.014	MS	12,179	39,500	03/05/2018	03/10/2025
713448-EH-7	PEPSICO INC PEP 5 1/2 05/15/35				1FE	1,042,232	130.5420	1,305,423	1,000,000	1,040,608		(1,624)			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				1FE	4,296,000	110.8940	4,435,768	4,000,000	4,292,547		(3,453)			4.375	3.876	MN	22,361	87,500	07/24/2019	11/15/2041
718172-BQ-1	PHILIP MORRIS INTL INC PM 3 3/8 08/11/25			2	1FE	1,012,400	105.1260	1,051,258	1,000,000	1,007,556		(1,266)			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	1FE	2,281,620	116.7850	2,335,690	2,000,000	2,275,993		(5,627)			4.650	3.426	MN	11,883	46,500	08/08/2019	11/15/2034
718549-AF-5	PHILLIPS 66 PARTNERS LP PSXP 3 3/4 03/01/28			2	2FE	944,020	104.0140	1,040,136	1,000,000	951,392		4,836			3.750	4.467	MS	12,500	37,500	06/18/2018	03/01/2028
720198-AC-4	PIEDMONT OPERATING PARTN PDM 3.4 06/01/23			2	2FE	981,250	102.2500	1,022,501	1,000,000	989,761		2,761			3.400	3.722	JD	2,833	34,000	10/17/2016	06/01/2023
72650R-BB-7	PLAINS ALL AMER PIPELINE PAA 2.85 01/31/23			2	2FE	734,648	101.1250	758,441	750,000	744,701		1,614			2.850	3.092	JJ	8,906	21,375	03/22/2013	01/31/2023
74005P-BQ-6	PRAXAIR INC PX 3.2 01/30/26			2	1FE	510,630	104.8550	524,274	500,000	506,742		(1,043)			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	1FE	1,032,470	106.7550	1,067,545	1,000,000	1,020,911		(3,830)			3.650	3.191	MS	10,747	36,500	11/09/2016	03/15/2025
743315-AR-4	PROGRESSIVE CORP PGR 2.45 01/15/27				1FE	1,823,740	100.6300	2,012,598	2,000,000	1,849,976		18,369			2.450	3.669	JJ	22,594	49,000	07/19/2018	01/15/2027
743674-BD-4	PROTECTIVE LIFE PL 4.3 09/30/28			2	2FE	1,995,180	108.7280	2,174,556	2,000,000	1,995,812		461			4.300	4.329	MS	21,739	94,839	08/16/2018	09/30/2028
74432Q-CC-7	PRUDENTIAL FINANCIAL INC PRU 3.878 03/27/28			2	1FE	2,000,000	109.4660	2,189,326	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				1FE	759,923	123.0960	923,222	750,000	757,712		(315)			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	1FE	1,994,760	104.7790	2,095,576	2,000,000	1,995,958		476			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	2FE	511,625	107.2800	536,398	500,000	505,631		(1,270)			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	2FE	2,425,825	102.8840	2,572,090	2,500,000	2,437,982		7,247			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	2FE	1,540,925	108.1710	1,622,570	1,500,000	1,540,297		(628)			4.550	4.177	MS	22,750	23,256	10/22/2019	03/01/2029
754730-AE-9	RAYMOND JAMES FINANCIAL RJF 3 5/8 09/15/26				2FE	998,410	105.6730	1,056,725	1,000,000	998,941		137			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				2FE	982,940	103.2880	1,032,875	1,000,000	993,995		2,020			4.150	4.385	MS	10,721	41,500	12/04/2013	09/28/2022
756109-AG-9	REALTY INCOME CORP O 5 7/8 03/15/35				1FE	973,580	125.2790	1,252,788	1,000,000	979,264		811			5.875	6.086	MS	17,299	58,750	06/21/2011	03/15/2035
756109-AW-4	REALTY INCOME CORP O 3 1/4 06/15/29			2	1FE	1,987,180	106.0180	2,120,366	2,000,000	1,987,758		578			3.250	3.326	JD	2,889	31,778	06/12/2019	06/15/2029
75884R-AX-1	REGENCY CENTERS LP REG 4 1/8 03/15/28			2	2FE	998,370	108.3440	1,083,443	1,000,000	998,624		138			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	2FE	2,997,090	99.9090	2,997,264	3,000,000	2,997,202		112			2.950	2.961	MS	32,204		08/13/2019	09/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and 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
759351-AL-3	REINSURANCE GRP OF AMER RGA 4.7 09/15/23				2FE	2,069,080	108.5260	2,170,512	2,000,000	2,050,952		(12,534)			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				2FE	1,911,120	103.3890	2,067,780	2,000,000	1,925,603		7,768			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	2FE	1,049,860	107.7260	1,077,257	1,000,000	1,019,122		(5,614)			4.750	4.093	MN	6,069	47,500	12/06/2013	05/15/2023
760759-AT-7	REPUBLIC SERVICES INC RSG 3.95 05/15/28			2	2FE	1,479,030	109.9770	1,649,652	1,500,000	1,481,895		1,778			3.950	4.122	MN	7,571	59,250	05/03/2018	05/15/2028
76169#-AL-7	REYES HOLDINGS REYES HOLDINGS LLC				2PL	1,200,000	106.1790	1,274,148	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	2FE	3,143,920	115.4450	3,463,353	3,000,000	3,140,333		(3,587)			5.700	5.247	FA	64,600	85,500	06/13/2019	08/15/2035
776696-AE-6	ROPER TECHNOLOGIES INC ROP 3 1/8 11/15/22			2	2FE	975,970	102.6880	1,026,879	1,000,000	989,303		3,481			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	2FE	997,830	100.6060	1,006,060	1,000,000	997,898		68			2.950	2.975	MS	10,243		08/19/2019	09/15/2029
77775*-BV-2	ROSENTHAL & ROSENTHAL INC ROSENTHAL & ROSENTHAL INC			4	2PL	1,000,000	105.6270	1,056,270	1,000,000	1,000,000					5.320	5.320	JJ	22,314	26,600	01/31/2019	01/31/2026
778296-AA-1	ROSS STORES INC ROST 3 3/8 09/15/24			2	1FE	1,124,086	104.2150	1,156,783	1,110,000	1,118,035		(1,645)			3.375	3.200	MS	11,031	37,463	02/18/2016	09/15/2024
78355H-KB-4	RYDER SYSTEM INC R 3.45 11/15/21			2	2FE	999,180	102.2090	1,022,092	1,000,000	999,747		129			3.450	3.464	MN	4,408	34,500	02/17/2016	11/15/2021
78409V-AK-0	S&P GLOBAL INC SPGI 4.4 02/15/26			2	1FE	996,262	111.1610	1,111,610	1,000,000	997,440		357			4.400	4.448	FA	16,622	44,000	07/29/2016	02/15/2026
78516F-AA-7	SABAL TRAIL TRANS SABALT 4.246 05/01/28			2	2FE	2,500,000	108.5010	2,712,513	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	2FE	5,551,090	107.4760	5,911,169	5,500,000	5,549,336		(2,035)			4.000	3.814	JD	6,111	220,000	06/17/2019	12/21/2025
808513-AM-7	CHARLES SCHWAB CORP SCHW 3.45 02/13/26			2	1FE	996,190	105.5990	1,055,986	1,000,000	997,542		355			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	2FE	1,920,160	105.5040	2,110,078	2,000,000	1,931,375		7,809			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	2FE	785,172	103.7170	777,878	750,000	765,598		(8,350)			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	2FE	1,993,340	101.2650	2,025,298	2,000,000	1,993,532		192			2.950	2.989	FA	20,486		08/12/2019	08/15/2029
82669G-AS-3	SIGNATURE BANK SIGNATURE BANK				2FE	1,000,000	101.2580	1,012,580	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	2FE	994,920	110.8890	1,108,893	1,000,000	995,217		297			5.200	5.266	AO	13,000	26,000	03/27/2019	04/01/2029
832696-AK-4	JM SMUCKER CO SJM 3 1/2 03/15/25				2FE	1,000,200	104.9240	1,049,239	1,000,000	1,000,143		(25)			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				2FE	3,000,991	107.7240	3,231,723	3,000,000	3,001,134		143			4.250	4.246	MS	37,542	63,750	06/13/2019	03/15/2035
835495-AK-8	SONOCO PRODUCTS CO SON 4 3/8 11/01/21			2	2FE	901,154	102.5020	896,896	875,000	880,027		(2,990)			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				2FE	868,898	120.1280	900,959	750,000	824,944		(6,148)			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				1FE	1,077,740	118.8130	1,188,132	1,000,000	1,046,452		(4,477)			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				1FE	704,438	117.4440	778,652	663,000	687,698		(2,387)			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	2FE	997,560	102.6900	1,026,898	1,000,000	998,330		225			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	2FE	1,936,490	104.5010	2,090,020	2,000,000	1,962,008		6,322			3.500	3.901	MS	20,611	72,000	05/26/2017	03/15/2025
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28				1FE	2,309,124	104.1900	2,391,642	2,295,466	2,307,788		(1,013)			4.100	4.033	AO	23,529	94,114	07/19/2018	10/01/2029
85205T-AG-5	SPIRIT AEROSYSTEMS INC SPR 3.85 06/15/26			2	2FE	999,240	102.6080	1,026,081	1,000,000	999,488		69			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	1FE	2,997,780	112.5720	3,377,169	3,000,000	2,998,022		209			4.250	4.259	MN	16,292	130,688	10/30/2018	11/15/2028
863667-AE-1	STRYKER CORP SYK 4.1 04/01/43			2	1FE	303,006	107.8310	323,494	300,000	302,975		(31)			4.100	4.033	AO	3,075	6,150	06/05/2019	04/01/2043
863667-AH-4	STRYKER CORP SYK 3 3/8 11/01/25			2	1FE	499,955	105.2650	526,326	500,000	499,972		4			3.375	3.376	MN	2,813	16,875	10/26/2015	11/01/2025
866688-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29				1PL	277,246	98.2980	272,527	277,246	277,246					4.130	4.130	JD	477		12/16/2019	06/15/2029
86787E-AN-7	SUNTRUST BANK TFC 2 3/4 05/01/23			2	1FE	685,062	101.4990	710,490	700,000	694,488		1,550			2.750	3.000	MN	3,208	19,250	05/22/2013	05/01/2023
872330-AA-6	TC PIPELINES LP TCP 4.65 06/15/21			2	2FE	838,784	102.8960	823,166	800,000	805,907		(4,654)			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	1FE	997,920	104.5140	1,045,144	1,000,000	998,403		192			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	2FE	996,050	99.3110	993,106	1,000,000	997,259		364			3.125	3.171	MS	10,417	31,250	08/01/2016	09/01/2026
883203-BW-0	TEXTRON INC TXT 4 03/15/26			2	2FE	992,420	106.8200	1,068,196	1,000,000	994,944		702			4.000	4.093	MS	11,778	40,000	03/04/2016	03/15/2026
883556-BF-8	THERMO FISHER SCIENTIFIC TMO 4.15 02/01/24			2	2FE	750,376	107.1960	803,970	750,000	750,195		(43)			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				2FE	2,030,000	101.0000	2,020,000	2,000,000	2,026,281		(3,719)			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	2FE	995,700	102.7830	1,027,829	1,000,000	997,103		401			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	2FE	1,019,840	104.7140	1,047,136	1,000,000	1,011,590		(2,330)			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				2FE	212,782	122.6780	245,357	200,000	212,310		(397)			6.550	5.975	MN	2,183	13,100	10/10/2018	05/01/2037
887389-AJ-3	TIMKEN CO TKR 3 7/8 09/01/24			2	2FE	1,006,650	104.3230	1,043,227	1,000,000	1,004,152		(840)			3.875	3.773	MS	12,917	38,750	11/03/2016	09/01/2024
887389-AK-0	TIMKEN CO TKR 4 1/2 12/15/28			2	2FE	998,680	107.7540	1,077,542	1,000,000	998,763		81			4.500	4.517	JD	2,000	45,000	08/22/2018	12/15/2028
891027-AS-3	TORCHMARK CORP GL 4.55 09/15/28			2	2FE	3,090,130	110.9760	3,329,286	3,000,000	3,086,067		(4,198)			4.550	4.133	MS	40,192	110,717	06/25/2019	09/15/2028
891906-AF-6	TOTAL SYSTEM SERVICES IN GPN 4.45 06/01/28			2	2FE	997,560	108.9770	1,089,772	1,000,000	997,913		200			4.450	4.480	JD	3,708	44,500	05/09/2018	06/01/2028
89233P-7J-9	TOYOTA MOTOR CREDIT CORP TOYOTA 3 02/04/33			2	1FE	744,375	100.0350	750,259	750,000	745,948		248			3.000	3.050	FA	9,188	22,500	01/24/2013	02/04/2033
896239-AC-4	TRIMBLE INC TRMB 4.9 06/15/28			2	2FE	1,765,425	109.1100	1,909,416	1,750,000	1,764,513		(969)			4.900	4.776	JD	3,811	85,750	04/09/2019	06/15/2028
902494-BC-6	TYSON FOODS INC TSN 3.55 06/02/27			2	2FE	1,996,660	106.1400	2,122,804	2,000,000	1,997,412		300			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	2FE	999,820	113.2210	1,132,208	1,000,000	999,848		28			4.350	4.352	MS	14,500	23,200	02/13/2019	03/01/2029
904311-AA-5	UNDER ARMOUR INC UA 3 1/4 06/15/26			2	3FE	1,002,820	97.5000	975,000	1,000,000	1,001,982		(280)			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	1FE	2,954,670	108.1910	3,245,718	3,000,000	2,961,562		3,935			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				1FE	608,214	123.4890	740,936	600,000	606,062		(304)			5.375	5.269	JD	2,688	32,250	05/03/2011	06/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and 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
907818-DU-9	UNION PACIFIC CORP UNP 4 3/4 12/15/43			2	1FE	535,620	119.3250	596,624	500,000	535,036		(584)			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	2FE	1,996,980	114.2180	2,284,368	2,000,000	1,997,470		231			4.375	4.385	MS	26,979	109,861	06/06/2018	09/10/2038
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31			4	1FE	2,723,504	107.9780	2,940,797	2,723,504	2,723,504					4.550	4.550	FA	43,372	66,779	02/04/2019	08/25/2031
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28				1FE	894,276	101.2300	905,271	894,276	894,276					3.100	3.100	AO	6,469	27,723	09/13/2016	10/07/2028
91159H-HM-5	US BANCORP USB 3.1 04/27/26			2	1FE	999,230	104.1570	1,041,570	1,000,000	999,487		72			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	1FE	999,400	104.7030	1,047,033	1,000,000	999,543		55			3.150	3.157	AO	5,600	31,500	04/24/2017	04/27/2027
913017-BP-3	UNITED TECHNOLOGIES CORP UTX 6 1/8 07/15/38				2FE	897,458	138.4790	1,038,590	750,000	875,053		(4,128)			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	1FE	840,180	132.9070	996,805	750,000	828,128		(2,215)			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	1FE	4,494,480	104.6720	4,710,222	4,500,000	4,494,605		125			3.500	3.508	FA	68,250		07/24/2019	08/15/2039
91913Y-AU-4	VALERO ENERGY CORP VLO 3.4 09/15/26			2	2FE	996,550	104.8650	1,048,653	1,000,000	997,563		318			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	2FE	3,175,860	108.9670	3,268,995	3,000,000	3,165,905		(8,716)			4.375	3.437	JD	5,833	87,500	08/14/2019	12/15/2026
92277G-AU-1	VENTAS REALTY LP VTR 3 01/15/30			2	2FE	1,990,120	99.1490	1,982,980	2,000,000	1,990,382		262			3.000	3.056	JJ	21,667		08/12/2019	01/15/2030
92343V-CV-4	VERIZON COMMUNICATIONS VZ 4.272 01/15/36				2FE	3,400,440	112.8080	3,384,237	3,000,000	3,397,741		(2,699)			4.272	3.208	JJ	59,096		11/06/2019	01/15/2036
92343V-EK-6	VERIZON COMMUNICATIONS VZ 6.8 05/01/29				2FE	830,188	124.3450	769,696	619,000	802,873		(16,743)			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	2FE	2,983,890	109.1980	3,275,943	3,000,000	2,985,003		1,113			4.125	4.191	MS	36,438	64,969	02/27/2019	03/15/2029
92553P-AJ-1	VIACOM INC VIAC 3 7/8 12/15/21				2FE	741,173	103.4530	775,894	750,000	747,989		970			3.875	4.019	JD	1,292	29,063	12/09/2011	12/15/2021
927804-FU-3	VIRGINIA ELEC & POWER CO D 3.15 01/15/26			2	1FE	999,910	104.4150	1,044,153	1,000,000	999,943		8			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	1FE	999,490	105.6450	1,056,447	1,000,000	999,678		48			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	1FE	3,088,740	118.0130	3,540,390	3,000,000	3,084,671		(3,919)			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	2FE	1,035,400	105.4240	1,054,240	1,000,000	1,027,117		(3,364)			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	2FE	997,540	107.0310	1,070,307	1,000,000	998,256		219			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	2FE	1,977,520	105.9240	2,118,476	2,000,000	1,978,586		1,066			3.850	3.986	JJ	42,136		06/10/2019	07/15/2029
931142-DK-6	WAL-MART STORES INC WMT 4 3/4 10/02/43			2	1FE	2,265,710	127.1870	2,543,736	2,000,000	2,242,405		(6,288)			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	2FE	2,390,175	104.5680	2,614,205	2,500,000	2,407,169		9,990			3.150	3.698	MN	10,063	78,750	04/11/2018	11/15/2027
94106L-BJ-7	WASTE MANAGEMENT INC WM 4 07/15/39			2	2FE	2,137,880	111.8460	2,236,922	2,000,000	2,135,520		(2,360)			4.000	3.509	JJ	48,667		06/26/2019	07/15/2039
942683-AF-0	ACTAVIS INC AGN 3 1/4 10/01/22			2	2FE	752,003	102.2240	766,682	750,000	750,629		(229)			3.250	3.216	AO	6,094	24,375	05/08/2013	10/01/2022
95040Q-AC-8	WELLTOWER INC WELL 4 1/4 04/01/26			2	2FE	992,270	108.5330	1,085,329	1,000,000	994,852		703			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	2FE	1,996,320	101.1790	2,023,572	2,000,000	1,996,399		79			3.100	3.121	JJ	22,733		08/08/2019	01/15/2030
958254-AH-7	WESTERN GAS PARTNERS WES 4 1/2 03/01/28			1	2FE	1,004,570	95.9700	959,700	1,000,000	1,003,945		(401)			4.500	4.441	MS	15,000	45,000	04/18/2018	03/01/2028
959802-AX-7	WESTERN UNION CO/THE WU 4 1/4 06/09/23			2	2FE	1,998,400	105.2570	2,105,130	2,000,000	1,998,859		302			4.250	4.268	JD	5,194	85,000	06/06/2018	06/09/2023
960386-AL-4	WABTEC WAB 3.45 11/15/26			2	2FE	999,684	100.5120	1,005,124	1,000,000	999,783		28			3.450	3.454	MN	4,408	34,500	08/31/2017	11/15/2026
960413-AT-9	WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26			2	2FE	4,005,394	103.2580	4,130,316	4,000,000	4,008,974		425			3.600	3.558	FA	54,400	108,000	07/10/2019	08/15/2026
96145D-AH-8	WESTROCK CO WRK 4 03/15/28			2	2FE	996,309	106.4820	1,064,817	1,000,000	996,628		319			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	2FE	2,983,860	108.4620	3,253,851	3,000,000	2,984,764		904			4.000	4.063	MN	15,333	86,667	02/22/2019	11/15/2029
96949L-AB-1	WILLIAMS PARTNERS LP WMB 4 09/15/25			2	2FE	1,029,390	105.9060	1,059,063	1,000,000	1,020,882		(3,402)			4.000	3.576	MS	11,778	40,000	05/26/2017	09/15/2025
980745-F@-7	WOODWARD GOVERNOR COMPANY WOODWARD INC				2	1,000,000	103.4170	1,034,170	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				2FE	1,007,860	106.7770	1,067,765	1,000,000	1,006,641		(898)			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	2FE	1,006,850	104.2590	1,042,585	1,000,000	1,004,109		(760)			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				2FE	796,095	104.7660	785,748	750,000	761,587		(6,278)			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	2FE	1,959,030	102.3750	2,047,500	2,000,000	1,967,266		4,334			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	2FE	498,740	109.1860	545,929	500,000	498,902		104			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	2FE	937,670	103.1980	1,031,976	1,000,000	976,382		7,052			3.250	4.073	FA	13,542	32,500	12/05/2013	02/01/2023
L9082*-AN-9	TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA				2PL	2,000,000	94.8430	1,896,860	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		2FE	1,000,000	103.3990	1,033,990	1,000,000	1,000,000					4.420	4.420	JD	246	44,200	06/29/2017	06/29/2025
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27		A	4	1FE	1,997,361	102.4600	2,376,115	2,319,066	2,034,434		23,556			3.600	6.277	MS	24,582	73,772	07/02/2018	09/15/2027
01626P-AH-9	ALIMENTATION COUCHE-TARD ATDBCN 3.55 07/26/27		A	2	2FE	1,907,800	102.5330	2,050,668	2,000,000	1,920,338		8,784			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		2FE	1,032,520	115.4240	1,154,236	1,000,000	1,025,087		(1,063)			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	1FE	978,290	107.2950	1,072,950	1,000,000	986,940		2,276			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	1FE	1,996,420	114.6490	2,292,986	2,000,000	1,996,912		492			4.850	4.871	MS	24,789	64,667	01/24/2019	03/29/2029
136375-BZ-4	CANADIAN NATL RAILWAY CNRCN 4 1/2 11/07/43		A	2	1FE	2,048,395	116.8400	2,085,585	1,785,000	2,044,937		(3,458)			4.500	3.575	MN	12,049	40,163	06/28/2019	11/07/2043
136385-AX-9	CANADIAN NATL RESOURCES CNQCN 3.85 06/01/27		A	2	2FE	996,960	106.5080	1,065,084	1,000,000	997,638		270			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	2FE	1,998,160	108.9320	2,178,640	2,000,000	1,998,441		153			4.000	4.011	JD	6,667	80,000	05/14/2018	06/01/2028
292505-AG-9	ENCANA CORP ECACN 6 1/2 02/01/38		A		2FE	3,417,840	117.5510	3,526,530	3,000,000	3,407,555		(10,285)			6.500	5.321	FA	81,250	97,500	03/13/2019	02/01/2038
496902-AQ-0	KINROSS GOLD CORP KCN 4 1/2 07/15/27		A	2	2FE	975,624	104.5000	1,045,000	1,000,000	978,901		2,270			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	1FE	1,016,370	107.5520	1,075,517	1,000,000	1,010,228		(1,627)			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		1FE	997,570	109.2540	1,092,541	1,000,000	998,383		225			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	2FE	750,800	102.0700	765,524	750,000	750,497		(180)			3.150	3.123	AO	5,906	23,625	04/10/2018	10/01/2022

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and 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
67077M-AT-5	POTASH CORP-SASKATCHEWAN NTRCN 4.2 04/01/29		A	2	2FE	1,993,540	110.0140	2,200,272	2,000,000	1,993,937		397			4.200	4.240	AO	21,000	42,000	03/20/2019	04/01/2029
716442-AH-1	PETRO-CANADA SUCN 5.35 07/15/33		A		1FE	1,141,720	123.3900	1,233,902	1,000,000	1,136,926		(4,794)			5.350	4.028	JJ	24,669	26,750	05/07/2019	07/15/2033
775109-BF-7	ROGERS COMMUNICATIONS IN RCICN 2.9 11/15/26		A	2	2FE	983,540	101.6190	1,016,185	1,000,000	988,194		1,520			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		1FE	2,128,171	130.4390	2,478,343	1,900,000	2,117,080		(9,720)			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		2FE	786,795	116.6090	874,569	750,000	779,120		(1,113)			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	2FE	991,890	100.1240	1,001,238	1,000,000	994,182		726			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		2FE	710,933	100.4860	753,642	750,000	737,797		4,466			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		2FE	2,275,960	124.8170	2,496,344	2,000,000	2,269,116		(6,844)			5.850	4.658	MS	34,450	58,500	05/09/2019	03/15/2036
941053-AH-3	WASTE CONNECTIONS INC WCNCN 4 1/4 12/01/28		A	2	2FE	1,997,040	111.4430	2,228,860	2,000,000	1,997,349		281			4.250	4.268	JD	7,083	88,542	11/06/2018	12/01/2028
98417E-AC-4	GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37		A		2FE	1,098,180	121.1030	1,211,034	1,000,000	1,095,650		(2,530)			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		2FE	521,100	104.1330	520,664	500,000	504,745		(2,381)			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	1FE	2,990,640	107.2900	3,218,709	3,000,000	2,992,016		803			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	2FE	999,720	107.3210	1,073,213	1,000,000	999,788		31			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	2FE	993,050	107.1760	1,071,760	1,000,000	994,587		595			4.250	4.335	JJ	19,597	42,500	03/16/2017	07/15/2027
00774M-AB-1	AERCAP IRELAND CAP/GLOBA AER 3.65 07/21/27		D	2	2FE	1,698,650	102.5000	1,793,750	1,750,000	1,703,170		3,899			3.650	4.060	JJ	28,389	50,188	04/05/2019	07/21/2027
00913R-AD-8	AIR LIQUIDE FINANCE AIFP 2 1/2 09/27/26		D	2	1FE	498,110	100.4550	502,275	500,000	498,675		178			2.500	2.543	MS	3,264	12,500	09/22/2016	09/27/2026
01273P-AA-0	ALBEMARLE WOD PTY LTD ALB 3.45 11/15/29		D	2	2FE	997,160	99.9620	999,619	1,000,000	997,182		22			3.450	3.484	MN	3,450		11/19/2019	11/15/2029
01609W-AT-9	ALIBABA GROUP HOLDING BABA 3.4 12/06/27		D	2	1FE	1,926,380	104.2940	2,085,882	2,000,000	1,938,592		6,506			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	1FE	1,044,120	107.5620	1,075,620	1,000,000	1,043,393		(727)			4.000	3.661	JD	2,778	20,000	07/24/2019	12/06/2037
01959E-AC-2	ALLIED WORLD ASSURANCE AWH 4.35 10/29/25		C	2	2FE	986,320	103.8860	1,038,864	1,000,000	991,277		1,282			4.350	4.522	AO	7,492	43,500	11/12/2015	10/29/2025
02343U-AC-9	AMCOR FINANCE USA INC AMCR 3 5/8 04/28/26		C	2	2FE	999,819	103.0880	1,030,877	1,000,000	999,860		41			3.625	3.627	AO	6,344	13,594	06/13/2019	04/28/2026
02343U-AE-5	AMCOR FINANCE USA INC AMCR 4 1/2 05/15/28		C	2	2FE	1,498,257	107.2300	1,608,455	1,500,000	1,498,377		120			4.500	4.516	MN	8,625	28,500	06/13/2019	05/15/2028
02364W-BD-6	AMERICA MOVIL SAB DE CV AMXLMM 3 1/8 07/16/22		D		1FE	928,530	102.0230	1,020,233	1,000,000	976,224		8,701			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		2FE	839,568	104.0000	832,000	800,000	812,926		(4,423)			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		2FE	770,498	110.6250	829,688	750,000	768,909		(1,589)			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	2FE	1,964,680	106.3840	2,127,672	2,000,000	1,967,281		2,601			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	2FE	1,037,400	107.7500	1,077,495	1,000,000	1,026,105		(3,961)			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	2FE	1,997,580	108.4970	2,169,948	2,000,000	1,997,740		160			4.350	4.365	MS	25,617	43,742	02/28/2019	03/15/2029
04530D-AD-4	ASPEN INSURANCE HLDG LTD AHL 4.65 11/15/23		D		2FE	1,066,160	107.0940	1,070,942	1,000,000	1,040,894		(9,698)			4.650	3.511	MN	5,942	46,500	04/20/2017	11/15/2023
04965D-A*-7	ATRESMEDIA CORPORACION DE MEDI		D		2	1,000,000	103.9520	1,039,520	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		1FE	1,027,870	107.4970	1,074,971	1,000,000	1,017,721		(2,686)			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		2FE	1,005,840	105.2850	1,052,852	1,000,000	1,003,463		(560)			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	1FE	2,982,960	108.4430	3,253,293	3,000,000	2,985,438		1,434			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	2FE	996,270	98.2950	982,954	1,000,000	997,447		351			2.750	2.793	JJ	12,681	27,500	07/07/2016	07/15/2026
10948W-AA-1	OM ASSET MANAGEMENT PLC BSIG 4.8 07/27/26		D		2FE	998,190	103.4370	1,034,372	1,000,000	998,715		163			4.800	4.823	JJ	20,533	48,000	07/20/2016	07/27/2026
111021-AL-5	BRITISH TELECOM PLC BRITEL 5 1/8 12/04/28		D	2	2FE	2,987,700	114.7680	3,443,051	3,000,000	2,988,742		971			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		1FE	998,150	103.4210	1,034,206	1,000,000	998,601		166			3.500	3.522	AO	8,361	35,000	04/28/2017	04/05/2027
191241-AE-8	COCA-COLA FEMSA SAB CV KOF 3 7/8 11/26/23		D		1FE	1,015,140	105.7050	1,057,051	1,000,000	1,008,006		(1,876)			3.875	3.653	MN	3,767	38,750	12/17/2015	11/26/2023
23291K-AJ-4	DH EUROPE FINANCE II DHR 3 1/4 11/15/39		D	2	2FE	3,992,360	100.9370	4,037,480	4,000,000	3,992,403		43			3.250	3.263	MN	19,500		10/29/2019	11/15/2039
25156P-BA-0	DEUTSCHE TELEKOM INT FIN DT 3.6 01/19/27		D	2	2FE	998,750	105.1070	1,051,072	1,000,000	999,073		113			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		2FE	3,114,930	112.8480	3,385,440	3,000,000	3,107,664		(7,266)			4.750	4.252	MS	43,146	71,250	04/09/2019	09/12/2028
29278G-AA-6	ENEL FINANCE INTL ENELIM 3 5/8 05/25/27		D		2FE	989,900	103.6410	1,036,413	1,000,000	992,177		902			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	2FE	2,997,570	109.9470	3,298,404	3,000,000	2,997,757		187			4.250	4.260	FA	53,125	64,104	01/24/2019	02/01/2029
35802X-AJ-2	FRESENIUS MED CARE II FMEGR 4 3/4 10/15/24		D	2	2FE	1,031,350	107.2500	1,072,500	1,000,000	1,024,246		(4,743)			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	2FE	2,044,120	107.6950	2,153,894	2,000,000	2,036,461		(5,382)			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	2FE	2,410,750	105.8380	2,645,938	2,500,000	2,422,849		7,965			3.500	3.950	JJ	36,944	87,500	06/20/2018	01/29/2028
44962L-AF-4	IHS MARKIT LTD INFO 4 3/4 08/01/28		D	2	2FE	999,510	111.2500	1,112,500	1,000,000	999,580		41			4.750	4.756	FA	19,792	48,556	07/20/2018	08/01/2028
44962L-AJ-6	IHS MARKIT LTD INFO 4 1/4 05/01/29		D	2	2FE	497,110	107.7500	538,750	500,000	497,296		186			4.250	4.321	MN	3,542	11,983	04/03/2019	05/01/2029
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33		D	4	1PL	500,000	102.4450	512,225	500,000	500,000					3.870	3.889	MJSD	591		09/20/2019	05/20/2033
46128M-AJ-0	INVERSIONES CMPC SA CMPCCI 4 3/8 04/04/27		D		2FE	996,390	105.2830	1,052,827	1,000,000	997,229		318			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		1FE	891,950	106.2650	924,506	870,000	884,405		(2,112)			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	2FE	368,352	106.2370	387,764	365,000	367,352		(349)			3.900	3.777	FA	5,417	21,188	12/28/2016	02/14/2026
494386-AB-1	KIMBERLY-CLARK DE MEXICO KCMA 3.8 04/08/24		D		1FE	1,002,540	102.0000	1,020,000	1,000,000	1,001,448		(307)			3.800	3.763	AO	8,761	38,000	02/17/2016	04/08/2024
57385L-AB-4	MARVELL TECHNOLOGY GROUP MRVL 4 7/8 06/22/28		D	2	2FE	1,772,958	110.2500	1,929,375	1,750,000	1,771,472		(1,496)			4.875	4.692	JD	2,133	85,313	04/09/2019	06/22/2028
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28		D	4	3FE	2,495,906	97.9530	2,520,417	2,573,099	2,498,714		2,808			4.875	5.420	MN	17,770	125,451	04/11/2019	05/10/2028
62947Q-AY-4	NXP BV/NXP FUNDING LLC NXPI 5.55 12/01/28		D	2	2FE	1,812,045	116.8750	2,045,313	1,750,000	1,808,173		(3,884)			5.550	5.062	JD	8,094	95,776	04/05/2019	12/01/2028
63254A-AP-3	NATIONAL AUSTRALIA BK/NY NAB 3 3/8 01/14/26		D		1FE	992,280	104.8310	1,048,306	1,000,000	995,027		729			3.375	3.467	JJ	15,656	33,750	01/06/2016	01/14/2026

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and 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
65120F-AC-8	NEWCREST FINANCE PTY LTD NCMAU 4.2 10/01/22		D		2FE	1,009,720	104.1420	1,041,423	1,000,000	1,006,219		(2,101)			4.200	3.959	AO	10,500	42,000	04/18/2018	10/01/2022
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR		D	4	2PL	577,155	94.1830	543,582	577,155	577,155					4.750	4.749	JJ	12,108	27,358	12/21/2015	01/22/2028
75625Q-AE-9	RECKITT BENCKISER TSY RBLN 3 06/26/27		D	2	1FE	5,990,040	101.6870	6,101,244	6,000,000	5,991,634		797			3.000	3.021	JD	180,000	2,500	06/17/2019	06/26/2027
767201-AL-0	RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40		D		1FE	1,097,030	130.6620	1,306,616	1,000,000	1,085,634		(2,423)			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	2FE	999,000	102.8070	1,028,066	1,000,000	999,378		95			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	2FE	937,250	103.3750	1,033,750	1,000,000	945,033		5,427			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		1FE	3,966,440	107.2390	4,289,560	4,000,000	3,967,206		766			4.250	4.313	AO	35,417	85,000	04/09/2019	04/16/2039
822582-BE-1	SHELL INTERNATIONAL FIN RDSALN 4 1/8 05/11/35		D		1FE	2,177,120	116.8450	2,336,894	2,000,000	2,172,636		(4,484)			4.125	3.399	MN	11,458	41,250	06/17/2019	05/11/2035
822582-CB-6	SHELL INTERNATIONAL FIN RDSALN 3 7/8 11/13/28		D	2	1FE	3,473,050	110.8640	3,880,254	3,500,000	3,475,602		2,256			3.875	3.969	MN	18,083	135,625	11/07/2018	11/13/2028
82968F-AA-2	SIRIUS INTERNATIONAL GRP SIRINT 4.6 11/01/26		D	2	2FE	585,909	97.7940	586,763	600,000	589,291		1,291			4.600	4.911	MN	4,600	27,600	04/10/2017	11/01/2026
83238P-AD-6	SMITHS GROUP PLC SMINLN 3 5/8 10/12/22		D		2FE	745,373	101.7810	763,361	750,000	748,468		514			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		1FE	482,870	102.3450	511,726	500,000	492,848		1,641			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	1FE	2,167,500	111.7500	2,235,000	2,000,000	2,161,115		(6,385)			5.000	3.952	AO	24,722	50,000	07/16/2019	04/02/2049
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26		D	2	2FE	999,500	104.0950	1,040,946	1,000,000	999,663		47			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	2FE	996,148	116.4430	1,164,432	1,000,000	996,168		20			5.000	5.054	MN	4,861		12/13/2019	11/26/2028
87969N-AD-7	TELSTRA CORP LTD TLSAU 3 1/8 04/07/25		D	2	1FE	969,860	102.9240	1,029,242	1,000,000	981,778		3,099			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	1FE	1,957,660	104.6270	2,092,538	2,000,000	1,964,574		3,689			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		3FE	642,941	95.5000	620,750	650,000	647,588		766			2.950	3.082	JD	692	19,175	05/23/2013	12/18/2022
89400P-AE-3	TRANSURBAN FINANCE CO TCLAU 4 1/8 02/02/26		D	2	2FE	997,170	106.0330	1,060,332	1,000,000	997,654		332			4.125	4.169	FA	17,073	41,250	07/19/2018	02/02/2026
89641U-AC-5	TRINITY ACQUISITION PLC WLTW 4.4 03/15/26		D	2	2FE	995,780	108.2140	1,082,136	1,000,000	997,156		391			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		1FE	799,058	102.7650	770,736	750,000	756,611		(6,114)			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	4FE	257,730	63.0000	228,690	363,000	257,730		(2,523)	116,785		8.000	7.044	JJ	12,181	29,040	03/21/2017	01/31/2024
980236-AN-3	WOODSIDE FINANCE LTD WPLAU 3.7 09/15/26		D	2	2FE	999,340	103.9680	1,039,675	1,000,000	999,531		61			3.700	3.708	MS	10,894	37,000	09/08/2016	09/15/2026
980236-AQ-6	WOODSIDE FINANCE LTD WPLAU 4 1/2 03/04/29		D	2	2FE	1,996,330	109.5520	2,191,025	2,000,000	1,996,584		244			4.500	4.523	MS	29,250	45,000	02/25/2019	03/04/2029
D2736#-AV-1	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER 4.53 10/25		D		2Z	950,000	101.6860	966,017	950,000	950,000					4.530	4.530	AO	9,085		10/15/2019	10/15/2025
G2765*-AK-0	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION LTD		D		2PL	1,700,000	104.2220	1,771,774	1,700,000	1,700,000					4.640	4.640	JJ	37,906	39,440	01/08/2019	01/08/2024
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP		D		2	750,000	100.2780	752,085	750,000	750,000					4.520	4.520	MN	4,708	34,088	05/11/2015	05/11/2020
G6363#-AD-9	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		2PL	1,000,000	104.4790	1,044,790	1,000,000	1,006,733		6,733			5.700	5.548	FA	20,425	52,174	02/22/2018	02/22/2025
G6363#-AG-2	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		2PL	500,000	103.6520	518,260	500,000	500,000					5.580	5.580	MS	8,293	13,950	03/14/2019	03/14/2024
G6515#-AJ-3	JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.61 7/2/26		D		2	1,700,000	103.4630	1,758,871	1,700,000	1,700,000					4.610	4.610	JJ	38,967		07/02/2019	07/02/2026
G90068-AH-9	TRANSMISSION FINANCE DAC TRANSMISSION FINANCE DAC		D		2	1,000,000	100.2390	1,002,390	1,000,000	1,000,000					3.180	3.180	MN	5,035	31,775	05/04/2016	05/04/2026
Q1298#-AA-7	CPOF FINANCE PTY LTD CPOF FINANCE PTY LTD		D		2FE	1,000,000	104.8710	1,048,710	1,000,000	1,000,000					4.340	4.340	MS	11,453	43,400	09/26/2018	09/26/2025
Q8806#-AC-1	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D	1	2FE	1,000,000	107.4800	1,074,800	1,000,000	1,000,000					4.820	4.820	JD	2,544	48,200	06/12/2018	06/12/2030
X5151*-AE-0	LANDSVIRKJUN LANDSVIRKJUN		D		2FE	1,000,000	102.6980	1,026,980	1,000,000	1,000,000					4.120	4.120	MS	12,922	41,200	03/08/2018	03/08/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						844,561,520	XXX	900,575,830	836,205,503	844,065,296		(96,518)	116,785		XXX	XXX	XXX	8,407,390	27,432,958	XXX	XXX
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2			2	1FM	1,748,218	101.5470	1,751,731	1,725,038	1,748,036		(183)			3.500	3.148	MON	5,031	20,125	08/19/2019	08/25/2049
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12			2	1FM	2,555,762	104.7080	2,617,699	2,500,000	2,553,572		(2,190)			3.500	3.278	MON	7,292	43,750	06/18/2019	10/25/2047
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2			2	1FM	130,088	100.5530	130,400	129,683	129,840		(18)			5.500	5.420	MON	594	7,132	03/23/2010	06/25/2035
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3			2	1FM	3,684,889	101.5080	3,658,142	3,603,803	3,684,217		(672)			4.000	3.425	MON	12,013	71,216	06/25/2019	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3			4	1FE	4,822,941	101.4840	4,831,869	4,761,195	4,823,136		194			3.500	3.159	MON	13,887	27,774	10/22/2019	03/25/2050
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8			2	1FE	2,543,457	101.4950	2,537,378	2,500,000	2,541,810		(1,647)			3.500	3.329	MON	7,292	43,750	06/26/2019	01/25/2047
46648H-AG-8	JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST			2	1FM	2,972,604	100.8440	3,025,332	3,000,000	2,974,317		556			3.500	3.580	MON	8,750	105,000	05/23/2017	05/25/2047
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1			2	1FM	4,049,861	100.4510	4,029,818	4,011,722	4,049,344		(517)			3.500	3.282	MON	11,701	70,202	06/18/2019	10/25/2048
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3			4	1FM	1,494,459	101.5750	1,478,497	1,455,568	1,493,708		(752)			4.000	3.334	MON	4,852	19,063	08/06/2019	05/25/2049
46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 20186 CLASS 1A7			2	1FM	2,543,086	100.9830	2,524,567	2,500,000	2,541,398		(1,687)			3.500	3.334	MON	7,292	43,705	06/18/2019	12/25/2048
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18			4	1FM	4,392,752	100.9790	4,338,168	4,296,090	4,392,040		(712)			4.000	3.385	MON	14,320	71,364	07/12/2019	12/25/2049
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3			2	1FM	4,413,065	101.6090	4,415,102	4,345,172	4,412,588		(477)			3.500	3.100	MON	12,673	50,269	08/16/2019	12/25/2049
69372X-AM-4	Psmc 2018-1 Trust SERIES 20191 CLASS A12			4	1FM	2,105,428	102.9620	2,059,247	2,000,000	2,101,684		(3,744)			4.000	3.494	MON	6,667	40,000	06/11/2019	07/25/2049
69375B-AM-9	Psmc 2018-1 Trust SERIES 20193 CLASS A12			4	1FE	2,045,022	102.3440	2,046,876	2,000,000	2,044,847		(175)			3.500	3.291	MON	5,833	11,667	10/28/2019	11/25/2049
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7			2	1FM	2,557,910	103.7050	2,592,626	2,500,000	2,555,523		(2,387)			3.500	3.261	MON	7,292	43,750	06/18/2019	09/25/2047
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1			2	1FM	565,186	104.1310	575,385	552,560	564,988		(198)			4.000	3.420	MON	1,842	11,031	06/13/2019	02/25/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1			2	1FM	789,753	100.0620	810,757	810,254	790,614		533			3.500	3.721	MON	2,363	28,359	05/18/2018	11/25/2046
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1			2	1FM	1,341,820	102.5980	1,344,274	1,310,237	1,341,319		(501)			4.000	3.383	MON	4,367	26,205	06/13/2019	11/25/2048
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3			2	1FM	1,539,437	103.8820	1,640,736	1,579,416	1,541,293		1,133			3.500	3.734	MON	4,607	55,280	05/15/2018	06/20/2045
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						46,295,738	XXX	46,408,604	45,580,738	46,284,274		(13,444)			XXX	XXX	XXX	138,668	789,642	XXX	XXX
05491H-AA-5	BAMLL 2016-FR13 A BAMLL 2016-FR13 A			4	2FE	810,313	94.0750	940,750	1,000,000	896,666		28,244			1.610	5.076	MON	1,342	16,302	09/09/2016	07/27/2045
05492J-AY-8	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C5 CLASS B			4	1FM	514,991	102.1820	510,910	500,000	514,876		(115)			3.517	3.183	MON	1,465	1,465	11/05/2019	11/15/2052
05525H-AU-1	BANC OF AMERICA MERRILL LYNCH SERIES 2014FRR5 CLASS AK37			4	2FE	871,690	93.8180	938,179	1,000,000	898,313		15,952			2.573	4.727	MON	2,144	25,995	04/05/2018	01/27/2047
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M A			4	1FM	514,999	112.5280	562,639	500,000	512,009		(628)			4.185	4.058	MON	1,162	21,217	08/01/2014	08/15/2034
05538U-AC-7	BB-UBS TRUST BBUBS 2012-SHOW B			4	1FM	469,633	104.0750	520,373	500,000	484,722		2,710			3.882	4.620	MON	1,618	19,411	10/29/2013	11/05/2036
05546J-AE-8	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015-VFM A2			4	1FM	989,375	102.4380	1,024,381	1,000,000	992,448		1,020			3.375	3.530	MON	2,344	33,750	11/10/2016	03/12/2036
05604F-AJ-4	BWAY MORTGAGE TRUST BWAY 2013-1515 B			4	1FM	1,007,578	102.7350	1,027,353	1,000,000	1,003,965		(838)			3.473	3.395	MON	2,894	34,729	06/02/2015	03/10/2033
05604F-AN-5	BWAY MORTGAGE TRUST BWAY 2013-1515 D			4	1FM	514,727	101.7730	508,864	500,000	509,246		(1,689)			3.633	3.249	MON	1,514	18,166	08/15/2016	03/10/2033
056083-AJ-7	BXP TRUST SERIES 2017GM CLASS C			4	1FM	967,891	102.5760	1,025,764	1,000,000	973,220		2,831			3.425	3.901	MON	2,854	34,724	02/02/2018	06/13/2039
06054A-BC-2	BACM BACM 2015-UBS7 B			4	1FM	1,023,750	108.7140	1,087,138	1,000,000	1,014,384		(2,358)			4.361	4.154	MON	3,634	44,216	09/16/2015	09/15/2048
06054A-BD-0	BACM BACM 2015-UBS7 C			4	1FM	481,699	104.2810	521,407	500,000	489,550		1,983			4.361	4.979	MON	1,817	22,108	09/16/2015	09/15/2048
065402-BH-1	BANK SERIES 2019BN18 CLASS C			2	1FM	1,029,982	106.1770	1,061,770	1,000,000	1,029,812		(170)			4.215	4.047	MON	3,512	25,070	05/21/2019	05/15/2062
06540W-BF-9	BANK SERIES 2019BN19 CLASS B			2	1FM	1,544,880	104.0380	1,560,568	1,500,000	1,543,367		(1,513)			3.647	3.314	MON	4,559	18,235	07/23/2019	08/15/2061
06540X-BL-4	BANK SERIES 2019BN22 CLASS B			4	1FM	514,987	101.6590	508,295	500,000	514,860		(127)			3.412	2.989	MON	1,422	1,422	10/25/2019	11/15/2062
06540X-BM-2	BANK SERIES 2019BN22 CLASS C			4	1FM	502,188	99.1690	495,847	500,000	502,138		(50)			3.461	3.471	MON	1,442	1,442	10/25/2019	11/15/2062
06541R-BF-9	BANK SERIES 2019BN23 CLASS B			4	1FE	1,029,966	101.1560	1,011,560	1,000,000	1,029,816		(149)			3.455	3.125	MON	2,879		11/21/2019	11/15/2029
07335C-AH-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS B			4	1FM	1,029,924	99.3740	993,740	1,000,000	1,029,048		(876)			3.322	2.992	MON	2,768	11,073	08/09/2019	08/15/2052
08161B-BB-8	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS B			4	1FM	1,029,960	108.0120	1,080,121	1,000,000	1,025,571		(2,579)			4.295	3.959	MON	3,579	42,950	03/23/2018	04/10/2051
08161B-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS C			4	1FM	1,021,943	107.1230	1,071,227	1,000,000	1,018,646		(1,963)			4.557	4.385	MON	3,797	46,201	03/23/2018	04/10/2051
08161C-AL-5	BENCHMARK MORTGAGE TRUST SERIES 2018B2 CLASS C			4	1FM	298,680	105.1070	315,322	300,000	298,982		168			4.202	4.375	MON	1,050	12,780	02/09/2018	02/15/2051
08162B-BL-5	BENCHMARK MORTGAGE TRUST SERIES 2019B11 CLASS C			4	1FM	990,095	99.6270	996,270	1,000,000	990,440		345			3.750	3.880	MON	3,125	18,750	05/22/2019	05/15/2052
08162F-AH-6	BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS B			4	1FM	1,544,999	103.6230	1,554,345	1,500,000	1,543,477		(1,521)			3.570	3.237	MON	4,463	17,851	07/19/2019	08/15/2052
08162P-BB-6	BENCHMARK MORTGAGE TRUST SERIES 2018B1 CLASS C			4	1FM	991,563	104.5560	1,045,558	1,000,000	993,208		928			4.117	4.342	MON	3,431	41,750	03/23/2018	01/15/2051
08162Y-AH-5	BENCHMARK MORTGAGE TRUST SERIES 2019B14 CLASS B			4	1FM	1,029,996	102.2300	1,022,300	1,000,000	1,029,761		(235)			3.493	3.161	MON	2,911	2,911	11/05/2019	12/15/2061
12514M-BF-1	CD COMMERCIAL MTGE TRUST CD 2016-CD1 B			4	1FM	514,979	99.6530	498,267	500,000	510,353		(1,425)			3.077	2.745	MON	1,282	15,385	08/10/2016	08/10/2049
12514M-BG-9	CD COMMERCIAL MTGE TRUST CD 2016-CD1 C			4	2FM	1,029,954	100.2920	1,002,918	1,000,000	1,021,152		(2,729)			3.631	3.303	MON	3,026	36,310	08/10/2016	08/10/2049
12532A-BB-4	CFCRE COMM MTGE TRUST CFCRE 2016-C6 B			4	1FM	1,029,993	104.6820	1,046,816	1,000,000	1,021,451		(2,848)			3.804	3.462	MON	3,170	38,040	11/01/2016	11/10/2049
12592P-BJ-1	COMM MORTGAGE TRUST COMM 2014-UBS6 B			4	1FM	1,029,935	105.2990	1,052,993	1,000,000	1,016,188		(2,833)			4.349	4.024	MON	3,624	43,490	11/25/2014	06/10/2025
12593Q-BG-4	COMM MTGE TRUST COMM 2015-CR26 AM			4	1FM	514,528	107.2910	536,454	500,000	507,731		(1,703)			4.085	3.705	MON	1,702	20,425	09/28/2015	10/10/2048
12593Q-BH-2	COMM MTGE TRUST COMM 2015-CR26 B			4	1FM	515,448	107.7010	538,503	500,000	509,694		(1,467)			4.484	4.207	MON	1,868	22,729	09/28/2015	10/10/2048
12594J-AG-0	COMM MTGE TRUST COMM 2016-GCT C			4	1FM	515,459	100.7140	503,571	500,000	506,011		(2,937)			3.461	2.902	MON	1,442	17,547	07/25/2016	08/10/2029
12594J-AJ-4	COMM MTGE TRUST COMM 2016-GCT D			4	1FM	500,556	100.4030	502,016	500,000	500,001		(210)			3.461	3.498	MON	1,442	17,547	07/25/2016	08/10/2029
12597D-AJ-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C18 CLASS B			4	1FE	1,029,997	100.9180	1,009,182	1,000,000	1,029,862		(135)			3.594	3.261	MON	2,995		11/20/2019	12/15/2052
12624N-AC-4	COMM MORTGAGE TRUST COMM 2012-LTRT A2			4	1FM	280,600	101.1620	308,545	305,000	296,466		2,802			3.400	4.506	MON	864	10,369	08/19/2013	10/05/2030
12625F-AU-0	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 B			2	1FM	270,938	102.8570	308,572	300,000	288,397		3,116			3.613	4.913	MON	903	10,834	08/20/2013	03/10/2046
12635F-AY-0	CSAIL 2015-C3 B CSAIL 2015-C3 B			4	1FM	1,007,419	104.1790	1,041,792	1,000,000	1,004,151		(793)			4.104	4.092	MON	3,420	41,652	08/06/2015	08/15/2048
12636F-BN-2	COMM MTGE TRUST COMM 2015-LC23 B			4	1FM	514,964	107.5300	537,649	500,000	509,370		(1,467)			4.459	4.080	MON	1,858	22,295	11/06/2015	10/10/2053
12636F-BP-7	COMM MTGE TRUST COMM 2015-LC23 C			4	1FM	490,220	106.8660	534,329	500,000	492,561		596			4.645	4.945	MON	1,936	23,550	11/06/2015	10/10/2053
12636G-AE-1	COMM MORTGAGE TRUST COMM 2016-667M B			4	1FM	511,203	101.7250	508,627	500,000	507,870		(1,122)			3.179	2.973	MON	1,324	16,114	10/12/2016	10/10/2036
12636G-AG-6	COMM MORTGAGE TRUST COMM 2016-667M C			4	1FM	498,461	100.5080	502,541	500,000	498,796		69			3.179	3.273	MON	1,324	16,114	10/12/2016	10/10/2036
12637U-BB-4	CSAIL COMM MTGE TRUST CSAIL 2016-C7 B			4	1FM	1,024,435	107.5680	1,075,682	1,000,000	1,016,959		(2,594)			4.338	4.106	MON	3,615	43,939	11/10/2016	11/15/2049
12637U-BC-2	CSAIL COMM MTGE TRUST CSAIL 2016-C7 C			4	1FM	928,864	102.3210	1,023,213	1,000,000	945,328		5,511			4.388	5.370	MON	3,656	44,439	11/10/2016	11/15/2049
12649A-AN-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2014USA CLASS D			4	1FM	960,000	98.2520	982,516	1,000,000	967,541		4,132			4.373	5.001	MON	3,644	43,733	02/15/2018	09/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and 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
12652U-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX11 CLASS B			4	1FM	1,029,995	109.3190	1,093,189	1,000,000	1,025,627		(2,601)			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	1FE	1,029,993	101.4220	1,014,216	1,000,000	1,029,857		(136)			3.465	3.133	MON	2,888		11/19/2019	08/15/2057
17291C-BU-8	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 B			4	1FM	1,029,981	101.0130	1,010,126	1,000,000	1,020,746		(2,860)			3.176	2.841	MON	2,647	31,760	08/11/2016	09/10/2049
17291C-BV-6	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 C			4	1FM	1,544,899	102.8710	1,543,069	1,500,000	1,531,736		(4,116)			4.031	3.698	MON	5,039	60,465	08/11/2016	09/10/2049
17320D-AU-2	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 D			2	1FM	105,477	102.3670	117,722	115,000	109,173		1,411			4.418	6.135	MON	423	5,154	03/07/2017	04/10/2046
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC15 C			4	1FM	1,075,195	107.2450	1,072,454	1,000,000	1,040,069		(10,317)			5.214	4.122	MON	4,345	52,879	02/14/2017	09/10/2046
17322V-AX-4	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2014-GC23 C			4	1FM	514,972	103.6200	518,101	500,000	507,218		(1,605)			4.437	4.170	MON	1,849	22,517	07/18/2014	07/10/2024
17324D-AX-2	CGCMT 2015-P1 B CGCMT 2015-P1 B			4	1FM	1,029,928	106.6290	1,066,292	1,000,000	1,018,964		(2,760)			4.288	4.030	MON	3,573	43,480	08/06/2015	09/15/2048
17324D-AY-0	CGCMT 2015-P1 B CGCMT 2015-P1 C			4	1FM	532,969	103.9330	519,663	500,000	522,768		(3,249)			4.341	3.605	MON	1,809	22,005	08/31/2016	09/15/2048
17325D-AF-0	CITIGROUP COMMERCIAL MTGE TRUS SERIES 2016P5 CLASS AS			4	1FM	1,457,754	103.7750	1,556,631	1,500,000	1,465,192		4,067			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			4	1FM	1,029,930	104.4220	1,044,217	1,000,000	1,021,438		(2,749)			3.698	3.367	MON	3,082	36,980	09/30/2016	10/10/2049
17325D-AH-6	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P5 C			4	1FM	1,001,930	105.3660	1,053,661	1,000,000	1,000,072		(663)			4.319	4.349	MON	3,599	43,803	09/30/2016	10/10/2049
17325G-AG-1	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 B			4	1FM	1,029,960	104.0950	1,040,947	1,000,000	1,021,653		(2,754)			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	1FM	976,257	102.1210	1,021,210	1,000,000	980,809		1,468			4.129	4.468	MON	3,441	41,884	11/03/2016	11/15/2049
17328H-BH-3	Citigroup Commercial Mortgage SERIES 2019GC43 CLASS B			4	1FM	1,029,926	102.0350	1,020,348	1,000,000	1,029,655		(271)			3.491	3.164	MON	2,909	2,909	10/29/2019	11/10/2052
29425A-AG-8	CGCMT 2015-GC33 B CGCMT 2015-GC33 B			4	1FM	1,029,232	108.4910	1,084,909	1,000,000	1,015,240		(3,591)			4.572	4.251	MON	3,810	46,331	09/14/2015	09/10/2058
30287E-AG-5	FREMF MORTGAGE TRUST SERIES 2014K41 CLASS C			4	1FM	494,922	102.9340	514,669	500,000	495,117		102			3.832	3.927	MON	1,597	19,433	01/24/2018	11/25/2047
36192K-AY-3	GSMS 2012-GCJ7 C GSMS 2012-GCJ7 C			4	1FM	1,106,250	104.9500	1,049,498	1,000,000	1,037,818		(16,504)			5.686	3.950	MON	4,738	57,680	08/13/2015	05/10/2045
361920-AA-2	GS MTG SECURITIES TRUST GSMS 2012-TMSQ A			4	1FM	451,094	101.5140	507,570	500,000	482,487		5,518			3.007	4.322	MON	1,253	15,035	08/16/2013	12/10/2030
361920-AL-8	GS MTG SECURITIES TRUST SERIES 2012TMSQ CLASS D			4	1FM	1,450,664	100.9930	1,514,895	1,500,000	1,453,810		3,146			3.458	4.088	MON	4,323	39,570	03/08/2019	12/10/2030
36248G-AL-4	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 C			4	1FM	549,453	107.4520	537,259	500,000	523,653		(5,204)			5.311	4.160	MON	2,213	26,922	07/29/2014	11/10/2046
36250H-AK-9	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC26 B			4	1FM	1,029,963	104.1090	1,041,088	1,000,000	1,016,479		(2,882)			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			4	1FM	634,500	105.2920	631,751	600,000	623,923		(3,532)			3.805	3.162	MON	1,903	23,150	10/26/2016	10/10/2035
36251F-BB-1	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 B			4	1FM	1,029,953	104.0250	1,040,255	1,000,000	1,016,734		(2,921)			3.980	3.645	MON	3,317	39,800	02/13/2015	02/10/2048
36251F-BD-7	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 C			4	1FM	497,285	103.3980	516,991	500,000	498,249		202			4.316	4.495	MON	1,798	21,912	02/13/2015	02/10/2048
36251P-AL-8	GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 C			4	3FM	1,021,413	102.2980	1,022,977	1,000,000	1,014,731		(2,199)			3.994	3.804	MON	3,328	40,455	09/22/2016	10/10/2049
36251X-AV-9	GS MORTGAGE SEC TRUST GSMS 2016-GS4 AS			4	1FM	1,029,987	105.4650	1,054,654	1,000,000	1,021,574		(2,820)			3.645	3.307	MON	3,038	36,450	11/16/2016	11/10/2049
36251X-AW-7	GS MORTGAGE SEC TRUST GSMS 2016-GS4 B			4	1FM	514,960	105.3700	526,848	500,000	511,710		(1,124)			3.699	3.472	MON	1,541	18,751	11/16/2016	11/10/2049
36251X-AY-3	GS MORTGAGE SEC TRUST GSMS 2016-GS4 C			4	1FM	973,053	103.6490	1,036,490	1,000,000	982,056		3,070			3.800	4.285	MON	3,166	38,513	01/23/2017	11/10/2049
36252R-BC-2	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC18 B			4	1FM	548,594	104.4240	522,120	500,000	525,878		(5,293)			4.885	3.641	MON	2,035	24,425	06/02/2015	01/10/2047
36254K-AT-9	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS B			4	1FM	504,453	106.2940	531,470	500,000	503,713		(419)			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	1FM	996,875	105.9660	1,059,660	1,000,000	996,921		11			4.337	4.459	MON	3,614	43,972	03/16/2018	11/10/2050
36255N-AY-1	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS B			4	1FM	1,029,943	108.9460	1,089,463	1,000,000	1,028,694		(715)			4.321	4.118	MON	3,601	43,210	03/15/2018	03/10/2051
36255N-AZ-8	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS C			4	1FM	1,007,493	108.0270	1,080,269	1,000,000	1,007,159		(190)			4.363	4.335	MON	3,636	44,244	03/15/2018	03/10/2051
44421G-AG-8	HUDSON YARDS SERIES 201930HY CLASS C			4	1FM	3,080,435	102.3950	3,071,852	3,000,000	3,076,858		(3,577)			3.443	3.191	MON	8,608	43,900	06/24/2019	06/10/2037
44421L-AE-2	HUDSON YARDS HY 2016-10HY B			4	1FM	515,516	100.5530	502,763	500,000	510,629		(1,538)			2.977	2.670	MON	1,240	15,090	08/08/2016	08/10/2038
44421L-AG-7	HUDSON YARDS HY 2016-10HY C			4	1FM	1,005,015	99.1930	991,931	1,000,000	1,003,264		(610)			2.977	2.970	MON	2,481	30,180	08/08/2016	08/10/2038
44422P-BC-5	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB7 B7			4	1FM	515,000	100.3830	501,913	500,000	506,863		(2,112)			4.666	4.211	MON	1,944	23,330	11/05/2015	08/05/2034
44422P-BE-1	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB7 C7			4	1FM	1,021,303	99.0570	990,572	1,000,000	1,009,801		(3,105)			5.159	4.925	MON	4,299	52,307	11/05/2015	08/05/2034
44422P-BN-1	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB10 A10			4	1FM	698,152	103.9100	696,198	670,000	689,117		(2,840)			4.155	3.646	MON	2,320	27,835	03/23/2018	08/05/2034
46590R-AL-3	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP3 C			4	1FM	466,816	99.1720	495,858	500,000	472,235		3,083			3.461	4.444	MON	1,442	17,591	03/12/2018	08/15/2049
46590W-AJ-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2018BCON CLASS D			4	2FE	496,799	101.6890	508,444	500,000	497,698		487			3.756	3.966	MON	1,565	19,039	01/26/2018	01/05/2031
46591E-AW-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS B			4	1FM	1,544,991	103.3660	1,550,490	1,500,000	1,543,065		(1,926)			3.871	3.535	MON	4,839	29,033	06/12/2019	06/13/2052
46591E-AX-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS C			4	1FM	1,486,950	98.8780	1,483,170	1,500,000	1,487,397		448			3.750	3.868	MON	4,688	28,125	06/12/2019	06/13/2052
46639N-AW-1	JPMBB JPMBB 2013-C12 C			4	1FM	995,508	103.6980	1,036,984	1,000,000	996,533		326			4.100	4.232	MON	3,417	41,569	03/07/2017	07/15/2045
46643P-BK-5	JPMBB 2014-C25 JPMBB 2014-C25 B			4	1FM	1,029,994	105.8990	1,058,987	1,000,000	1,015,966		(2,977)			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	2FE	802,500	95.2310	952,311	1,000,000	866,127		23,390			2.205	5.370	MON	1,838	22,243	01/27/2017	12/27/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and 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
46644R-BD-6	JPMBB 2015-C29 AS JPMBB 2015-C29 AS			2	1FM	514,998	105.4420	527,212	500,000	508,699		(1,487)			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			4	1FM	1,029,999	103.1670	1,031,669	1,000,000	1,021,638		(2,783)			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	1FM	453,203	100.7140	503,571	500,000	483,419		5,353			3.277	4.561	MON	1,365	16,385	08/21/2013	10/15/2030
556227-AG-1	MAD MAD 2015-11MD C			4	1FM	969,378	103.3780	1,033,781	1,000,000	982,136		3,140			3.555	4.036	MON	2,962	36,042	09/15/2015	09/10/2033
61690K-AL-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C7 D			2	5FM	920,938	97.0780	970,782	1,000,000	952,432		11,758			4.239	5.741	MON	3,532	42,922	03/01/2017	02/15/2046
61690Y-BY-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 B			4	1FM	1,029,915	102.7190	1,027,187	1,000,000	1,021,607		(2,761)			3.485	3.153	MON	2,904	34,850	11/04/2016	11/15/2049
61690Y-BZ-4	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 C			4	1FM	1,006,236	104.0130	1,040,134	1,000,000	1,003,478		(961)			3.905	3.876	MON	3,255	39,610	11/04/2016	11/15/2049
61691B-AJ-0	MORGAN STNLY CAP BARCLAYS BNK MSCBB 2016-MART C			4	1FM	1,499,999	99.7490	1,496,241	1,500,000	1,499,095		(286)			2.817	2.813	MON	3,521	42,255	09/14/2016	09/13/2031
61691E-BF-1	MORGAN STANLEY CAP I TRUST MSC 2016-UB12 C			4	1FM	976,641	102.5460	1,025,465	1,000,000	979,671		1,639			4.147	4.508	MON	3,456	42,055	02/13/2018	12/15/2049
61691G-AX-8	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 C			4	1FM	722,111	103.3700	749,435	725,000	722,138		14			4.292	4.416	MON	2,593	31,556	02/15/2018	12/15/2049
61691U-BH-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS AS			4	1FE	514,961	102.5440	512,720	500,000	514,779		(183)			3.490	3.160	MON	1,454	1,454	11/08/2019	11/15/2029
61691U-BJ-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS B			4	1FE	1,024,500	102.3440	1,023,440	1,000,000	1,024,134		(366)			3.662	3.434	MON	3,051	3,051	11/08/2019	11/15/2029
61691U-BK-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS C			4	1FE	985,648	98.5000	985,000	1,000,000	985,727		79			3.662	3.885	MON	3,051	3,051	11/08/2019	11/15/2029
61760R-AN-2	MORGAN STANLEY CAPITAL I TRUST MSC 2011-C3 E			2	2FM	1,011,875	99.9580	999,579	1,000,000	1,005,649		(2,805)			5.245	5.060	MON	4,370	52,289	01/26/2017	07/15/2049
61761D-AS-1	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 E			4	1FM	497,109	100.1400	500,702	500,000	497,737		318			4.608	4.770	MON	1,920	23,364	08/18/2016	11/15/2045
61762D-AG-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 D			4	1FM	820,336	101.7840	916,056	900,000	849,989		11,112			4.123	5.844	MON	3,092	37,635	02/28/2017	05/15/2046
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 B			4	1FM	460,078	102.7350	513,674	500,000	483,847		4,237			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	1FM	496,172	103.1030	515,514	500,000	497,629		439			4.035	4.243	MON	1,681	20,468	11/09/2015	05/15/2046
61762M-BC-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 D			4	1FM	930,938	98.9410	989,414	1,000,000	958,946		8,974			4.081	5.317	MON	3,401	41,389	09/16/2016	07/15/2046
61763K-BF-0	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 C			4	1FM	535,156	106.9790	534,895	500,000	516,524		(3,847)			4.909	4.094	MON	2,046	24,895	07/28/2014	04/15/2047
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBAM 2014-C19 C			4	1FM	966,462	102.9630	1,029,626	1,000,000	979,991		2,930			4.000	4.421	MON	3,333	40,000	12/09/2014	06/15/2025
61764X-BM-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C21 B			4	1FM	1,029,977	103.6650	1,036,646	1,000,000	1,016,696		(2,927)			3.854	3.518	MON	3,212	38,540	02/13/2015	03/15/2048
61764X-BP-9	MORGAN STANLEY BAML TRUST MSBAM 2015-C21 C			4	2FM	501,873	103.1460	515,732	500,000	500,551		(278)			4.153	4.185	MON	1,730	21,070	02/13/2015	03/15/2048
61766C-AL-3	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 C			2	1FM	511,563	106.1200	530,601	500,000	508,592		(1,498)			4.610	4.245	MON	1,921	23,079	01/22/2018	03/15/2049
61766N-BF-1	MS BAML TRUST MSBAM 2016-C30 B			4	1FM	1,029,996	101.7500	1,017,504	1,000,000	1,020,761		(2,931)			3.307	2.962	MON	2,756	33,070	09/26/2016	09/15/2049
61766N-BG-9	MS BAML TRUST MSBAM 2016-C30 C			4	2FM	1,013,471	103.5200	1,035,204	1,000,000	1,008,271		(1,717)			4.124	4.012	MON	3,437	41,832	09/26/2016	09/15/2049
61766R-BD-7	MORGAN STANLEY BAML TRUST MSBAM 2016-C31 B			4	1FM	1,029,959	105.1300	1,051,298	1,000,000	1,021,682		(2,743)			3.880	3.545	MON	3,233	38,800	10/25/2016	11/15/2049
61766R-BE-5	MORGAN STANLEY BAML TRUST MSBAM 2016-C31 C			4	1FM	984,264	104.0440	1,040,441	1,000,000	986,645		779			4.314	4.545	MON	3,595	43,752	10/25/2016	11/15/2049
61767F-BE-0	MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 B			4	1FM	1,029,968	101.9300	1,019,296	1,000,000	1,020,437		(2,938)			3.136	2.794	MON	2,613	31,360	08/12/2016	08/15/2049
61767F-BF-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 C			4	2FM	1,544,951	101.6480	1,524,717	1,500,000	1,530,829		(4,381)			3.691	3.344	MON	4,614	55,365	08/12/2016	08/15/2049
61769J-BE-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS B			4	1FM	1,544,972	104.3190	1,564,785	1,500,000	1,544,354		(618)			3.902	3.700	MON	4,878	29,265	06/05/2019	06/15/2052
61769J-BF-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS C			4	1FM	1,544,997	104.7870	1,571,805	1,500,000	1,544,393		(604)			4.154	3.949	MON	5,193	31,155	06/05/2019	06/15/2052
61771M-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS B			4	1FM	1,544,892	103.6470	1,554,705	1,500,000	1,543,256		(1,637)			3.725	3.393	MON	4,656	23,281	07/15/2019	07/15/2052
61771M-BB-5	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS C			4	1FM	1,544,895	103.3110	1,549,665	1,500,000	1,543,284		(1,611)			4.128	3.793	MON	5,160	25,800	07/15/2019	07/15/2052
68162M-AL-6	OLYMPIC TOWER MTGE TRUST SERIES 20170T CLASS D			4	1FM	493,359	103.2800	516,401	500,000	494,242		513			3.945	4.196	MON	1,644	20,000	04/11/2018	05/10/2039
78413M-AQ-1	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE D			4	1FM	865,938	91.7190	917,193	1,000,000	881,091		4,802			4.388	5.688	MON	3,657	44,490	09/13/2016	01/05/2035
87264J-AJ-5	TMSQ 2014-1500 C TMSQ 2014-1500 C			4	1FM	504,980	103.4090	517,043	500,000	502,517		(602)			3.835	3.783	MON	1,598	19,441	06/03/2015	10/10/2036
90187L-AL-3	PARK AVENUE TRUST SERIES 2017245P CLASS D			4	1FM	288,539	102.5540	307,661	300,000	290,771		1,131			3.657	4.575	MON	914	11,125	01/30/2018	06/05/2037
90269G-AL-5	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 C			4	1FM	515,313	105.2580	526,292	500,000	504,082		(2,117)			5.570	5.211	MON	2,321	28,136	09/26/2013	05/10/2045
90269P-AA-9	UBS-BAMLL TRUST UBSBM 2012-WRM A			4	1FM	484,297	102.3210	511,603	500,000	494,698		1,849			3.663	4.115	MON	1,526	18,315	09/30/2013	06/10/2030
90269P-AJ-0	UBS-BAMLL TRUST UBSBM 2012-WRM C			4	1FM	1,020,938	100.5440	1,005,438	1,000,000	1,009,410		(4,136)			4.238	3.877	MON	3,532	42,969	01/19/2017	06/10/2030
90270R-AA-2	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 AS			4	1FM	472,266	102.2530	511,265	500,000	489,713		3,098			3.317	4.063	MON	1,382	16,583	10/01/2013	12/10/2045
90276V-AJ-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C8 CLASS B			4	1FM	1,029,955	108.7250	1,087,253	1,000,000	1,025,325		(2,555)			4.567	4.248	MON	3,806	45,670	02/12/2018	02/15/2051
90291J-BA-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C9 CLASS B			4	1FM	1,029,996	108.4480	1,084,484	1,000,000	1,025,586		(2,551)			4.570	4.231	MON	3,808	45,700	03/26/2018	03/15/2051
90349G-AN-5	UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 B			2	1FM	464,844	103.8310	519,157	500,000	486,003		3,792			3.875	4.830	MON	1,615	19,376	09/04/2013	04/10/2046
91830C-AL-2	VNDO 2012-6 VNDO 2012-6AVE D			4	1FM	1,011,094	100.8830	1,008,833	1,000,000	1,006,181		(1,610)			3.337	3.226	MON	2,781	33,836	08/25/2016	11/15/2030
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C22 B			4	1FM	1,074,336	106.0900	1,060,903	1,000,000	1,046,954		(8,658)			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	1FM	479,023	103.1090	515,546	500,000	491,301		2,178			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			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 and 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
92930R-AJ-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 D			4	2FM	1,441,660	99.4260	1,491,393	1,500,000	1,466,067		8,942			4.811	5.655	MON	6,014	73,012	02/21/2017	11/15/2045
92936Y-AF-8	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 B			4	1FM	500,625	104.0780	520,390	500,000	499,641		(175)			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	1FM	1,072,461	104.8030	1,048,027	1,000,000	1,032,194		(12,874)			4.885	3.554	MON	4,071	49,569	09/15/2016	08/15/2045
92937E-AH-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 C			4	1FM	428,375	103.2670	475,029	460,000	448,093		3,412			4.205	5.185	MON	1,612	19,625	10/04/2013	03/15/2045
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 D			4	1FM	295,263	101.5780	320,986	316,000	301,537		3,469			4.261	5.747	MON	1,122	13,659	02/21/2018	03/15/2045
92937F-AH-4	WF-RBS COMM MTG TRUST WFRBS 2013-C12 C			4	1FM	459,063	103.6080	518,041	500,000	483,631		4,168			4.329	5.505	MON	1,804	21,968	08/16/2013	03/15/2048
92939H-BC-8	COMM MORTGAGE TRUST WFRBS 2014-C23 C			4	1FM	990,000	102.7740	1,027,743	1,000,000	991,506		636			3.851	4.026	MON	3,209	39,123	01/31/2017	10/15/2057
92939K-BR-8	WF-RBS COMM MTG TRUST WFRBS 2014-C24 B			4	2FM	1,029,933	103.5860	1,035,860	1,000,000	1,015,970		(2,946)			4.204	3.866	MON	3,503	42,040	10/24/2014	11/15/2047
94988H-AG-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 C			4	1FM	474,375	104.8450	524,223	500,000	490,388		2,908			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			4	1FM	353,203	103.8990	389,622	375,000	363,213		3,398			4.755	6.021	MON	1,486	18,096	11/15/2016	10/15/2045
94988L-AG-7	WF COMMERCIAL MORTGAGE TRUST WFCM 2013-120B B			4	1FM	427,956	99.8590	460,349	461,000	459,177		5,422			2.710	4.000	MON	1,041	12,665	08/20/2013	03/18/2028
94989A-BA-2	WELLS FARGO COMMERCIAL MTG TR WFCM 2014-LC18 C			4	1FM	999,984	103.1930	1,031,931	1,000,000	999,298		(149)			4.193	4.210	MON	3,494	41,930	12/12/2014	12/15/2047
94989Q-BA-7	WFCM 2015-SG1 B WFCM 2015-SG1 B			4	1FM	1,024,682	107.8200	1,078,196	1,000,000	1,013,942		(2,414)			4.474	4.262	MON	3,729	45,310	08/18/2015	12/15/2047
95000G-BD-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 B			2	1FM	514,981	99.4430	497,217	500,000	510,361		(1,414)			2.967	2.637	MON	1,236	14,835	08/04/2016	08/15/2049
95000G-BE-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 C			2	1FM	999,609	94.0950	940,950	1,000,000	999,365		(75)			3.071	3.081	MON	2,559	30,710	08/05/2016	08/15/2049
95000H-BL-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 B			4	1FM	514,979	103.5230	517,615	500,000	510,532		(1,416)			3.621	3.282	MON	1,509	18,105	09/14/2016	10/15/2049
95000H-BM-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 C			4	1FM	506,105	106.7390	533,694	500,000	503,748		(796)			4.465	4.369	MON	1,860	22,635	09/14/2016	10/15/2049
95000K-BG-9	WELLS FARGO COMM MTGE TRST WFCM 2016-NXS6 B			4	1FM	1,029,999	104.5460	1,045,459	1,000,000	1,021,016		(2,899)			3.811	3.463	MON	3,176	38,110	09/29/2016	11/15/2049
95000K-BH-7	WELLS FARGO COMM MTGE TRST WFCM 2016-NXS6 C			4	1FM	1,000,883	105.2090	1,052,086	1,000,000	1,001,511		89			4.313	4.420	MON	3,594	43,720	09/29/2016	11/15/2049
95000M-BU-4	WELLS FARGO COMM MTGE TRUST WFCM 2016-C36 B			2	1FM	514,983	104.1650	520,826	500,000	510,775		(1,378)			3.671	3.337	MON	1,530	18,355	10/21/2016	11/15/2059
95000M-BV-2	WELLS FARGO COMM MTGE TRUST WFCM 2016-C36 C			2	1FM	493,083	103.3900	516,951	500,000	494,207		328			4.186	4.409	MON	1,744	21,227	10/21/2016	11/15/2059
95001V-AY-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C51 CLASS B			4	1FM	2,059,924	104.7020	2,094,040	2,000,000	2,057,537		(2,387)			3.836	3.501	MON	6,393	31,967	06/21/2019	06/15/2052
95001Y-AH-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS AS			4	1FM	514,991	102.5380	512,690	500,000	514,891		(100)			3.449	3.118	MON	1,437		11/08/2019	12/15/2052
95001Y-AJ-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS B			4	1FE	1,029,990	102.5440	1,025,440	1,000,000	1,029,791		(199)			3.671	3.338	MON	3,059		11/08/2019	12/15/2052
95002M-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS B			2	1FM	1,544,943	100.6180	1,509,270	1,500,000	1,543,550		(1,393)			3.375	3.046	MON	4,219	16,875	08/06/2019	08/15/2052
95002M-BC-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS C			2	1FM	1,499,982	98.0460	1,470,690	1,500,000	1,499,922		(60)			3.561	3.572	MON	4,451	17,805	08/05/2019	08/15/2052
61767C-BA-5	MORGAN STANLEY BAML TRUST MSBAM 2017-C33 C		D	4	1FM	916,890	105.5430	960,442	910,000	915,590		(754)			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						142,468,225	XXX	145,941,750	141,737,000	142,449,226		(12,211)			XXX	XXX	XXX	460,746	4,717,274	XXX	XXX
00164T-AB-4	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I			4	1FE	1,178,400	115.6190	1,156,186	1,000,000	1,171,699		(6,701)			5.870	4.200	JJ	27,067	29,350	04/04/2019	01/15/2038
03065D-AG-2	AMERICREDIT AUTO RECEIVABLES AMCAR 2016-3 D			2	1FE	999,715	100.5410	1,005,406	1,000,000	999,920		89			2.710	2.735	MON	1,731	27,100	08/02/2016	09/08/2022
03065T-AG-7	AMERICREDIT AUTO RECEIVABLES AMCAR 2016-4 D			2	1FE	999,803	100.6040	1,006,037	1,000,000	999,909		31			2.740	2.762	MON	1,751	27,400	10/05/2016	11/08/2022
04015U-AL-2	ARES CLO LTD ARES 2015-38A DR			2	2FE	500,000	94.0900	470,448	500,000	500,000					4.466	4.611	JAJO	4,466	25,399	02/20/2018	04/20/2030
04365J-AF-6	ASCENTIUM EQUIPMENT REC ACER 2017-1A D			2	2FE	999,745	101.2720	1,012,723	1,000,000	999,907		61			3.800	3.837	MON	2,217	38,000	04/26/2017	01/10/2024
05377R-CB-8	AESOP FUNDING II LLC AESOP 2015-2A B			4	1FE	999,782	100.6770	1,006,769	1,000,000	999,956		55			3.420	3.450	MON	1,045	34,200	05/20/2015	12/20/2021
05377R-CZ-5	AESOP FUNDING II LLC SERIES 20181A CLASS B			4	1FE	999,977	103.6850	1,036,855	1,000,000	999,995		1			4.000	4.034	MON	1,222	40,000	04/24/2018	09/20/2024
05377R-DD-3	AESOP FUNDING II LLC SERIES 20182A CLASS B			4	1FE	499,981	105.1120	525,561	500,000	499,984		3			4.270	4.309	MON	652	21,350	10/17/2018	03/20/2025
065606-AG-0	BANK OF THE WEST AUTO TRUST SERIES 20191 CLASS D			2	2FE	1,734,847	100.5950	1,745,315	1,735,000	1,734,855		8			3.350	3.376	MON	2,583	27,285	06/17/2019	07/15/2026
11014P-AC-9	BRISTOL PARK CLO LTD BRIST 2016-1A C			4	1FE	1,000,000	100.0030	1,000,032	1,000,000	1,000,000					4.586	4.712	JAJO	9,937	52,006	11/01/2016	04/15/2029
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A			4	1FE	879,492	101.1680	889,782	879,508	879,506					4.335	4.374	MON	1,695	38,127	02/21/2018	02/15/2033
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A			4	1FE	3,758,116	102.7770	3,862,615	3,758,247	3,758,113		(4)			4.212	4.250	MON	7,035	77,830	06/11/2019	07/15/2034
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A			4	1FE	1,106,412	101.5760	1,123,863	1,106,431	1,106,430					4.447	4.488	MON	2,187	49,203	06/21/2018	06/15/2033
13976A-AH-3	CAPITAL AUTO RECEIVABLES TRST AFIN 2016-3 D			2	1FE	999,893	100.1500	1,001,502	1,000,000	999,986		99			2.650	2.675	MON	810	26,500	09/12/2016	01/22/2024
14315B-AG-1	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-4A C			2	2FE	500,000	93.7530	468,766	500,000	500,000					4.786	4.914	JAJO	5,185	27,017	10/13/2017	01/15/2030
14315C-AA-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-4A D			3	FE	500,000	93.3010	466,506	500,000	500,000					8.136	8.318	JAJO	8,814	43,999	10/13/2017	01/15/2030
14315E-AG-5	CarMax Auto Owner Trust SERIES 20184 CLASS D			2	2FE	499,983	103.9060	519,532	500,000	499,985		2			4.150	4.187	MON	865	20,750	10/17/2018	04/15/2025
165183-AP-9	CHESAPEAKE FUNDING II LLC CHESAPEAKE FUNDING II LLC			2	2FE	1,499,740	101.5240	1,522,864	1,500,000	1,499,923		76			3.710	3.744	MON	2,473	55,650	05/23/2017	07/15/2029
165183-BX-1	CHESAPEAKE FUNDING II LLC SERIES 20183A CLASS D			2	2FE	999,971	102.7590	1,027,587	1,000,000	999,972		3			4.210	4.248	MON	1,871	42,451	12/04/2018	01/15/2031
17119B-AG-2	CHRYSLER CAPITAL AUTO REC TRUS CCART 2016-BA D			2	1FE	499,912	101.3720	506,862	500,000	499,952		12			3.510	3.541	MON	780	17,550	10/26/2016	09/15/2023
24703F-AF-3	DELL EQUIPMENT FINANCE TRUST DEFT 2017-1 D			2	2FE	1,999,726	100.1200	2,002,402	2,000,000	1,999,970		195			3.440	3.475	MON	1,720	68,800	04/25/2017	04/24/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22			4	1FE	208,081	108.9300	224,420	206,021	206,699		(232)			6.821	6.648	FA	5,504	14,053	03/31/2010	08/10/2022
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DPABS 2017-1A A23			2	2FE	1,470,000	103.5140	1,521,656	1,470,000	1,470,000					4.118	4.139	JAJO	11,098	60,535	06/12/2017	07/25/2047
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D			2	1FE	690,859	101.0620	698,301	690,963	684,592		4,870			4.530	5.738	MON	1,391	31,290	05/18/2016	08/15/2023
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D			2	1FE	473,353	101.2130	479,188	473,445	473,393		13			4.180	4.221	MON	880	19,790	11/16/2016	03/15/2024
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D			2	1FE	2,499,945	101.2280	2,530,699	2,500,000	2,499,965		8			4.160	4.197	MON	4,622	104,000	01/24/2017	05/15/2024
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D			2	1FE	1,458,975	100.4600	1,465,723	1,459,013	1,459,010		1			3.720	3.749	MON	2,412	54,275	03/21/2017	10/17/2022
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST			2	1FE	1,499,953	101.0320	1,515,480	1,500,000	1,499,970		49			3.840	3.874	MON	2,560	57,600	06/21/2017	03/15/2023
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D			2	1FE	1,499,821	102.0170	1,530,260	1,500,000	1,499,865		27			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	1FE	1,499,944	102.5030	1,537,543	1,500,000	1,499,951		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	2FE	1,499,938	103.2320	1,548,474	1,500,000	1,499,943		8			4.300	4.340	MON	2,688	64,500	11/15/2018	04/15/2026
26209W-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20193 CLASS D			2	2FE	1,749,774	101.5010	1,776,274	1,750,000	1,749,788		15			3.180	3.205	MON	2,473	27,207	06/11/2019	10/15/2026
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D			2	2FE	999,981	100.8110	1,008,106	1,000,000	997,729		(664)			3.350	3.306	MON	1,303	33,500	09/12/2016	11/15/2022
32059B-AJ-7	FIRST INV AUTO OWNER TRST FIRST INV AUTO OWNER TRSY			2	2FE	1,999,818	101.1750	2,023,509	2,000,000	1,999,919		46			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	2FE	999,742	103.2720	1,032,720	1,000,000	999,778		29			4.280	4.326	MON	1,902	42,800	11/06/2018	01/15/2025
32059R-AJ-2	First Investors Auto Owner Tru SERIES 20181A CLASS D			2	1FE	499,835	101.9380	509,691	500,000	499,880		29			4.110	4.164	MON	799	20,550	05/08/2018	06/17/2024
33843P-AG-1	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-3 C			2	1FE	777,378	100.1490	778,578	777,416	777,408		28			2.720	2.740	MON	940	21,146	08/03/2016	07/15/2022
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D			2	1FE	2,499,852	102.1420	2,553,560	2,500,000	2,499,924		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	1FE	999,945	99.9240	999,244	1,000,000	999,975		8			2.710	2.727	MON	1,204	27,100	10/19/2016	11/15/2022
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D			2	1FE	999,835	100.0030	1,000,031	1,000,000	999,922		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	2FE	2,499,847	101.2130	2,530,326	2,500,000	2,499,867		86			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	2FE	999,873	103.5760	1,035,764	1,000,000	999,903		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	2FE	2,499,310	103.6890	2,592,237	2,500,000	2,499,426		108			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			4	2FE	499,893	99.5660	497,829	500,000	499,895		2			3.120	3.148	MON	693	1,040	11/13/2019	01/15/2026
33846A-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20193 CLASS D			2	2FE	999,779	99.3720	993,720	1,000,000	999,791		12			2.860	2.884	MON	1,271	8,977	08/13/2019	12/15/2025
36246M-AU-3	GTP ACQUISITION PARTNERS AMTTOW 3.482 06/16/25			2	1FE	176,499	103.0210	185,438	180,000	176,968		469			3.482	3.855	MON	279	5,745	01/15/2019	06/16/2025
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A			2	1FE	513,339	102.6700	527,045	513,339	513,339					3.750	3.749	MS	5,401	19,250	06/15/2016	09/20/2047
40490B-AG-3	Halcyon Loan Advisors Funding HLA 2017-2A C			2	2FE	1,500,000	90.8450	1,362,670	1,500,000	1,500,000					5.102	5.218	JAJO	16,157	85,575	10/10/2017	01/17/2030
419838-AA-5	HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26			4	1FE	2,123,036	101.3020	2,891,114	2,853,958	2,229,664		61,526			3.900	10.102	JJ	51,324	83,005	07/19/2018	01/15/2026
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A			2	1FE	408,259	101.3750	414,008	408,392	412,496		6			3.750	3.761	MON	468	15,912	05/26/2016	09/20/2041
428041-BA-4	HERTZ FLEET LEASE FUNDING LLC HFLF 2017-1 D			4	2FE	999,905	100.4790	1,004,786	1,000,000	1,000,033		(133)			3.690	3.705	MON	2,153	36,900	04/18/2017	04/10/2031
428041-BG-1	HERTZ FLEET LEASE FUNDING LLC SERIES 20181 CLASS D			4	2FE	499,894	102.0200	510,100	500,000	499,912		6			4.170	4.210	MON	1,216	20,850	04/25/2018	05/10/2032
42806D-AJ-8	HERTZ HERTZ 2015-3A B			4	1FE	799,922	100.6900	805,517	800,000	800,193		(255)			3.710	3.705	MON	495	33,390	09/30/2015	09/25/2021
42806D-BR-9	HERTZ SERIES 20181A CLASS B			4	1FE	483,457	101.8970	509,483	500,000	486,717		2,987			3.600	4.955	MON	300	18,000	11/27/2018	02/25/2024
42806D-CA-5	HERTZ SERIES 20183A CLASS B			4	1FE	999,732	104.6470	1,046,473	1,000,000	999,794		41			4.370	4.420	MON	728	43,700	06/21/2018	07/25/2024
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A B			2	2FE	292,534	97.9500	286,621	292,619	292,550		5			2.640	2.658	MON	236	7,725	08/02/2016	12/20/2033
62942Q-BT-9	New Residential Advance Receiv SERIES 2019T1 CLASS DT1			4	2FE	2,999,600	100.3650	3,010,945	3,000,000	2,999,599		(1)			3.330	3.354	MON	4,440	38,850	07/18/2019	07/15/2052
62942Q-BX-0	New Residential Advance Receiv SERIES 2019T2 CLASS CT2			4	1FE	999,911	99.5060	995,065	1,000,000	999,911					2.820	2.837	MON	1,253	9,400	08/12/2019	08/15/2053
62942Q-BY-8	New Residential Advance Receiv SERIES 2019T2 CLASS DT2			4	2FE	999,650	99.3190	993,193	1,000,000	999,653		2			3.060	3.082	MON	1,360	10,200	08/12/2019	08/15/2053
67097Q-AJ-4	OCP CLO LTD OCP 2017-14A C			4	2FE	1,500,000	93.9060	1,408,584	1,500,000	1,500,000					4.499	4.711	FMAN	7,872	77,329	11/16/2017	11/20/2030
67110D-AW-7	OCP CLO LTD OCP 2016-11A CR			4	2FE	2,000,000	100.0000	2,000,005	2,000,000	2,000,000					5.586	5.775	JAJO	20,170	125,946	07/25/2017	10/26/2030
67113L-AF-3	OCP CLO LTD OCP 2019-17A C1			2	1FE	3,000,000	100.0540	3,001,615	3,000,000	3,000,000					4.516	4.664	JAJO	65,419		06/28/2019	07/20/2032
67575N-BP-7	Ocwen Master Advance Receivabl SERIES 2019T1 CLASS DT1			4	2FE	1,000,000	100.2950	1,002,946	1,000,000	1,000,005		6			3.107	3.127	MON	1,467	10,442	08/09/2019	08/15/2050
67575N-BU-6	Ocwen Master Advance Receivabl SERIES 2019T2 CLASS DT2			2	2FE	999,999	100.5560	1,005,558	1,000,000	999,998		(1)			3.042	3.061	MON	1,352	10,223	08/09/2019	08/15/2051
68267D-AD-8	OneMain Financial Issuance Tru SERIES 20191A CLASS D			2	2FE	1,999,378	102.2270	2,044,546	2,000,000	1,999,511		133			4.220	4.266	MON	3,986	75,257	01/15/2019	02/14/2031

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and 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
68267E-AC-8	OneMain Direct Auto Receivable SERIES 20191A CLASS C			2	1FE	1,499,209	102.0070	1,530,106	1,500,000	1,499,269		60			4.190	4.247	MON	2,793	47,138	03/12/2019	11/14/2028
68267E-AD-6	OneMain Direct Auto Receivable SERIES 20191A CLASS D			2	2FE	1,499,149	104.4210	1,566,314	1,500,000	1,499,208		60			4.680	4.743	MON	3,120	52,650	03/12/2019	04/14/2031
68268X-AD-3	OneMain Direct Auto Receivable SERIES 20181A CLASS D			2	2FE	1,999,973	102.7810	2,055,627	2,000,000	1,999,971		3			4.400	4.441	MON	4,156	88,000	07/17/2018	01/14/2028
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C			2	2FE	2,440,697	101.4770	2,476,801	2,440,750	2,440,694		(3)			3.610	3.637	MON	5,385	46,993	05/21/2019	04/09/2038
74981H-CJ-7	RACE POINT CLO LTD RACEP 2015-9A CR			4	2FE	1,500,000	92.3930	1,385,900	1,500,000	1,500,000					5.186	5.319	JAJO	16,855	87,134	08/28/2017	10/15/2030
80284R-AG-4	SANTANDER DRIVE AUTO RECEIVABL SDART 2016-3 D			2	1FE	999,684	100.4400	1,004,395	1,000,000	999,856		53			2.800	2.827	MON	1,244	28,000	10/04/2016	08/15/2022
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C			4	2FE	1,862,717	99.6320	1,856,048	1,862,895	1,862,718		1			3.000	3.020	MON	1,242	9,004	10/17/2019	07/15/2038
82652W-AB-4	SIERRA RECEIVABLES SRFC 2016-2A B			2	2FE	165,079	100.4870	165,893	165,089	165,080		1			2.780	2.799	MON	140	4,589	07/11/2016	07/20/2033
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C			2	2FE	261,010	101.7900	265,686	261,014	261,008					4.170	4.205	MON	333	10,884	10/10/2018	03/20/2026
83546D-AD-0	SONIC CAPITAL LLC SONIC 2016-1A A2			2	2FE	927,633	101.4980	941,532	927,633	927,633					4.472	4.514	MON	1,268	41,483	04/13/2016	05/20/2046
85172P-AC-1	SPRINGLEAF FUNDING TRUST SPRINGIIAF FUNDING TRUST			2	2FE	1,999,503	102.1690	2,043,375	2,000,000	1,999,720		122			3.860	3.898	MON	3,431	77,200	06/21/2017	07/15/2030
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23			2	2FE	975,000	104.9760	1,023,520	975,000	975,000					4.970	5.001	FMAN	4,846	48,458	05/04/2016	05/25/2046
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51			4	2FE	3,939,282	114.1750	4,520,997	3,959,708	3,939,700		391			5.611	5.655	MS	65,419	211,103	12/19/2018	09/15/2051
918290-AB-3	VSE VOI MORTGAGE LLC VSTNA 2016-A B			2	2FE	305,465	99.9520	305,366	305,513	305,744		(50)			2.740	2.710	MON	256	8,371	09/14/2016	07/20/2033
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2			2	1FE	1,963,333	104.0940	2,043,709	1,963,333	1,963,333					4.072	4.107	MON	3,331	79,947	02/09/2018	02/16/2043
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2			2	1FE	1,483,750	102.9340	1,527,281	1,483,750	1,483,750					4.196	4.233	MON	2,767	61,912	11/16/2018	11/16/2043
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2			4	1FE	996,667	100.7420	1,004,061	996,667	996,667					3.160	3.127	MON	1,400	11,386	07/30/2019	07/15/2044
00176A-BC-8	American Money Management Corp AMMC 2012-11A CR2		D	2	1FE	1,000,000	96.5200	965,196	1,000,000	1,000,000					3.836	4.005	JAJO	6,712	44,900	04/20/2018	04/30/2031
00176C-AU-5	American Money Management Corp AMMC 2013-12A DR		D	4	2FE	1,500,000	89.9050	1,348,575	1,500,000	1,500,000					4.601	4.813	FMAN	9,586	78,986	11/01/2017	11/10/2030
00177H-AG-4	American Money Management Corp AMMC 2018-22A D		D	2	2FE	1,000,000	95.4160	954,157	1,000,000	1,000,000					4.640	4.813	JAJO	8,764	53,002	03/08/2018	04/25/2031
00178L-AE-9	AMERICAN MONEY MANAGMENT CORP AMMC 2017-21A D		D	4	2FE	1,500,000	95.0150	1,425,220	1,500,000	1,500,000					5.002	5.218	FMAN	12,089	86,095	09/14/2017	11/02/2030
00901A-AE-7	AIMCO AIMCO 2019-10A C		D	2	1FE	3,000,000	97.8230	2,934,675	3,000,000	3,000,000					4.403	4.560	JAJO	72,381		05/30/2019	07/22/2032
00901A-AG-2	AIMCO AIMCO 2019-10A D		D	2	2FE	2,000,000	99.9900	1,999,794	2,000,000	2,000,000					5.503	5.673	JAJO	59,682		05/30/2019	07/22/2032
020056-AZ-0	ALM LOAN FUNDING ALM 2012-5A CR3		D	4	2FE	1,465,000	98.1740	1,438,248	1,465,000	1,465,000					4.703	4.814	JAJO	14,355	77,681	10/04/2017	10/18/2027
03328T-AY-1	ANCHORAGE CAPITAL CLO LTD ANCHC 2015-7A DR		D	4	2FE	1,500,000	98.8650	1,482,969	1,500,000	1,500,000					4.686	4.813	JAJO	15,230	79,530	10/03/2017	10/15/2027
033292-AW-3	ANCHORAGE CAPITAL CLO LTD ANCHC 2013-1A CR		D	4	2FE	1,500,000	98.8080	1,482,115	1,500,000	1,500,000					5.186	5.319	JAJO	16,855	87,185	09/21/2017	10/13/2030
03331J-AL-6	ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A C		D	2	1FE	500,000	98.6910	493,453	500,000	500,000					4.236	4.358	JAJO	4,589	25,385	08/21/2018	10/15/2031
03331J-AN-2	ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A D		D	2	2FE	500,000	98.2970	491,487	500,000	500,000					5.136	5.269	JAJO	5,564	30,172	08/21/2018	10/15/2031
03665A-AD-9	ANTARES CLO ANTR 2017-2A D		D	4	2FE	1,500,000	95.2100	1,428,149	1,500,000	1,500,000					5.516	5.674	JAJO	16,548	92,122	11/09/2017	01/20/2030
03665M-AE-1	ANTARES CLO ANTR 2018-1A C		D	2	1FE	1,500,000	99.7170	1,495,749	1,500,000	1,500,000					4.316	4.459	JAJO	12,948	73,922	04/04/2018	04/20/2031
03665M-AG-6	ANTARES CLO ANTR 2018-1A D		D	2	2FE	1,500,000	99.4140	1,491,211	1,500,000	1,500,000					5.366	5.522	JAJO	16,098	89,847	04/04/2018	04/20/2031
03665T-AG-1	ANTARES CLO ANTR 2018-2A C		D	4	1FE	500,000	94.6950	473,476	500,000	500,000					4.666	4.813	JAJO	4,666	27,626	08/24/2018	10/20/2030
03665T-AJ-5	ANTARES CLO ANTR 2018-2A D		D	4	2FE	500,000	93.4960	467,482	500,000	500,000					5.616	5.775	JAJO	5,616	32,653	08/24/2018	10/20/2030
03753L-AJ-5	APECX CREDIT CLO LLC APEXC 2017-2A D		D	4	2FE	1,500,000	95.0610	1,425,908	1,500,000	1,500,000					5.408	5.624	MJSD	2,704	91,114	08/25/2017	09/20/2029
03755H-AL-7	Apex Credit CLO LLC APEXC 2018-1A D		D	2	2FE	1,000,000	91.7440	917,437	1,000,000	1,000,000					4.890	5.066	JAJO	9,236	55,537	03/14/2018	04/25/2031
03766Y-AA-1	APIDOS CLO APID 2017-28A D		D	2	3FE	500,000	94.5610	472,804	500,000	500,000					7.466	7.656	JAJO	7,466	40,566	11/09/2017	01/20/2031
03767C-AE-0	APIDOS CLO APID 2017-28A C		D	2	2FE	1,000,000	94.2360	942,362	1,000,000	1,000,000					4.466	4.611	JAJO	8,932	50,798	11/09/2017	01/20/2031
03767J-AD-7	APIDOS CLO APID 2017-27A B		D	4	1FE	2,000,000	100.0030	2,000,060	2,000,000	2,000,000					4.352	4.460	JAJO	18,376	98,892	06/23/2017	07/17/2030
03767V-AE-8	APIDOS CLO APID 2019-31A C		D	2	1FE	1,000,000	100.0490	1,000,488	1,000,000	1,000,000					4.536	4.662	JAJO	9,828	19,803	04/10/2019	04/15/2031
03767V-AF-5	APIDOS CLO APID 2019-31A D		D	2	2FE	1,000,000	100.2240	1,002,235	1,000,000	1,000,000					5.636	5.776	JAJO	12,212	24,233	04/10/2019	04/15/2031
04015T-AD-3	ARES CLO LTD ARES 2015-38A ER		D	3	3FE	500,000	91.3620	456,811	500,000	500,000					7.016	7.198	JAJO	7,016	38,291	02/20/2018	04/20/2030
04016D-AE-5	ARES CLO LTD ARES 2016-41A C		D	2	1FE	1,500,000	100.0640	1,500,960	1,500,000	1,500,000					4.586	4.712	JAJO	14,905	78,009	11/29/2016	01/15/2029
04016L-AJ-6	ARES 2017-42A D ARES 2017-42A D		D	4	2FE	1,000,000	99.9870	999,872	1,000,000	1,000,000					5.403	5.573	JAJO	10,656	60,563	02/21/2017	01/22/2028
04016N-AF-0	ARES CLO LTD ARES 2017-44A C		D	4	2FE	1,000,000	100.0030	1,000,034	1,000,000	1,000,000					5.436	5.572	JAJO	11,778	60,624	07/14/2017	10/15/2029
04016Q-AD-8	ARES CLO LTD ARES 2017-45A D		D	4	2FE	1,000,000	98.1490	981,492	1,000,000	1,000,000					5.036	5.167	JAJO	10,912	56,568	08/30/2017	10/15/2030
04017E-AJ-1	ARES CLO LTD ARES 2014-32RA A2B		D	2	1FE	1,000,000	100.1310	1,001,311	1,000,000	1,000,000					4.290	4.313	FMAN	5,482	42,900	04/06/2018	05/15/2030
04941G-AS-7	ATLAS SENIOR LOAN FUND LTD ATCLO 2013-1A DR		D	4	2FE	1,500,000	94.2420	1,413,625	1,500,000	1,500,000					4.504	4.712	FMAN	8,258	77,221	11/08/2017	11/17/2027
04941V-AJ-4	ATLAS SENIOR LOAN FUND LTD ATCLO 2018-9A D		D	4	2FE	500,000	87.3460	436,729	500,000	500,000					4.516	4.661	JAJO	4,516	25,652	02/23/2018	04/20/2028
04942V-AL-8	ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A BN		D	2	1FE	1,500,000	99.4030	1,491,044	1,500,000	1,500,000					4.003	4.156	JAJO	11,843	39,592	02/22/2019	04/22/2031
04942V-AQ-7	ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A C		D	2	1FE	1,500,000	99.6870	1,495,300	1,500,000	1,500,000					4.853	5.016	JAJO	14,358	47,030	02/22/2019	04/22/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05363L-AY-9	AVERY 2015-6A C AVERY 2015-6A CR		D	4	1FE	1,000,000	98.5500	985,501	1,000,000	1,000,000					3.891	4.104	FMAN	6,160	46,035	08/22/2018	08/05/2027
05580H-AS-8	BNPP 2014 BNPIP 2014-2A DR		D	4	2FE	2,000,000	91.2940	1,825,879	2,000,000	2,000,000					5.436	5.624	JAJO	19,024	122,244	07/18/2017	10/30/2025
05683L-AJ-5	Bain Capital Credit CLO, Limit BCC 2018-1A D		D	2	2FE	1,000,000	92.1990	921,994	1,000,000	1,000,000					4.634	4.813	JAJO	9,011	52,961	03/12/2018	04/23/2031
05683M-AA-2	Bain Capital Credit CLO, Limit BCC 2018-1A E		D	2	3FE	500,000	90.5640	452,821	500,000	500,000					7.284	7.503	JAJO	7,082	39,915	03/12/2018	04/23/2031
06759F-AG-1	BABSON CLO LTD BABSN 2015-2A DR		D	4	2FE	1,500,000	97.2270	1,458,408	1,500,000	1,500,000					4.916	5.066	JAJO	14,748	83,022	10/12/2017	10/20/2030
06760B-AJ-1	BABSON CLO LTD BABSN 2017-1A C		D	4	1FE	2,000,000	99.9540	1,999,071	2,000,000	2,000,000					4.403	4.510	JAJO	18,347	99,965	06/23/2017	07/18/2029
06760G-AC-5	BABSON CLO LTD BABSN 2018-1A B		D	2	1FE	500,000	94.8300	474,152	500,000	500,000					3.736	3.853	JAJO	4,047	21,694	02/23/2018	04/15/2031
06760G-AD-3	BABSON CLO LTD BABSN 2018-1A C		D	2	2FE	500,000	92.5020	462,510	500,000	500,000					4.586	4.712	JAJO	4,968	26,003	02/23/2018	04/15/2031
06760H-AA-7	BABSON CLO LTD BABSN 2018-1A D		D	2	3FE	500,000	90.9280	454,639	500,000	500,000					7.501	7.656	JAJO	8,126	40,704	02/23/2018	04/15/2031
06760J-AJ-4	BABSON CLO LTD BABSN 2018-2A B		D	2	1FE	1,000,000	97.5280	975,282	1,000,000	1,000,000					3.886	4.004	JAJO	8,420	44,909	04/04/2018	04/15/2030
06760K-AA-0	BABSON CLO LTD BABSN 2018-2A D		D	2	3FE	493,400	94.8570	474,283	500,000	494,981		257			7.486	7.887	JAJO	8,110	40,958	04/04/2018	04/15/2030
06761K-AG-6	BABSON CLO LTD BABSN 2019-3A C		D	2	1FE	750,000	100.0610	750,461	750,000	750,000					4.666	4.813	JAJO	6,999	15,997	04/11/2019	04/20/2031
06761K-AJ-0	BABSON CLO LTD BABSN 2019-3A D		D	2	2FE	750,000	100.4030	753,020	750,000	750,000					5.766	5.928	JAJO	8,649	19,458	04/11/2019	04/20/2031
08179H-AD-2	BENEFIT STREET PARTNERS CLO L BSP 2017-12A C		D	4	2FE	1,500,000	97.2060	1,458,087	1,500,000	1,500,000					5.036	5.167	JAJO	16,367	84,853	09/19/2017	10/15/2030
08179L-AG-6	Benefit Street Partners CLO Lt BSP 2018-14A C		D	2	1FE	500,000	94.6260	473,129	500,000	500,000					3.716	3.853	JAJO	3,716	21,607	02/23/2018	04/20/2031
08179L-AJ-0	Benefit Street Partners CLO Lt BSP 2018-14A D		D	2	2FE	1,000,000	91.5720	915,719	1,000,000	1,000,000					4.566	4.712	JAJO	9,132	51,809	02/23/2018	04/20/2031
08180X-AW-2	Benefit Street Partners CLO Lt BSP 2015-8A CR		D	2	2FE	1,500,000	91.4980	1,372,472	1,500,000	1,500,000					4.716	4.864	JAJO	14,148	79,989	01/25/2018	01/20/2031
08181J-AD-4	Benefit Street Partners CLO Lt BSP 2018-5BA B		D	2	1FE	1,000,000	95.8810	958,812	1,000,000	1,000,000					4.116	4.257	JAJO	8,232	47,259	04/19/2018	04/20/2031
09202N-AU-0	BLACK DIAMOND CLO LTD BLACK 2014-1A CR		D	4	2FE	2,000,000	100.0020	2,000,040	2,000,000	2,000,000					5.602	5.724	JAJO	23,653	124,239	07/12/2017	10/17/2026
09203W-AS-4	BLACK DIAMOND CLO LTD BLACK 2016-1A BR		D	2	1FE	499,375	94.7510	473,756	500,000	500,089		(263)			3.916	4.082	JAJO	3,535	22,974	04/12/2018	04/26/2031
09203W-AU-9	BLACK DIAMOND CLO LTD BLACK 2016-1A CR		D	2	2FE	500,000	93.5150	467,574	500,000	500,000					4.936	5.117	JAJO	4,456	28,173	04/12/2018	04/26/2031
09203W-AY-1	BLACK DIAMOND CLO LTD BLACK 2016-1A A2BR		D	2	1FE	500,000	100.1550	500,777	500,000	500,000					4.577	4.603	JAJO	4,132	22,883	04/12/2018	04/26/2031
09204G-AD-1	BLACK DIAMOND CLO LTD BLACK 2019-2A B		D	2	1FE	4,000,000	98.8440	3,953,772	4,000,000	4,000,000					4.984	5.170	JAJO	93,664		06/18/2019	07/23/2032
09626Y-AW-0	BLUEMOUNTAIN CLO LTD BLUEM 2013-2A DR		D	4	2FE	1,500,000	95.0370	1,425,557	1,500,000	1,500,000					4.853	5.016	JAJO	14,358	82,479	10/11/2017	10/22/2030
09628V-AS-3	BLUEMOUNTAIN CLO LTD BLUEM 2016-3A CR		D	2	1FE	1,000,000	95.2500	952,500	1,000,000	1,000,000					4.110	4.308	FMAN	5,366	47,576	11/02/2018	11/15/2030
09628V-AU-8	BLUEMOUNTAIN CLO LTD BLUEM 2016-3A DR		D	2	2FE	500,000	93.1310	465,656	500,000	500,000					5.010	5.218	FMAN	3,270	28,348	11/02/2018	11/15/2030
09629E-AJ-0	BLUEMOUNTAIN CLO LTD BLUEM 2017-2A C		D	4	2FE	1,500,000	95.6700	1,435,053	1,500,000	1,500,000					4.966	5.117	JAJO	14,898	83,780	08/21/2017	10/20/2030
09629L-AJ-4	BLUEMOUNTAIN CLO LTD BLUEM 2018-23A D		D	2	2FE	1,000,000	95.9020	959,021	1,000,000	1,000,000					4.866	5.016	JAJO	9,732	49,318	10/17/2018	10/20/2031
12479L-AA-8	CAL FUNDING II LTD CAI 2012-1A A		D	4	1FE	283,272	100.5940	285,016	283,333	283,298		11			3.470	3.504	MON	164	9,831	10/10/2012	10/25/2027
12548J-AG-7	CIFC FUNDING LTD CIFC 2017-3A B		D	4	1FE	2,000,000	99.9990	1,999,983	2,000,000	2,000,000					4.316	4.459	JAJO	17,264	98,563	06/02/2017	07/20/2030
12549A-AS-9	CIFC FUNDING LTD CIFC 2013-1A CR		D	4	2FE	1,500,000	99.0950	1,486,424	1,500,000	1,500,000					5.551	5.674	JAJO	17,809	92,514	07/21/2017	07/16/2030
12549B-AW-8	CIFC FUNDING LTD CIFC 2013-2A B1LR		D	4	2FE	1,500,000	96.8720	1,453,085	1,500,000	1,500,000					5.053	5.167	JAJO	15,791	84,859	09/27/2017	10/18/2030
12550G-AE-3	CIFC FUNDING LTD CIFC 2018-5A B		D	2	1FE	500,000	99.2450	496,224	500,000	500,000					4.136	4.257	JAJO	4,481	19,788	11/20/2018	01/15/2032
12551J-AJ-5	CIFC FUNDING LTD CIFC 2017-4A C		D	4	2FE	1,500,000	98.1400	1,472,103	1,500,000	1,500,000					5.186	5.370	JAJO	14,910	87,922	08/14/2017	10/24/2030
12661K-AG-5	CVP CLO CVP 2017-1A D		D	4	2FE	1,970,000	100.0260	2,000,510	2,000,000	1,997,791		(1,028)			6.116	6.304	JAJO	24,464	134,963	07/12/2017	07/20/2030
141312-AG-3	Carbone CLO, LTD CRBN 2017-1A C		D	2	2FE	1,500,000	95.5460	1,433,183	1,500,000	1,500,000					4.566	4.712	JAJO	13,698	77,714	11/06/2017	01/20/2031
14307P-AJ-4	CARLYLE GLOBAL MARKET STRATEGI CGMS C17A BR		D	2	1FE	1,000,000	95.8380	958,376	1,000,000	1,000,000					3.786	3.954	JAJO	6,625	44,393	04/09/2018	04/30/2031
14310B-AS-0	CARLYLE GLOBAL MKT STRATEGIES CGMS 2013-1A CR		D	4	2FE	1,000,000	96.4020	964,018	1,000,000	1,000,000					5.259	5.470	FMAN	7,012	59,322	07/25/2017	08/14/2030
14311X-AE-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A B		D	2	1FE	1,000,000	96.8360	968,363	1,000,000	1,000,000					3.816	3.954	JAJO	7,632	44,226	04/17/2018	04/20/2031
14311Y-AA-8	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A D		D	2	3FE	500,000	91.3440	456,718	500,000	500,000					7.716	7.910	JAJO	7,716	41,830	04/17/2018	04/20/2031
14314F-AJ-7	CARLYLE GLOBAL MKT STRATEGIES CGMS 2017-3A C		D	4	2FE	2,000,000	97.0120	1,940,239	2,000,000	2,000,000					5.466	5.623	JAJO	21,864	121,818	06/23/2017	07/20/2029
14316E-AG-4	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A B		D	4	1FE	1,500,000	98.8160	1,482,245	1,500,000	1,500,000					4.286	4.409	JAJO	29,658		06/14/2019	07/15/2032
15032E-AJ-8	CEDAR FUNDING LTD CEDF 2017-8A D		D	4	2FE	1,000,000	98.8040	988,042	1,000,000	1,000,000					5.252	5.370	JAJO	11,088	58,571	08/09/2017	10/17/2030
15033L-AL-6	CEDAR FUNDING LTD CEDF 2019-11A C		D	2	1FE	1,000,000	96.8420	968,423	1,000,000	1,000,000					4.609	4.813	FMAN	4,225	25,664	04/26/2019	05/29/2032
15033L-AN-2	CEDAR FUNDING LTD CEDF 2019-11A D		D	2	2FE	1,000,000	97.7350	977,354	1,000,000	1,000,000					5.659	5.878	FMAN	5,187	31,030	04/26/2019	05/29/2032
17181T-AE-1	CIFC FUNDING LTD CIFC 2018-4A B		D	2	1FE	1,000,000	98.9270	989,267	1,000,000	1,000,000					4.102	4.206	JAJO	8,660	49,622	08/20/2018	10/17/2031
22615M-AS-1	Crestline Denali CLO XIV, LTD DEN14 2016-1A CR		D	2	1FE	1,000,000	99.3190	993,189	1,000,000	1,000,000					4.284	4.459	JAJO	8,330	45,956	11/01/2018	10/23/2031
22615M-AU-6	Crestline Denali CLO XIV, LTD DEN14 2016-1A DR		D	2	2FE	1,000,000	95.2890	952,893	1,000,000	1,000,000					5.284	5.471	JAJO	10,274	55,317	11/01/2018	10/23/2031
24823B-AN-0	DENALI CAPITAL CLO X LTD DEN10 2013-1A B1LR		D	4	2FE	1,500,000	96.0420	1,440,634	1,500,000	1,500,000					5.086	5.268	JAJO	13,774	86,813	09/28/2017	10/26/2027
24824T-AU-4	Denali Capital CLO XII LTD DEN12 2016-1A CR		D	2	1FE	1,000,000	92.0370	920,369	1,000,000	1,000,000					3.786	3.903	JAJO	8,203	43,895	04/05/2018	04/15/2031
24824T-AW-0	Denali Capital CLO XII LTD DEN12 2016-1A DR		D	2	2FE	1,000,000	91.9450	919,455	1,000,000	1,000,000					4.736	4.864	JAJO	10,262	53,527	04/05/2018	04/15/2031
25211A-AD-1	DEWOLF PARK CLO LTD DWOLF 2017-1A D		D	4	2FE	2,000,000	98.4750	1,969,500	2,000,000	2,000,000					5.136	5.268	JAJO	22,257	115,165	08/09/2017	10/15/2030
262431-AF-6	DRYDEN SR LOAN FUND DRSLF 2017-50A D		D	4	2FE	1,000,000	99.3840	993,838	1,000,000	1,000,000					5.236	5.368	JAJO	11,345	58,596	07/24/2017	07/15/2030
26244G-AJ-4	DRYDEN SENIOR LOAN FUND DRSLF 2015-40A CR		D	2	1FE	1,000,000	97.9440	979,437	1,000,000	1,000,000					4.010	4.207	FMAN	5,235	46,562	08/10/2018	08/15/2031
26244Q-AC-7	DRYDEN SR LOAN FUND DRSLF 2017-49A C		D	4	1FE	500,000	99.6840	498,419	500,000	500,000					4.353	4.457	JAJO	4,535	24,738	05/23/2017	07/18/2030
26244Q-AD-5	DRYDEN SR LOAN FUND DRSLF 2017-49A D		D	4	2FE	2,000,000	100.0100	2,000,193	2,000,000	2,000,000					5.653	5.774	JAJO	23,555	125,312	05/23/2017	07/18/2030
26251B-AS-5	DRYDEN SENIOR LOAN FUND DRSLF 2013-28A B1LR		D	4	2FE	1,500,000	98.7790	1,481,681	1,500,000	1,500,000					5.060	5.269	FMAN	9,909	85,812	08/03/2017	08/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26252N-AG-4	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A C		D	2	1FE	1,000,000	99.9960	999,964	1,000,000	1,000,000					4.560	4.763	FMAN	5,953	21,464	04/25/2019	05/15/2032
27830X-AG-1	Eaton Vance CDO Ltd EATON 2019-1A C		D	2	1FE	2,500,000	100.1030	2,502,580	2,500,000	2,500,000					4.636	4.762	JAJO	25,112	53,442	04/25/2019	04/15/2031
27830X-AJ-5	Eaton Vance CDO Ltd EATON 2019-1A D		D	2	2FE	2,000,000	100.5040	2,010,084	2,000,000	2,000,000					5.736	5.877	JAJO	24,857	52,104	04/25/2019	04/15/2031
28622J-AD-9	Elevation CLO Ltd AWPT 2017-7A D		D	2	2FE	1,500,000	94.7800	1,421,694	1,500,000	1,500,000					4.886	5.015	JAJO	15,880	82,571	10/27/2017	07/15/2030
28622Q-AF-8	Elevation CLO Ltd AWPT 2014-2A DR		D	2	2FE	1,500,000	97.0130	1,455,198	1,500,000	1,500,000					5.186	5.319	JAJO	16,855	87,134	10/02/2017	10/15/2029
28623C-AG-6	Elevation CLO Ltd AWPT 2018-10A C		D	2	1FE	1,000,000	99.3370	993,373	1,000,000	1,000,000					4.316	4.459	JAJO	8,632	45,002	10/25/2018	10/20/2031
28623C-AJ-0	Elevation CLO Ltd AWPT 2018-10A D		D	2	2FE	1,000,000	100.3370	1,003,372	1,000,000	1,000,000					5.416	5.573	JAJO	10,832	54,994	10/25/2018	10/20/2031
33883G-AG-2	FLATIRON CLO LTD FLAT 2018-1A D		D	2	2FE	1,000,000	94.7800	947,800	1,000,000	1,000,000					4.602	4.712	JAJO	9,716	51,981	02/22/2018	04/17/2031
33883H-AA-3	FLATIRON CLO LTD FLAT 2018-1A E		D	2	3FE	500,000	90.2970	451,483	500,000	500,000					7.152	7.299	JAJO	7,549	38,917	02/22/2018	04/17/2031
36318W-AH-3	GALAXY CLO LTD GALXY 2013-15A DR		D	4	2FE	1,500,000	94.4250	1,416,370	1,500,000	1,500,000					4.986	5.117	JAJO	16,205	84,092	10/03/2017	10/15/2030
36319Q-BL-5	GALAXY CLO LTD GALXY 2015-19A CR		D	4	2FE	2,000,000	96.7920	1,935,846	2,000,000	2,000,000					5.306	5.492	JAJO	20,340	119,662	08/09/2017	07/24/2030
36321B-AD-3	GALAXY CLO LTD GALXY 2017-24A D		D	2	2FE	1,000,000	93.0150	930,154	1,000,000	1,000,000					4.436	4.560	JAJO	9,612	50,485	11/17/2017	01/15/2031
38123H-AU-8	GOLDENTREE LOAN OPPORTUNITIES GOLD9 2014-9A CR2		D	2	1FE	1,500,000	97.4740	1,462,115	1,500,000	1,500,000					4.028	4.207	JAJO	10,742	70,313	09/20/2018	10/29/2029
38136F-AJ-2	GLM 2017-1A GLM 2017-1A B2		D	4	1FE	2,250,000	100.0710	2,251,590	2,250,000	2,250,000					3.790	3.808	JAJO	16,818	85,275	03/09/2017	04/20/2029
38136M-AQ-1	GoldenTree Loan Management US GLM 2017-2A D		D	2	2FE	1,500,000	95.6510	1,434,766	1,500,000	1,500,000					4.616	4.763	JAJO	13,848	78,472	10/19/2017	01/20/2031
38175B-AG-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2018-36A D1		D	2	2FE	1,500,000	95.3750	1,430,627	1,500,000	1,500,000					5.140	5.367	FMAN	11,995	88,062	02/23/2018	02/05/2031
39862E-AD-6	GRIPPEN PARK CLO LTD GRIPP 2017-1A D		D	4	2FE	1,977,892	99.1310	1,982,615	2,000,000	2,013,179		(2,809)			5.266	5.304	JAJO	21,064	117,774	02/22/2017	01/20/2030
44330D-AL-4	HPS Investment Partners HLM 2013-2A CR		D	4	2FE	1,500,000	93.8160	1,407,247	1,500,000	1,500,000					4.866	5.016	JAJO	14,598	82,264	10/06/2017	10/20/2029
46603V-AC-9	IVY HILL MIDDLE MARKET CREDIT IVYH 14A B		D	4	1FE	1,500,000	93.7200	1,405,807	1,500,000	1,500,000					4.353	4.460	JAJO	13,604	74,213	04/06/2018	04/18/2030
50188G-AV-5	LCM LTD PARTNERSHIP LCM 18A CR		D	2	1FE	1,000,000	93.9690	939,689	1,000,000	1,000,000					3.816	3.954	JAJO	7,632	44,226	04/12/2018	04/20/2031
50188G-AW-3	LCM LTD PARTNERSHIP LCM 18A DR		D	2	2FE	1,000,000	92.8410	928,413	1,000,000	1,000,000					4.766	4.914	JAJO	9,532	53,831	04/12/2018	04/20/2031
50189P-AJ-1	LCM LIMITED PARTNERSHIP LCM 25A D		D	4	2FE	1,000,000	95.3940	953,941	1,000,000	1,000,000					5.416	5.573	JAJO	10,832	60,404	07/10/2017	07/20/2030
50190A-AV-4	LCM LTD PARTNERSHIP LCM 17A DR		D	2	2FE	1,000,000	89.6730	896,735	1,000,000	1,000,000					4.986	5.117	JAJO	10,803	57,545	08/24/2018	10/15/2031
50200Y-AJ-7	LCM LTD PARTNERSHIP LCM 30A C		D	2	1FE	1,000,000	100.1260	1,001,262	1,000,000	1,000,000					4.566	4.712	JAJO	9,132	24,954	03/28/2019	04/20/2031
50200Y-AL-2	LCM LTD PARTNERSHIP LCM 30A D		D	2	2FE	1,000,000	99.6390	996,392	1,000,000	1,000,000					5.716	5.877	JAJO	11,432	30,672	03/28/2019	04/20/2031
50201M-AJ-2	LCM LTD PARTNERSHIP LCM 29A C		D	2	1FE	500,000	98.8570	494,287	500,000	500,000					4.586	4.712	JAJO	4,968	8,990	04/25/2019	04/15/2031
50201M-AL-7	LCM LTD PARTNERSHIP LCM 29A D		D	2	2FE	500,000	100.2360	501,178	500,000	500,000					5.836	5.978	JAJO	6,322	11,264	04/25/2019	04/15/2031
52111P-AD-3	LCM LTD PARTNERSHIP LCM 23A B		D	4	1FE	1,000,000	98.9420	989,415	1,000,000	1,000,000					4.516	4.661	JAJO	9,032	51,304	11/30/2016	10/20/2029
55818K-AU-5	MADISON PARK FUNDING LTD MDPK 2013-11A DR		D	4	2FE	1,500,000	99.0000	1,484,998	1,500,000	1,500,000					5.184	5.370	JAJO	15,120	87,806	08/04/2017	07/23/2029
55818X-BA-0	MADISON PARK FUNDING LTD MDPK 2015-16A BR		D	4	1FE	1,000,000	100.0070	1,000,069	1,000,000	1,000,000					4.616	4.763	JAJO	9,232	52,315	12/14/2016	04/20/2026
55819E-AA-2	MADISON PARK FUNDING LTD MDPK 2018-31A E		D	2	3FE	500,000	95.0270	475,133	500,000	500,000					7.534	7.758	JAJO	7,325	35,602	11/08/2018	01/23/2031
55819Y-AG-5	MADISON PARK FUNDING LTD MDPK 2017-26A DR		D	4	2FE	1,500,000	95.9710	1,439,562	1,500,000	1,500,000					4.928	5.117	JAJO	13,142	84,001	09/05/2017	07/29/2030
55820R-AG-7	MADISON PARK FUNDING LTD MDPK 2017-25A C		D	4	2FE	1,500,000	99.9960	1,499,946	1,500,000	1,500,000					5.510	5.724	JAJO	15,898	93,191	04/12/2017	04/25/2029
55954K-AG-0	MAGNETITE CLO LTD MAGNE 2017-19A D		D	4	2FE	2,000,000	100.0000	1,999,998	2,000,000	2,000,000					5.302	5.420	JAJO	22,387	118,156	06/29/2017	07/17/2030
56576Q-AU-2	MARATHON CLO LTD MCLO 2013-5A CR		D	4	2FE	1,500,000	93.8150	1,407,221	1,500,000	1,500,000					4.645	4.863	FMAN	7,935	79,674	11/15/2017	11/21/2027
56577Q-AG-2	MARATHON CLO LTD MCLO 2018-11A C		D	2	2FE	1,000,000	87.7040	877,044	1,000,000	1,000,000					4.716	4.864	JAJO	9,432	53,326	02/06/2018	04/20/2031
56578J-AJ-1	MARATHON CLO LTD MCLO 2017-10A C		D	4	2FE	2,000,000	85.3140	1,706,283	2,000,000	2,000,000					5.610	5.827	FMAN	14,648	125,569	08/09/2017	11/15/2029
59801M-AJ-7	MidOcean Credit CLO MIDO 2018-8A D		D	2	2FE	1,500,000	92.8140	1,392,213	1,500,000	1,500,000					4.799	5.015	FMAN	8,397	81,891	01/17/2018	02/20/2031
59863K-AQ-0	MidOcean Credit CLO MIDO 2013-2A DR		D	2	2FE	1,500,000	89.0500	1,335,757	1,500,000	1,500,000					4.678	4.864	JAJO	12,475	80,199	12/01/2017	01/29/2030
60162P-AD-4	MILOS CLO LTD MILOS 2017-1A D		D	4	2FE	2,000,000	99.3820	1,987,648	2,000,000	2,000,000					5.366	5.522	JAJO	21,464	119,796	08/09/2017	10/20/2030
62432H-AG-5	MOUNTAIN VIEW CLO MVEW 2017-1A D		D	4	2FE	1,979,600	100.0000	1,999,991	2,000,000	1,991,442		254			5.601	5.806	JAJO	23,959	124,366	07/12/2017	10/16/2029
64129U-AY-1	NEUBERGER BERMAN CLO LTD NEUB 2014-17A B2R		D	4	1FE	1,000,000	100.0720	1,000,718	1,000,000	1,000,000					3.830	3.848	JAJO	7,341	38,300	04/27/2017	04/22/2029
64130H-AJ-0	NEUBERGER BERMAN CLO LTD NEUB 2017-24A B2		D	4	1FE	1,999,623	100.0730	2,001,465	2,000,000	1,999,779		34			3.822	3.842	JAJO	15,288	76,440	03/31/2017	04/19/2030
64130T-AW-5	NEUBERGER BERMAN CLO LTD NEUB 2015-20A DR		D	4	2FE	1,000,000	97.2330	972,330	1,000,000	1,000,000					4.386	4.509	JAJO	9,503	49,976	11/15/2017	01/15/2028
64131J-AJ-5	NEUBERGER BERMAN CLO LTD NEUB 2017-25A D		D	4	2FE	2,000,000	99.0790	1,981,579	2,000,000	2,000,000					5.253	5.370	JAJO	21,889	117,201	08/04/2017	10/18/2029
64131Q-AG-5	NEUBERGER BERMAN CLO LTD NEUB 2017-26A D		D	4	2FE	1,000,000	95.3650	953,652	1,000,000	1,000,000					4.653	4.762	JAJO	9,694	52,517	10/25/2017	10/18/2030
64132J-AJ-4	NEUBERGER BERMAN CLO LTD NEUB 2019-31A C		D	2	1FE	1,000,000	98.9990	989,990	1,000,000	1,000,000					4.666	4.813	JAJO	9,332	21,275	04/18/2019	04/20/2031
65023P-AJ-9	NEWARK BSL CLO 2 NBCLO 2017-1A C		D	4	2FE	1,000,000	99.9930	999,929	1,000,000	1,000,000					5.590	5.775	JAJO	10,558	62,634	06/19/2017	07/25/2030
65023T-AE-2	NEWARK BSL CLO 1 NBCLO 2016-1A B		D	4	1FE	1,488,525	98.1120	1,471,683	1,500,000	1,504,637		(1,302)			4.536	4.654	JAJO	12,284	77,775	12/02/2016	12/21/2029
65357L-AE-5	Niagara Park CLO, Ltd. NIAPK 2019-1A C		D	2	1FE	2,000,000	99.4130	1,988,262	2,000,000	2,000,000					4.402	4.510	JAJO	18,587	29,099	05/23/2019	07/17/2032
65357L-AG-0	Niagara Park CLO, Ltd. NIAPK 2019-1A D		D	2	2FE	500,000	100.0420	500,210	500,000	500,000					5.552	5.674	JAJO	5,861	9,048	05/23/2019	07/17/2032
67102Q-AM-0	OAK HILL CREDIT PARTNERS OAKC 2012-7A B2R		D	4	1FE	500,000	100.0690	500,343	500,000	500,000					4.000	4.020	FMAN	2,278	20,000	12/09/2016	11/20/2027
67102Q-AP-3	OAK HILL CREDIT PARTNERS OAKC 2012-7A CR		D	4	1FE	499,900	99.9900	499,952	500,000	504,827		(1,009)			4.598	4.603	FMAN	2,682	26,284	12/09/2016	11/20/2027
67106B-AT-4	OCP CLO LTD OCP 2014-6A CR		D	4	2FE	1,500,000	95.6830	1,435,244	1,500,000	1,500,000					5.152	5.320	JAJO	16,315	87,096	09/25/2017	10/17/2030
67112R-AL-8	OAK HILL CREDIT PARTNERS OAKC 2019-3A C		D	2	1FE	1,500,000	100.1000	1,501,502	1,500,000	1,500,000					4.416	4.560	JAJO	35,374		05/21/2019	07/20/2032
67112R-AN-4	OAK HILL CREDIT PARTNERS OAKC 2019-3A D		D	2	2FE	1,000,000	100.2160	1,002,163	1,000,000	1,000,000					5.516	5.673	JAJO	29,175		05/21/2019	07/20/2032
67115W-AL-4	OAK HILL CREDIT PARTNERS OAKC 2018-1A D		D	2	2FE	500,000	97.5860	487,928	500,000	500,000					5.016	5.167	JAJO	5,016	29,747	08/24/2018	10/20/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67115X-AA-6	OAK HILL CREDIT PARTNERS OAKC 2018-1A E		D	2	3FE	500,000	94.8830	474,414	500,000	500,000					7.616	7.808	JAJO	7,616	43,577	08/24/2018	10/20/2030
675711-AG-0	Octagon Investment Partners 33 OCT33 2017-1A C		D	2	2FE	1,000,000	95.2280	952,280	1,000,000	1,000,000					4.716	4.864	JAJO	9,432	53,326	10/16/2017	01/20/2031
67573C-AL-3	OCTAGON INV PARTNERS 32 LTD OCT32 2017-1A D		D	4	2FE	1,000,000	100.0000	999,997	1,000,000	1,000,000					5.386	5.522	JAJO	11,670	60,117	07/25/2017	10/15/2029
67579N-AA-7	Octagon Investment Partners 33 OCT33 2017-1A D		D	2	3FE	500,000	98.7930	493,966	500,000	500,000					8.266	8.471	JAJO	8,266	44,610	10/16/2017	01/20/2031
67590A-BF-8	OCTAGON INV PARTNERS XIV OCT14 2012-1A BR		D	4	1FE	1,000,000	99.0710	990,705	1,000,000	1,000,000					4.586	4.712	JAJO	9,937	52,004	05/09/2017	07/15/2029
67591J-AE-2	OCTAGON CREDIT OCT29 2016-1A C		D	4	1FE	1,494,680	100.0000	1,500,002	1,500,000	1,511,665		(2,456)			4.486	4.513	JAJO	12,897	77,276	12/06/2016	01/24/2028
67706X-AL-7	OAK HILL CREDIT PARTNERS OAKC 2017-14A D		C	2	2FE	1,500,000	95.5000	1,432,500	1,500,000	1,500,000					4.666	4.813	JAJO	13,998	79,230	10/18/2017	01/21/2030
67707A-AA-0	OAK HILL CREDIT PARTNERS OAKC 2017-15A E		D	2	3FE	1,000,000	93.3540	933,544	1,000,000	1,000,000					7.266	7.452	JAJO	14,532	79,109	11/17/2017	01/20/2030
74972F-AL-9	Rr 1 LTD RRAM 2018-4A C		D	2	2FE	1,000,000	94.7840	947,836	1,000,000	1,000,000					4.936	5.066	JAJO	10,695	55,555	04/26/2018	04/15/2031
75884B-AG-3	Regatta X Funding Ltd. REG10 2017-3A D		D	2	2FE	1,500,000	95.9050	1,438,578	1,500,000	1,500,000					4.752	4.864	JAJO	15,048	80,252	11/20/2017	01/17/2031
75888K-AG-9	REGATTA VIII FUNDING LTD REGT8 2017-1A D		D	4	2FE	1,500,000	98.7800	1,481,706	1,500,000	1,500,000					5.202	5.320	JAJO	16,473	87,096	08/18/2017	10/17/2030
75888M-AL-4	Regatta XIV Funding Ltd REG14 2018-3A D		D	2	2FE	1,000,000	98.6360	986,357	1,000,000	1,000,000					5.140	5.319	JAJO	9,708	64,385	08/20/2018	10/25/2031
81882E-AU-6	Shackleton CLO LTD SHACK 2015-8A DR		D	4	2FE	1,500,000	95.9190	1,438,789	1,500,000	1,500,000					4.666	4.815	JAJO	13,998	79,230	10/05/2017	10/20/2027
81882H-AE-5	Shackleton CLO LTD SHACK 2013-4RA B		D	2	1FE	1,000,000	96.2080	962,079	1,000,000	1,000,000					3.886	4.004	JAJO	8,420	44,943	04/04/2018	04/13/2031
81882H-AG-0	Shackleton CLO LTD SHACK 2013-4RA C		D	2	2FE	990,000	90.3200	903,201	1,000,000	992,993		364			4.856	5.094	JAJO	10,522	54,778	04/04/2018	04/13/2031
81882H-AL-9	Shackleton CLO LTD SHACK 2013-4RA A2B		D	2	1FE	1,000,000	100.1550	1,001,547	1,000,000	1,000,000					4.340	4.363	JAJO	9,403	43,400	04/04/2018	04/13/2031
83607H-AG-0	SOUND POINT CLO LTD SNDPT 2015-1RA D1		D	2	2FE	1,500,000	96.8780	1,453,165	1,500,000	1,500,000					5.752	5.877	JAJO	18,694	47,269	04/03/2019	04/15/2030
83608G-AU-0	SOUND POINT CLO LTD SNDPT 2013-1A B1R		D	2	2FE	1,000,000	89.7390	897,390	1,000,000	1,000,000					4.636	4.813	JAJO	8,370	53,288	01/22/2018	01/26/2031
83609Y-AG-1	SOUND POINT CLO LTD SNDPT 2013-3RA C		D	2	1FE	1,000,000	97.2690	972,693	1,000,000	1,000,000					4.253	4.358	JAJO	8,861	48,462	04/19/2018	04/18/2031
83611G-AG-6	SOUND POINT CLO LTD SNDPT 2017-3A C		D	4	2FE	1,500,000	92.4380	1,386,563	1,500,000	1,500,000					4.966	5.117	JAJO	14,898	83,780	09/28/2017	10/20/2030
83614B-AJ-8	SOUND POINT CLO LTD SNDPT 2019-2A C		D	2	1FE	1,500,000	99.9290	1,498,931	1,500,000	1,500,000					4.936	5.067	JAJO	16,042	31,901	04/26/2019	04/15/2032
83614B-AL-3	SOUND POINT CLO LTD SNDPT 2019-2A D		D	2	2FE	495,000	100.3240	501,618	500,000	495,033		33			5.846	6.137	JAJO	6,333	12,454	04/26/2019	04/15/2032
87154G-AE-5	SYMPHONY CLO LTD SYMP 2016-18A C		D	4	1FE	500,000	100.0010	500,006	500,000	500,000					4.434	4.611	JAJO	4,311	25,467	11/16/2016	01/23/2028
87165Y-AG-8	SYMPHONY CLO LTD SYMP 2018-19A C		D	2	1FE	500,000	96.5130	482,566	500,000	500,000					3.751	3.854	JAJO	4,011	21,713	02/22/2018	04/16/2031
87165Y-AJ-2	SYMPHONY CLO LTD SYMP 2018-19A D		D	2	2FE	1,000,000	94.4570	944,573	1,000,000	1,000,000					4.551	4.662	JAJO	9,734	51,537	02/22/2018	04/16/2031
87166D-AA-6	SYMPHONY CLO LTD SYMP 2018-19A E		D	2	3FE	500,000	92.3420	461,709	500,000	500,000					7.201	7.350	JAJO	7,701	39,203	02/22/2018	04/16/2031
87166R-AG-2	SYMPHONY CLO LTD SYMP 2019-21A C		D	2	1FE	1,000,000	100.0120	1,000,120	1,000,000	1,000,000					4.536	4.665	JAJO	25,806		05/14/2019	07/15/2032
87166R-AJ-6	SYMPHONY CLO LTD SYMP 2019-21A D		D	2	2FE	1,000,000	100.0100	1,000,099	1,000,000	1,000,000					5.636	5.779	JAJO	31,764		05/14/2019	07/15/2032
87231B-AJ-2	TCI-Flatiron CLO Ltd TFLAT 2017-1A D		D	4	2FE	1,000,000	95.0330	950,329	1,000,000	1,000,000					4.654	4.863	FMAN	5,688	52,998	10/16/2017	11/17/2030
87231C-AA-9	TCI-Flatiron CLO Ltd TFLAT 2017-1A E		D	4	3FE	500,000	96.7790	483,897	500,000	500,000					8.254	8.521	FMAN	5,044	44,699	10/16/2017	11/17/2030
87232B-AE-2	TCI-SYMPHONY CLO TSYMP 2017-1A D		D	4	2FE	2,000,000	99.1080	1,982,157	2,000,000	2,000,000					5.386	5.522	JAJO	23,340	120,234	06/29/2017	07/15/2030
87249L-AJ-0	WIND RIVER CLO LTD WINDR 2017-4A D		D	4	2FE	1,000,000	93.3080	933,078	1,000,000	1,000,000					4.549	4.762	FMAN	5,307	52,059	10/31/2017	11/20/2030
87249M-AA-7	WIND RIVER CLO LTD WINDR 2017-4A E		D	4	3FE	500,000	92.5620	462,812	500,000	500,000					7.699	7.960	FMAN	4,491	41,998	10/31/2017	11/20/2030
87272H-AG-5	TEACHERS INSURANCE AND ANNUITY TIA 2017-2A D		D	2	2FE	1,500,000	92.9060	1,393,595	1,500,000	1,500,000					4.601	4.712	JAJO	14,761	78,066	11/20/2017	01/16/2031
87969D-AS-6	TELOS CLO LTD TELOS 2013-3A DR		D	4	2FE	990,000	98.6150	986,155	1,000,000	996,834		150			5.752	5.953	JAJO	12,143	63,640	07/12/2017	07/17/2027
88432A-BC-3	WIND RIVER CLO LTD WINDR 2013-2A DR		D	4	2FE	1,500,000	89.4310	1,341,464	1,500,000	1,500,000					4.953	5.066	JAJO	15,479	83,338	10/02/2017	10/18/2030
88434G-AG-0	WIND RIVER CLO LTD WINDR 2017-3A D		D	4	2FE	2,000,000	94.6440	1,892,882	2,000,000	2,000,000					5.136	5.268	JAJO	22,257	115,165	08/09/2017	10/15/2030
88434H-AJ-2	WIND RIVER CLO LTD WINDR 2018-2A C		D	2	1FE	1,000,000	96.4960	964,965	1,000,000	1,000,000					4.186	4.308	JAJO	9,070	50,944	08/17/2018	07/15/2030
88631Y-AG-2	TIAA CMBS Trust TIA 2018-1A B		D	2	1FE	1,000,000	96.1520	961,520	1,000,000	1,000,000					4.116	4.257	JAJO	8,232	40,147	11/13/2018	01/20/2032
88631Y-AJ-6	TIAA CMBS Trust TIA 2018-1A C		D	2	2FE	1,000,000	92.1060	921,064	1,000,000	1,000,000					5.016	5.167	JAJO	10,032	47,772	11/13/2018	01/20/2032
92328G-AY-2	VENTURE CDO LTD VENTR 2013-14A DR		D	4	2FE	1,500,000	97.1110	1,456,659	1,500,000	1,500,000					5.909	6.131	FMAN	8,124	99,097	08/15/2017	08/28/2029
92329N-AU-4	VENTURE CDO LTD VENTR 2013-13A DR		D	4	2FE	1,500,000	96.9820	1,454,730	1,500,000	1,500,000					5.190	5.421	MJSD	4,758	88,035	08/28/2017	09/10/2029
92330M-AS-8	VENTURE CDO LTD VENTR 2015-21A DR		D	4	2FE	1,500,000	95.3440	1,430,166	1,500,000	1,500,000					4.786	4.914	JAJO	15,555	81,051	10/04/2017	07/15/2027
92331V-AL-2	VENTURE CDO LTD VENTR 2018-31A C2		D	2	1FE	500,000	100.0670	500,336	500,000	500,000					4.703	4.728	JAJO	4,638	23,515	02/28/2018	04/20/2031
92331X-AL-8	VENTURE CDO LTD VENTR 2018-35A C		D	2	1FE	1,000,000	96.6840	966,839	1,000,000	1,000,000					4.253	4.409	JAJO	8,388	45,916	10/17/2018	10/22/2031
92338B-AG-0	Verde CLO Ltd VERDE 2019-1A C		D	2	1FE	1,000,000	100.2770	1,002,769	1,000,000	1,000,000					4.636	4.763	JAJO	10,045	24,389	03/15/2019	04/15/2032
92558B-AG-3	VIBRANT CLO LTD VIBR 2017-7A C		D	4	2FE	3,000,000	97.3730	2,921,179	3,000,000	3,000,000					5.566	5.725	JAJO	33,395	185,761	08/02/2017	10/20/2030
92558N-AE-2	VIBRANT CLO LTD VIBR 2019-11A B		D	2	1FE	3,000,000	99.0440	2,971,320	3,000,000	3,000,000					4.566	4.714	JAJO	60,319		06/21/2019	07/20/2032
92915Q-AL-7	VOYA CLO LTD VOYA 2017-3A C		D	4	2FE	1,500,000	99.9940	1,499,916	1,500,000	1,500,000					5.516	5.674	JAJO	16,548	92,122	06/13/2017	07/20/2030
92915T-AE-7	VOYA CLO LTD VOYA 2016-4A B2		D	4	1FE	2,000,000	100.0790	2,001,583	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	1FE	500,000	96.7540	483,768	500,000	500,000					3.766	3.904	JAJO	3,766	22,025	02/23/2018	04/19/2031
92917A-AG-1	VOYA CLO LTD VOYA 2018-1A C		D	2	2FE	500,000	95.4220	477,112	500,000	500,000					4.566	4.712	JAJO	4,566	26,103	02/23/2018	04/19/2031
92917B-AA-2	VOYA CLO LTD VOYA 2018-1A D		D	2	3FE	500,000	92.6400	463,199	500,000	500,000					7.166	7.350	JAJO	7,166	39,355	02/23/2018	04/19/2031
92917C-AN-2	VOYA CLO LTD INGIM 2013-1A CR		D	4	2FE	1,500,000	96.5880	1,448,814	1,500,000	1,500,000					4.936	5.066	JAJO	16,042	83,332	09/29/2017	10/15/2030
92917R-AG-4	VOYA CLO LTD VOYA 2019-2A C		D	2	1FE	3,000,000	98.6680	2,960,028	3,000,000	3,000,000					4.366	4.509	JAJO	57,769		06/20/2019	07/20/2032
92917R-AJ-8	VOYA CLO LTD VOYA 2019-2A D		D	2	2FE	500,000	100.1270	500,630	500,000	500,000					5.666	5.825	JAJO	12,365		06/20/2019	07/20/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						350,470,759	XXX	345,529,534	351,194,037	350,697,897		56,111			XXX	XXX	XXX	3,104,266	15,248,973	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,383,796,242	XXX	1,438,455,718	1,374,717,278	1,383,496,693		(66,062)	116,785		XXX	XXX	XXX	12,111,070	48,188,847	XXX	XXX
037389-BB-8	AON CORP AON 4 1/2 12/15/28				2FE	1,994,700	112.1210	2,242,424	2,000,000	1,995,194		471			4.500	4.533	JD	4,000	93,000	11/29/2018	12/15/2028
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						1,994,700	XXX	2,242,424	2,000,000	1,995,194		471			XXX	XXX	XXX	4,000	93,000	XXX	XXX
4899999. Total - Hybrid Securities						1,994,700	XXX	2,242,424	2,000,000	1,995,194		471			XXX	XXX	XXX	4,000	93,000	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
L72598-YY-2	LENDMARK LENDMARK FUNDING TRUST 2018 A				1Z	564,546	100.0000	564,546	564,546	564,546					4.414	4.455	MON	1,038	3,110	11/20/2019	01/29/2021
L72598-ZZ-8	LENDMARK LENDMARK FUNDING TRUST 2018-A				2Z	282,273	100.0000	282,273	282,273	282,273					6.264	6.346	MON	737	2,126	11/20/2019	01/29/2021
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24				1Z	360,300	99.7500	359,399	360,300	360,300					4.437	4.478	MON	666	11,250	12/18/2019	02/29/2024
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19				1Z	2,525,514	100.0000	2,525,514	2,525,514	2,525,514					4.459	4.470	MON	9,696	43,651	10/11/2019	03/29/2026
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES			4	2Z	985,745	99.7900	983,675	985,745	985,745					3.442	3.236	MON	848	(627)	09/03/2019	08/22/2022
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2			4	2FE	2,992,500	103.1210	3,085,896	2,992,500	2,992,500					6.448	6.499	JAJO	32,695	22,512	06/12/2019	07/30/2049
56847P-AA-1	Mariner Finance Issuance Trust SERIES 2019PVT CLASS A			4	1Z	3,105,656	99.9570	3,105,655	3,107,000	3,105,655		(1)			3.530	3.561	MON	3,351	6,214	12/18/2019	12/20/2034
56847P-AC-7	Mariner Finance Issuance Trust SERIES 2019PVT CLASS B			4	1Z	295,917	99.9720	295,917	296,000	295,917					4.060	4.097	MON	434	7,756	12/18/2019	12/20/2034
56847P-AE-3	Mariner Finance Issuance Trust SERIES 2019PVT CLASS C			4	2Z	178,948	99.9710	178,948	179,000	178,948					4.810	4.862	MON	311	358	12/18/2019	12/20/2034
68269A-AA-8	OneMain Financial Issuance Tru SERIES 2019AA CLASS A			4	1PL	2,487,907	100.9800	2,524,500	2,500,000	2,493,092		5,185			3.390	4.056	MON	4,002	31,310	08/01/2019	08/14/2036
68269A-AB-6	OneMain Financial Issuance Tru SERIES 2019AA CLASS B			4	1PL	298,570	102.2800	306,840	300,000	298,840		270			3.920	4.240	MON	555	4,345	08/01/2019	08/14/2036
68269A-AC-4	OneMain Financial Issuance Tru SERIES 2019AA CLASS C			4	1PL	199,088	102.3000	204,600	200,000	199,223		135			4.670	4.939	MON	441	3,451	08/01/2019	08/14/2036
68269A-AD-2	OneMain Financial Issuance Tru SERIES 2019AA CLASS D			4	2PL	2,388,802	102.1900	2,452,560	2,400,000	2,389,003		201			6.290	6.427	MON	7,129	55,771	08/01/2019	08/14/2036
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2			4	2FE	2,000,000	101.1310	2,022,620	2,000,000	2,000,000					4.475	4.500	JAJO	15,165	17,154	08/21/2019	07/30/2049
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE			4	1Z	6,367	100.0000	6,367	6,367	6,367					4.049	3.884	MON	1	14,546	10/28/2019	10/18/2021
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE			4	2Z	1,509	100.0000	1,507	1,509	1,509					4.895	4.945	MON	3	3,791	10/28/2019	10/18/2021
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						18,673,642	XXX	18,900,817	18,700,754	18,679,432		5,790			XXX	XXX	XXX	77,072	226,718	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						18,673,642	XXX	18,900,817	18,700,754	18,679,432		5,790			XXX	XXX	XXX	77,072	226,718	XXX	XXX
7699999. Total - Issuer Obligations						901,959,308	XXX	962,414,209	893,620,503	901,454,184		(93,144)	116,785		XXX	XXX	XXX	9,070,433	30,013,998	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						47,376,633	XXX	47,700,589	46,800,217	47,439,048		(823)			XXX	XXX	XXX	142,733	838,421	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						151,838,022	XXX	155,220,352	150,940,365	151,782,070		(22,710)			XXX	XXX	XXX	485,812	5,012,403	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						350,470,759	XXX	345,529,534	351,194,037	350,697,897		56,111			XXX	XXX	XXX	3,104,266	15,248,973	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						18,673,642	XXX	18,900,817	18,700,754	18,679,432		5,790			XXX	XXX	XXX	77,072	226,718	XXX	XXX
8399999 - Total Bonds						1,470,318,364	XXX	1,529,765,501	1,461,255,876	1,470,052,631		(54,776)	116,785		XXX	XXX	XXX	12,880,316	51,340,513	XXX	XXX

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-U2-4	US TREASURY N/B NOTES 2.000% 11/15/26		07/29/2019	WELLS FARGO		501,719	500,000	2,065
0599999. Subtotal - Bonds - U.S. Governments						501,719	500,000	2,065
00164T-AB-4	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 5.870% 01/15/38		04/04/2019	D.A. DAVIDSON		1,178,400	1,000,000	13,534
00206R-GX-4	AT&T INC T 6.55 06/15/34 6.550% 06/15/34		05/15/2019	RBC CAPITAL MARKETS		2,328,700	2,000,000	55,311
00206R-HS-4	AT&T INC T 3.6 07/15/25 3.600% 07/15/25		06/05/2019	Tax Free Exchange		991,982	1,000,000	14,000
002824-BG-4	ABBOTT LABORATORIES ABT 4 3/4 11/30/36 4.750% 11/30/36		01/15/2019	MORGAN STANLEY		2,092,980	2,000,000	12,403
00287Y-BW-8	ABBVIE INC ABBV 3.2 11/21/29 3.200% 11/21/29		11/12/2019	BANK OF AMERICA		999,750	1,000,000	
00507V-AN-9	ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47 4.500% 06/15/47		05/30/2019	BANK OF AMERICA		503,305	500,000	10,500
00912X-AV-6	AIR LEASE CORP AL 3 5/8 04/01/27 3.625% 04/01/27		04/09/2019	GOLDMAN SACHS & CO.		2,370,475	2,500,000	2,014
015271-AR-0	ALEXANDRIA REAL ESTATE E ARE 3 3/8 08/15/31 3.375% 08/15/31		07/09/2019	GOLDMAN SACHS & CO.		2,995,770	3,000,000	
015271-AT-6	ALEXANDRIA REAL ESTATE E ARE 2 3/4 12/15/29 2.750% 12/15/29		09/03/2019	JP MORGAN SECURITIES		998,420	1,000,000	
023135-BF-2	AMAZON.COM INC AMZN 3 7/8 08/22/37 3.875% 08/22/37		07/18/2019	Various		5,423,730	5,000,000	66,521
02378M-AA-9	AMER AIRLINE 19-1A PTT AAL 3 1/2 02/15/32 3.500% 08/15/33		08/01/2019	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS 3.930% 06/15/24		06/18/2019	BANK OF AMERICA		1,387,500	1,387,500	
03027W-AK-8	AMERICAN TOWER TRUST I AMETOW 3.652 03/23/28 3.652% 03/23/28		07/23/2019	ROBERT W. BAIRD		1,152,591	1,100,000	893
032095-AH-4	AMPHENOL CORP APH 4.35 06/01/29 4.350% 06/01/29		01/08/2019	BARCLAYS CAPITAL GROUP		3,001,740	3,000,000	121
032654-AP-0	ANALOG DEVICES INC ADI 4 1/2 12/05/36 4.500% 12/05/36		10/22/2019	STIFEL NICOLAUS		1,856,146	1,700,000	29,538
037411-BE-4	APACHE CORP APA 4 3/8 10/15/28 4.375% 10/15/28		04/09/2019	GOLDMAN SACHS & CO.		1,010,900	1,000,000	27,465
04317@-BJ-6	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER & CO 4.850% 02/13/26		02/13/2019	BANK OF AMERICA		1,000,000	1,000,000	
045054-AF-0	ASHTEAD CAPITAL INC AHTLN 4 3/8 08/15/27 4.375% 08/15/27		04/09/2019	GOLDMAN SACHS & CO.		733,185	750,000	4,922
05463H-AB-7	AXIS SPECIALTY FINANCE AXS 3.9 07/15/29 3.900% 07/15/29		06/12/2019	WELLS FARGO		1,987,260	2,000,000	
05492J-AY-8	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C5 CLASS B 3.517% 11/15/52		11/05/2019	BARCLAYS CAPITAL GROUP		514,991	500,000	1,221
065402-BH-1	BANK SERIES 2019BN18 CLASS C 4.215% 05/15/62		05/21/2019	BANK OF AMERICA		1,029,982	1,000,000	3,633
06540W-BF-9	BANK SERIES 2019BN19 CLASS B 3.647% 08/15/61		07/23/2019	WELLS FARGO		1,544,880	1,500,000	1,064
06540X-BL-4	BANK SERIES 2019BN22 CLASS B 3.412% 11/15/62		10/25/2019	WELLS FARGO		514,987	500,000	663
06540X-BM-2	BANK SERIES 2019BN22 CLASS C 3.461% 11/15/62		10/25/2019	WELLS FARGO		502,188	500,000	673
06541R-BF-9	BANK SERIES 2019BN23 CLASS B 3.455% 11/15/29		11/21/2019	MORGAN STANLEY		1,029,966	1,000,000	864
065606-AG-0	BANK OF THE WEST AUTO TRUST SERIES 20191 CLASS D 3.350% 07/15/26		06/17/2019	BNP PARIBAS		1,734,847	1,735,000	
071813-BP-3	BAXTER INTERNATIONAL INC BAX 3 1/2 08/15/46 3.500% 08/15/46		06/06/2019	KEYBANC CAPITAL MARKETS		722,840	800,000	8,944
07330M-AC-1	BRANCH BANKING & TRUST TFC 2.636 09/17/29 2.636% 09/17/29		09/09/2019	RBC CAPITAL MARKETS		2,000,000	2,000,000	
07335C-AH-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS B 3.322% 08/15/52		08/09/2019	BARCLAYS CAPITAL GROUP		1,029,924	1,000,000	2,492
081437-AM-7	BEMIS COMPANY INC AMCR 4 1/2 10/15/21 4.500% 10/15/21		06/13/2019	Tax Free Exchange		1,009,833	1,000,000	7,250
08162B-BL-5	BENCHMARK MORTGAGE TRUST SERIES 2019B11 CLASS C 3.750% 05/15/52		05/22/2019	JP MORGAN SECURITIES		990,095	1,000,000	1,667
08162F-AH-6	BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS B 3.570% 08/15/52		07/19/2019	CITIGROUP GLOBAL MARKETS		1,544,999	1,500,000	1,041
08162Y-AH-5	BENCHMARK MORTGAGE TRUST SERIES 2019B14 CLASS B 3.493% 12/15/61		11/05/2019	JP MORGAN SECURITIES		1,029,996	1,000,000	1,940
09256B-AL-1	BLACKSTONE HOLDINGS FINA BX 2 1/2 01/10/30 2.500% 01/10/30		09/03/2019	MORGAN STANLEY		4,936,700	5,000,000	
097023-BK-0	BOEING CO BA 3.3 03/01/35 3.300% 03/01/35		01/15/2019	MORGAN STANLEY		312,587	345,000	4,301
097023-CE-3	BOEING CO BA 3 1/2 03/01/39 3.500% 03/01/39		02/13/2019	BANK OF AMERICA		3,833,200	4,000,000	
110122-CC-0	BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39 4.125% 06/15/39		07/09/2019	STIFEL NICOLAUS		5,160,020	4,750,000	29,935
11120V-AH-6	BRIXMOR OPERATING PART BRX 4 1/8 05/15/29 4.125% 05/15/29		05/07/2019	JP MORGAN SECURITIES		998,040	1,000,000	
11133T-AC-7	BROADRIDGE FINANCIAL SOL BR 3.4 06/27/26 3.400% 06/27/26		01/08/2019	KEYBANC CAPITAL MARKETS		1,904,160	2,000,000	2,456
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		06/11/2019	CITIGROUP GLOBAL MARKETS		3,758,116	3,758,247	
12527G-AH-6	CF INDUSTRIES INC CF 4 1/2 12/01/26 4.500% 12/01/26		04/05/2019	GOLDMAN SACHS & CO.		1,779,138	1,750,000	28,000
125523-AN-0	CIGNA CORP CI 4 02/15/22 4.000% 02/15/22		10/11/2019	Tax Free Exchange		498,681	500,000	
125523-BN-9	CIGNA CORP CI 4 3/4 11/15/21 4.750% 11/15/21		10/11/2019	Tax Free Exchange		750,796	750,000	14,448
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49		08/19/2019	BANK OF AMERICA		1,748,218	1,725,038	4,864
12597D-AJ-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C18 CLASS B 3.594% 12/15/52		11/20/2019	CREDIT SUISSE SECURITIES		1,029,997	1,000,000	1,098
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12 3.500% 10/25/47		06/18/2019	JP MORGAN SECURITIES		2,555,762	2,500,000	4,618
12655T-BQ-1	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS B 3.465% 08/15/57		11/19/2019	DEUTSCHE BANK		1,029,993	1,000,000	1,059
149123-CF-6	CATERPILLAR INC CAT 3 1/4 09/19/49 3.250% 09/19/49		09/16/2019	BARCLAYS CAPITAL GROUP		1,981,800	2,000,000	
15189T-AX-5	CENTERPOINT ENERGY CNP 2.95 03/01/30 2.950% 03/01/30		08/12/2019	BANK OF AMERICA		1,992,060	2,000,000	
17328H-BH-3	Citigroup Commercial Mortgage SERIES 2019GC43 CLASS B 3.491% 11/10/52		10/29/2019	CITIGROUP GLOBAL MARKETS		1,029,926	1,000,000	1,164
20030N-CL-3	COMCAST CORP CMCSA 4.6 10/15/38 4.600% 10/15/38		07/24/2019	FTN FINANCIAL		2,880,450	2,500,000	32,264
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38 5.300% 11/01/38		06/14/2019	STIFEL NICOLAUS		1,069,020	1,000,000	6,919
244199-BG-9	DEERE & COMPANY DE 2 7/8 09/07/49 2.875% 09/07/49		09/20/2019	STIFEL NICOLAUS		4,850,000	5,000,000	7,188
254687-DH-6	DISNEY (WALT) COMPANY DIS 7.43 10/01/26 7.430% 10/01/26		11/27/2019	Tax Free Exchange		552,130	500,000	5,779
25470D-BC-2	DISCOVERY COMMUNICATIONS DISCA 3.9 11/15/24 3.900% 11/15/24		04/03/2019	Tax Free Exchange		306,184	295,000	4,410
256746-AH-1	DOLLAR TREE INC DLTR 4.2 05/15/28 4.200% 05/15/28		04/09/2019	GOLDMAN SACHS & CO.		745,935	750,000	12,600
260543-CY-7	DOW CHEMICAL CO/THE DOW 4.8 11/30/28 4.800% 11/30/28		11/25/2019	Tax Free Exchange		1,998,121	2,000,000	46,667
26078J-AE-0	DOWDUPONT INC DD 5.319 11/15/38 5.319% 11/15/38		07/18/2019	Various		2,285,240	2,000,000	10,934
26209W-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20193 CLASS D 3.180% 10/15/26		06/11/2019	JP MORGAN SECURITIES		1,749,774	1,750,000	
26875P-AN-1	EOG RESOURCES INC EOG 3.9 04/01/35 3.900% 04/01/35		07/29/2019	KEYBANC CAPITAL MARKETS		2,667,900	2,500,000	32,500
26884L-AF-6	EQT CORP EQT 3.9 10/01/27 3.900% 10/01/27		04/09/2019	GOLDMAN SACHS & CO.		1,168,900	1,250,000	1,083
285512-AD-1	ELECTRONIC ARTS INC EA 4.8 03/01/26 4.800% 03/01/26		12/20/2019	ROBERT W. BAIRD		563,400	500,000	7,533
29359U-AB-5	ENSTAR GROUP LTD ESGR 4.95 06/01/29 4.950% 06/01/29		05/23/2019	WELLS FARGO		996,100	1,000,000	

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
294429-AG-0	EQUIFAX INC EFX 7 07/01/37 7.000% 07/01/37		02/08/2019	MORGAN STANLEY		929,046	835,000	6,657
29717P-AU-1	ESSEX PORTFOLIO LP ESS 3 01/15/30 3.000% 01/15/30		07/29/2019	WELLS FARGO		2,958,960	3,000,000	
299808-AF-2	EVEREST REINSURANCE HLDG RE 4.868 06/01/44 4.868% 06/01/44		04/02/2019	STIFEL NICOLAUS		3,054,120	3,000,000	49,897
30212P-AP-0	EXPEDIA INC EXPE 3.8 02/15/28 3.800% 02/15/28		08/13/2019	STIFEL NICOLAUS		3,090,990	3,000,000	13,617
30231G-AY-8	EXXON MOBIL CORPORATION XOM 2.995 08/16/39 2.995% 08/16/39		08/13/2019	BARCLAYS CAPITAL GROUP		4,750,000	4,750,000	
31428X-AX-4	FEDEX CORP FDX 4.9 01/15/34 4.900% 01/15/34		05/20/2019	KEYBANC CAPITAL MARKETS		1,096,890	1,000,000	17,286
33845F-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20194 CLASS D 3.120% 01/15/26		11/13/2019	DEUTSCHE BANK		499,893	500,000	
33846A-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20193 CLASS D 2.860% 12/15/25		08/13/2019	WELLS FARGO		999,779	1,000,000	
35137L-AC-9	FOX CORP FOXA 4.709 01/25/29 4.709% 01/25/29		01/15/2019	GOLDMAN SACHS & CO.		3,000,000	3,000,000	
35805B-AA-6	FRESENIUS MED CARE III FMEGR 3 3/4 06/15/29 3.750% 06/15/29		06/13/2019	WELLS FARGO		984,610	1,000,000	
361920-AL-8	GS MTG SECURITIES TRUST SERIES 2012TMSQ CLASS D 3.458% 12/10/30		03/08/2019	CITIGROUP GLOBAL MARKETS		1,450,664	1,500,000	1,585
36198*-AA-4	GI MANAGER LP GI MANAGER LP 3.940% 10/30/24		10/30/2019	KEYBANC CAPITAL MARKETS		2,000,000	2,000,000	
36246M-AU-3	GTP ACQUISITION PARTNERS AMTTOW 3.482 06/16/25 3.482% 06/16/25		01/15/2019	MORGAN STANLEY		176,499	180,000	35
378272-AN-8	Glencore Funding GLENLN 4 03/27/27 4.000% 03/27/27		06/26/2019	MORGAN STANLEY		1,015,670	1,000,000	10,111
40465B-AG-7	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC 4.570% 02/27/26		02/27/2019	BANK OF AMERICA		3,000,000	3,000,000	
423452-AC-5	HELMERICH & PAYNE INC HP 4.65 03/15/25 4.650% 03/15/25		03/22/2019	Tax Free Exchange		1,050,532	1,000,000	904
44421G-AG-8	HUDSON YARDS SERIES 201930HY CLASS C 3.443% 06/10/37		06/24/2019	DEUTSCHE BANK		3,080,435	3,000,000	4,446
444859-BK-7	HUMANA INC HUM 3 1/8 08/15/29 3.125% 08/15/29		08/08/2019	BANK OF AMERICA		1,997,960	2,000,000	
446413-AL-0	HUNTINGTON INGALLS INDUS HII 3.483 12/01/27 3.483% 12/01/27		04/09/2019	Various		1,188,885	1,250,000	7,450
448579-AG-7	HYATT HOTELS CORP H 4 3/8 09/15/28 4.375% 09/15/28		06/26/2019	JP MORGAN SECURITIES		1,060,490	1,000,000	12,517
460146-CM-3	INTERNATIONAL PAPER CO IP 5 09/15/35 5.000% 09/15/35		07/18/2019	Various		4,176,500	4,000,000	76,389
46591E-AW-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS B 3.871% 06/13/52		06/12/2019	JP MORGAN SECURITIES		1,544,991	1,500,000	4,194
46591E-AX-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS C 3.750% 06/13/52		06/12/2019	JP MORGAN SECURITIES		1,486,950	1,500,000	4,063
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49		06/25/2019	JP MORGAN SECURITIES		3,684,889	3,603,803	10,811
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50		10/22/2019	JP MORGAN SECURITIES		4,822,941	4,761,195	13,887
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8 3.500% 01/25/47		06/26/2019	WELLS FARGO		2,543,457	2,500,000	6,563
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48		06/18/2019	JP MORGAN SECURITIES		4,049,861	4,011,722	7,509
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49		08/06/2019	WELLS FARGO		1,494,459	1,455,568	1,132
46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 20186 CLASS 1A7 3.500% 12/25/48		06/18/2019	Various		2,543,086	2,500,000	4,035
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49		07/12/2019	JP MORGAN SECURITIES		4,392,752	4,296,090	13,843
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49		08/16/2019	JP MORGAN SECURITIES		4,413,065	4,345,172	11,829
478160-BV-5	JOHNSON & JOHNSON JNJ 3.7 03/01/46 3.700% 03/01/46		06/17/2019	BANK OF AMERICA		5,775,660	5,500,000	61,050
482480-AG-5	KLA-TENCOR CORP KLAC 4.1 03/15/29 4.100% 03/15/29		07/29/2019	Various		1,598,814	1,500,000	20,124
49326E-EJ-8	KEYCORP KEY 2.55 10/01/29 2.550% 10/01/29		09/04/2019	KEYBANC CAPITAL MARKETS		2,997,600	3,000,000	
49427R-AP-7	KILROY REALTY LP KRC 3.05 02/15/30 3.050% 02/15/30		09/03/2019	WELLS FARGO		1,997,560	2,000,000	
49836M-AA-6	KKR REIGN I LTD KREIGN 5 05/30/49 5.000% 05/30/49		06/24/2019	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	24,167
500769-AR-7	KRAFT HEINZ FOODS CO KHC 6 7/8 01/26/39 6.875% 01/26/39		04/09/2019	GOLDMAN SACHS & CO.		847,830	750,000	10,456
501044-CN-9	KROGER CO KR 5.4 07/15/40 5.400% 07/15/40		01/22/2019	BANK OF AMERICA		1,676,166	1,700,000	2,295
50249A-AA-1	LYB INT FINANCE III LYB 4.2 10/15/49 4.200% 10/15/49		09/26/2019	WELLS FARGO		984,880	1,000,000	
512807-AU-2	LAM RESEARCH CORP LRCX 4 03/15/29 4.000% 03/15/29		02/25/2019	GOLDMAN SACHS & CO.		1,996,380	2,000,000	
521865-BA-2	LEAR CORP LEA 4 1/4 05/15/29 4.250% 05/15/29		04/29/2019	JP MORGAN SECURITIES		996,910	1,000,000	
53079E-BG-8	LIBERTY MUTUAL GROUP INC LIBMUT 4.569 02/01/29 4.569% 02/01/29		02/21/2019	GOLDMAN SACHS & CO.		3,060,210	3,000,000	10,280
53117C-AT-9	LIBERTY PROPERTY LP LPT 4 3/8 02/01/29 4.375% 02/01/29		01/22/2019	CITIGROUP GLOBAL MARKETS		2,992,260	3,000,000	
53227J-AB-0	LIFE STORAGE LP LSI 4 06/15/29 4.000% 06/15/29		05/22/2019	CITIGROUP GLOBAL MARKETS		1,989,520	2,000,000	
532457-BS-6	ELI LILLY & CO LLY 3 7/8 03/15/39 3.875% 03/15/39		06/25/2019	STIFEL NICOLAUS		4,345,440	4,000,000	53,819
534187-BJ-7	LINCOLN NATIONAL CORP LNC 3.05 01/15/30 3.050% 01/15/30		08/12/2019	WELLS FARGO		1,997,920	2,000,000	
55336V-BE-9	MPLX LP MPLX 4 1/4 12/01/27 4.250% 12/01/27		09/23/2019	Tax Free Exchange		988,633	1,000,000	13,222
56585A-AH-5	MARATHON PETROLEUM CORP MPC 4 3/4 09/15/44 4.750% 09/15/44		05/02/2019	KEYBANC CAPITAL MARKETS		2,013,280	2,000,000	13,458
56585A-BD-3	MARATHON PETROLEUM CORP MPC 3.8 04/01/28 3.800% 04/01/28		05/23/2019	Tax Free Exchange		981,628	1,000,000	5,489
571676-AC-9	MARS INC MARS 3.6 04/01/34 3.600% 04/01/34		06/18/2019	STIFEL NICOLAUS		5,255,900	5,000,000	40,500
571748-BH-4	MARSH & MCLENNAN COS INC MMC 4 3/4 03/15/39 4.750% 03/15/39		01/09/2019	GOLDMAN SACHS & CO.		3,996,440	4,000,000	
57772K-AD-3	MAXIM INTEGRATED PRODUCT MXIM 3.45 06/15/27 3.450% 06/15/27		06/27/2019	BARCLAYS CAPITAL GROUP		1,006,560	1,000,000	1,246
59833C-AC-6	MIDWEST CONNECTOR CAPIT MWXCAP 4 5/8 04/01/29 4.625% 04/01/29		03/07/2019	MIZUHO SECURITIES		2,496,325	2,500,000	
61691U-BH-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS AS 3.490% 11/15/29		11/08/2019	MORGAN STANLEY		514,961	500,000	969
61691U-BJ-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS B 3.662% 11/15/29		11/08/2019	MORGAN STANLEY		1,024,500	1,000,000	2,034
61691U-BK-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS C 3.662% 11/15/29		11/08/2019	MORGAN STANLEY		985,648	1,000,000	2,026
61769J-BE-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS B 3.902% 06/15/52		06/05/2019	MORGAN STANLEY		1,544,972	1,500,000	2,927
61769J-BF-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS C 4.154% 06/15/52		06/05/2019	MORGAN STANLEY		1,544,997	1,500,000	3,116
61771M-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS B 3.725% 07/15/52		07/15/2019	MORGAN STANLEY		1,544,892	1,500,000	3,725
61771M-BB-5	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS C 4.128% 07/15/52		07/15/2019	MORGAN STANLEY		1,544,895	1,500,000	4,128
617734-A@-7	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN 5.460% 03/28/29		03/28/2019	BARCLAYS CAPITAL GROUP		1,000,000	1,000,000	
62942Q-BT-9	New Residential Advance Receiv SERIES 2019T1 CLASS DT1 3.330% 07/15/52		07/18/2019	CREDIT SUISSE SECURITIES		2,999,600	3,000,000	
62942Q-BX-0	New Residential Advance Receiv SERIES 2019T2 CLASS CT2 2.820% 08/15/53		08/12/2019	CREDIT SUISSE SECURITIES		999,911	1,000,000	
62942Q-BY-8	New Residential Advance Receiv SERIES 2019T2 CLASS DT2 3.060% 08/15/53		08/12/2019	CREDIT SUISSE SECURITIES		999,650	1,000,000	
637071-AK-7	NATIONAL OILWELL VARCO I NOV 3.95 12/01/42 3.950% 12/01/42		05/23/2019	Various		1,694,490	2,000,000	33,794

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
64116#-AE-3	NETRALITY PARTNERS NETRALITY PROPERTIES 10/8/24 4.080% 10/08/24		10/08/2019	GOLDMAN SACHS & CO.		1,000,000	1,000,000	
651639-AT-3	NEWMONT MINING CORP NEM 3.7 03/15/23 3.700% 03/15/23		08/09/2019	Tax Free Exchange		987,774	1,000,000	10,997
651639-AW-6	NEWMONT MINING CORP NEM 5 7/8 04/01/35 5.875% 04/01/35		12/01/2019	Tax Free Exchange		775,890	750,000	7,344
655664-AT-7	NORDSTROM INC JWN 4 3/8 04/01/30 4.375% 04/01/30		11/04/2019	BANK OF AMERICA		3,995,520	4,000,000	
670346-AN-5	NUCOR CORP NUE 5.2 08/01/43 5.200% 08/01/43		06/11/2019	KEYBANC CAPITAL MARKETS		1,451,788	1,250,000	23,833
67113L-AF-3	OCP CLO LTD OCP 2019-17A C1 4.516% 07/20/32		06/28/2019	NATIXIS		3,000,000	3,000,000	
674599-DA-0	OCCIDENTAL PETROLEUM COR OXY 3.45 07/15/24 3.450% 07/15/24		09/18/2019	Tax Free Exchange		992,754	1,000,000	6,038
67575N-BP-7	Ocwen Master Advance Receivabl SERIES 2019T1 CLASS DT1 3.107% 08/15/50		08/09/2019	BARCLAYS CAPITAL GROUP		1,000,000	1,000,000	
67575N-BU-6	Ocwen Master Advance Receivabl SERIES 2019T2 CLASS DT2 3.042% 08/15/51		08/09/2019	BARCLAYS CAPITAL GROUP		999,999	1,000,000	
680223-AK-0	OLD REPUBLIC INTL CORP ORI 3 7/8 08/26/26 3.875% 08/26/26		01/25/2019	MORGAN STANLEY		1,906,600	2,000,000	32,938
68267D-AD-8	OneMain Financial Issuance Tru SERIES 20191A CLASS D 4.220% 02/14/31		01/15/2019	CITIGROUP GLOBAL MARKETS		1,999,378	2,000,000	
68267E-AC-8	OneMain Direct Auto Receivable SERIES 20191A CLASS C 4.190% 11/14/28		03/12/2019	BARCLAYS CAPITAL GROUP		1,499,209	1,500,000	
68267E-AD-6	OneMain Direct Auto Receivable SERIES 20191A CLASS D 4.680% 04/14/31		03/12/2019	BARCLAYS CAPITAL GROUP		1,499,149	1,500,000	
68389X-BE-4	ORACLE CORP ORCL 3.9 05/15/35 3.900% 05/15/35		07/18/2019	FTN FINANCIAL		3,229,170	3,000,000	21,775
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C 3.610% 04/09/38		05/21/2019	BANK OF AMERICA		2,440,697	2,440,750	
693506-BR-7	PPG INDUSTRIES INC PPG 2.8 08/15/29 2.800% 08/15/29		08/06/2019	JP MORGAN SECURITIES		1,994,640	2,000,000	
69372X-AM-4	Psmc 2018-1 Trust SERIES 20191 CLASS A12 4.000% 07/25/49		06/11/2019	CREDIT SUISSE SECURITIES		2,105,428	2,000,000	2,889
69375B-AM-9	Psmc 2018-1 Trust SERIES 20193 CLASS A12 3.500% 11/25/49		10/28/2019	WELLS FARGO		2,045,022	2,000,000	5,833
70213B-AB-7	PARTNERRE FINANCE B LLC PRE 3.7 07/02/29 3.700% 07/02/29		06/12/2019	CITIGROUP GLOBAL MARKETS		1,995,660	2,000,000	
703481-AB-7	PATTERSON-UTI ENERGY INC PTEN 3.95 02/01/28 3.950% 02/01/28		04/09/2019	GOLDMAN SACHS & CO.		1,184,488	1,250,000	9,326
70432*-AA-9	PAYCHEX INC 4.070% 03/13/26		03/13/2019	JP MORGAN SECURITIES		2,000,000	2,000,000	
709599-AW-4	PENSKE TRUCK LEASING/PTL PENSKE 3.4 11/15/26 3.400% 11/15/26		06/26/2019	BANK OF AMERICA		2,012,620	2,000,000	8,122
713448-EH-7	PEPSICO INC PEP 5 1/2 05/15/35 5.500% 05/15/35		01/04/2019	Tax Free Exchange		1,042,232	1,000,000	7,486
718172-AM-1	PHILIP MORRIS INTL INC PM 4 3/8 11/15/41 4.375% 11/15/41		07/24/2019	MORGAN STANLEY		4,296,000	4,000,000	34,514
718546-AK-0	PHILLIPS 66 PSX 4.65 11/15/34 4.650% 11/15/34		08/08/2019	KEYBANC CAPITAL MARKETS		2,281,620	2,000,000	22,475
749685-AX-1	RPM INTERNATIONAL INC RPM 4.55 03/01/29 4.550% 03/01/29		10/22/2019	Various		1,540,925	1,500,000	3,349
756109-AW-4	REALTY INCOME CORP O 3 1/4 06/15/29 3.250% 06/15/29		06/12/2019	CITIGROUP GLOBAL MARKETS		1,987,180	2,000,000	
75884R-AZ-6	REGENCY CENTERS LP REG 2.95 09/15/29 2.950% 09/15/29		08/13/2019	US BANCORP		2,997,090	3,000,000	
761713-BA-3	REYNOLDS AMERICAN INC BATSLN 5.7 08/15/35 5.700% 08/15/35		06/13/2019	Various		3,143,920	3,000,000	36,417
776743-AG-1	ROPER TECHNOLOGIES INC ROP 2.95 09/15/29 2.950% 09/15/29		08/19/2019	BANK OF AMERICA		997,830	1,000,000	
77775*-BV-2	ROSENTHAL & ROSENTHAL INC ROSENTHAL & ROSENTHAL INC 5.320% 01/31/26		01/31/2019	SUNTRUST CAPITAL		1,000,000	1,000,000	
806851-AG-6	SCHLUMBERGER HLDGS CORP SLB 4 12/21/25 4.000% 12/21/25		06/17/2019	BNP PARIBAS		2,091,620	2,000,000	39,556
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7 3.500% 09/25/47		06/18/2019	JP MORGAN SECURITIES		2,557,910	2,500,000	4,618
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		06/13/2019	WELLS FARGO		565,186	552,560	1,048
824348-BJ-4	SHERWIN-WILLIAMS CO SHW 2.95 08/15/29 2.950% 08/15/29		08/12/2019	CITIGROUP GLOBAL MARKETS		1,993,340	2,000,000	
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C 3.000% 07/15/38		10/17/2019	BANK OF AMERICA		1,862,717	1,862,895	
832248-BB-3	SMITHFIELD FOODS INC SFD 5.2 04/01/29 5.200% 04/01/29		03/27/2019	GOLDMAN SACHS & CO.		994,920	1,000,000	
832696-AM-0	JM SMUCKER CO SJM 4 1/4 03/15/35 4.250% 03/15/35		06/13/2019	KEYBANC CAPITAL MARKETS		3,000,991	3,000,000	27,684
863667-AE-1	STRYKER CORP SYK 4.1 04/01/43 4.100% 04/01/43		06/05/2019	KEYBANC CAPITAL MARKETS		303,006	300,000	2,255
866688-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29 4.130% 06/15/29		12/16/2019	GOLDMAN SACHS & CO.		277,246	277,246	
88428L-AA-0	THIRD POINT RE USA HOLDI TPRE 7 02/13/25 7.000% 02/13/25		02/08/2019	RBC CAPITAL MARKETS		2,030,000	2,000,000	69,611
891027-AS-3	TORCHMARK CORP GL 4.55 09/15/28 4.550% 09/15/28		06/25/2019	US BANCORP		1,097,390	1,000,000	12,892
896239-AC-4	TRIMBLE INC TRMB 4.9 06/15/28 4.900% 06/15/28		04/09/2019	GOLDMAN SACHS & CO.		766,755	750,000	11,638
902494-BK-8	TYSON FOODS INC TSN 4.35 03/01/29 4.350% 03/01/29		02/13/2019	MORGAN STANLEY		999,820	1,000,000	
907818-DU-9	UNION PACIFIC CORP UNP 4 3/4 12/15/43 4.750% 12/15/43		04/11/2019	STIFEL NICOLAUS		535,620	500,000	7,917
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31 4.550% 08/25/31		02/04/2019	CREDIT SUISSE SECURITIES		2,723,504	2,723,504	
91324P-DT-6	UNITEDHEALTH GROUP INC UNH 3 1/2 08/15/39 3.500% 08/15/39		07/24/2019	BANK OF AMERICA		4,494,480	4,500,000	292
91914J-AA-0	VALERO ENERGY PARTNERS VLO 4 3/8 12/15/26 4.375% 12/15/26		08/14/2019	KEYBANC CAPITAL MARKETS		2,167,620	2,000,000	14,826
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2 3.160% 07/15/44		07/30/2019	BARCLAYS CAPITAL GROUP		996,667	996,667	
92277G-AU-1	VENTAS REALTY LP VTR 3 01/15/30 3.000% 01/15/30		08/12/2019	JP MORGAN SECURITIES		1,990,120	2,000,000	
92343V-CV-4	VERIZON COMMUNICATIONS VZ 4.272 01/15/36 4.272% 01/15/36		11/06/2019	BARCLAYS CAPITAL GROUP		3,400,440	3,000,000	40,228
92345Y-AF-3	VERISK ANALYTICS INC VRSK 4 1/8 03/15/29 4.125% 03/15/29		02/27/2019	BANK OF AMERICA		2,983,890	3,000,000	
92936U-AF-6	WP CAREY INC WPC 3.85 07/15/29 3.850% 07/15/29		06/10/2019	WELLS FARGO		1,977,520	2,000,000	
94106L-BJ-7	WASTE MANAGEMENT INC WM 4 07/15/39 4.000% 07/15/39		06/26/2019	SUNTRUST CAPITAL		2,137,880	2,000,000	8,000
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 4.000% 11/25/48		06/13/2019	WELLS FARGO		1,341,820	1,310,237	2,478
95001V-AY-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C51 CLASS B 3.836% 06/15/52		06/21/2019	WELLS FARGO		2,059,924	2,000,000	2,131
95001Y-AH-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS AS 3.449% 12/15/52		11/08/2019	WELLS FARGO		514,991	500,000	96
95001Y-AJ-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS B 3.671% 12/15/52		11/08/2019	WELLS FARGO		1,029,990	1,000,000	204
95002M-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS B 3.375% 08/15/52		08/06/2019	WELLS FARGO		1,544,943	1,500,000	2,672
95002M-BC-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS C 3.561% 08/15/52		08/05/2019	WELLS FARGO		1,499,982	1,500,000	2,819
95040Q-AJ-3	WELLTOWER INC WELL 3.1 01/15/30 3.100% 01/15/30		08/08/2019	GOLDMAN SACHS & CO.		1,996,320	2,000,000	
960413-AT-9	WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26 3.600% 08/15/26		07/10/2019	DEUTSCHE BANK		2,025,340	2,000,000	29,400
96145D-AH-8	WESTROCK CO WRK 4 03/15/28 4.000% 03/15/28		02/20/2019	Tax Free Exchange		996,309	1,000,000	17,222
962166-BX-1	WEYERHAEUSER CO WY 4 11/15/29 4.000% 11/15/29		02/22/2019	GOLDMAN SACHS & CO.		2,983,860	3,000,000	
11271L-AD-4	BROOKFIELD FINANCE INC BAMACN 4.85 03/29/29 4.850% 03/29/29	A	01/24/2019	CITIGROUP GLOBAL MARKETS		1,996,420	2,000,000	

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
136375-BZ-4	CANADIAN NATL RAILWAY CNRCN 4 1/2 11/07/43 4.500% 11/07/43	A	06/28/2019	STIFEL NICOLAUS		2,048,395	1,785,000	12,272
292505-AG-9	ENCANA CORP ECACN 6 1/2 02/01/38 6.500% 02/01/38	A	03/13/2019	STIFEL NICOLAUS		3,417,840	3,000,000	23,833
67077M-AT-5	POTASH CORP-SASKATCHEWAN NTRCN 4.2 04/01/29 4.200% 04/01/29	A	03/20/2019	MORGAN STANLEY		1,993,540	2,000,000	
716442-AH-1	PETRO-CANADA SUCN 5.35 07/15/33 5.350% 07/15/33	A	05/07/2019	FTN FINANCIAL		1,141,720	1,000,000	16,942
89352H-AB-5	TRANSCANADA PIPELINES TRPCN 5.85 03/15/36 5.850% 03/15/36	A	05/09/2019	KEYBANC CAPITAL MARKETS		2,275,960	2,000,000	18,850
98417E-AC-4	GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37 6.900% 11/15/37		02/01/2019	DEUTSCHE BANK		1,098,180	1,000,000	15,333
00774M-AB-1	AERCAP IRELAND CAP/GLOBA AER 3.65 07/21/27 3.650% 07/21/27	D	04/05/2019	GOLDMAN SACHS & CO.		703,710	750,000	5,931
00901A-AE-7	AIMCO AIMCO 2019-10A C 4.403% 07/22/32	D	05/30/2019	CREDIT SUISSE SECURITIES		3,000,000	3,000,000	
00901A-AG-2	AIMCO AIMCO 2019-10A D 5.503% 07/22/32	D	05/30/2019	CREDIT SUISSE SECURITIES		2,000,000	2,000,000	
01273P-AA-0	ALBEMARLE WOD PTY LTD ALB 3.45 11/15/29 3.450% 11/15/29	D	11/19/2019	BANK OF AMERICA		997,160	1,000,000	
01609W-AU-6	ALIBABA GROUP HOLDING BABA 4 12/06/37 4.000% 12/06/37	D	07/24/2019	KEYBANC CAPITAL MARKETS		1,044,120	1,000,000	5,556
02343U-AC-9	AMCOR FINANCE USA INC AMCR 3 5/8 04/28/26 3.625% 04/28/26	C	06/13/2019	Tax Free Exchange		999,819	1,000,000	4,531
02343U-AE-5	AMCOR FINANCE USA INC AMCR 4 1/2 05/15/28 4.500% 05/15/28	C	06/13/2019	Tax Free Exchange		1,498,257	1,500,000	5,250
034863-AR-1	ANGLO AMERICAN CAPITAL AALLN 4 3/4 04/10/27 4.750% 04/10/27	D	04/05/2019	GOLDMAN SACHS & CO.		770,498	750,000	17,714
034863-AU-4	ANGLO AMERICAN CAPITAL AALLN 4 1/2 03/15/28 4.500% 03/15/28	D	03/07/2019	STIFEL NICOLAUS		1,964,680	2,000,000	44,000
03767V-AE-8	APIDOS CLO APID 2019-31A C 4.536% 04/15/31	D	04/10/2019	GOLDMAN SACHS & CO.		1,000,000	1,000,000	
03767V-AF-5	APIDOS CLO APID 2019-31A D 5.636% 04/15/31	D	04/10/2019	GOLDMAN SACHS & CO.		1,000,000	1,000,000	
03835V-AG-1	APTIV PLC APTV 4.35 03/15/29 4.350% 03/15/29	C	02/28/2019	BARCLAYS CAPITAL GROUP		1,997,580	2,000,000	
04942V-AL-8	ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A BN 4.003% 04/22/31	D	02/22/2019	JEFFRIES & CO.		1,500,000	1,500,000	
04942V-AQ-7	ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A C 4.853% 04/22/31	D	02/22/2019	JEFFRIES & CO.		1,500,000	1,500,000	
06761K-AG-6	BABSON CLO LTD BABSN 2019-3A C 4.666% 04/20/31	D	04/11/2019	CREDIT SUISSE SECURITIES		750,000	750,000	
06761K-AJ-0	BABSON CLO LTD BABSN 2019-3A D 5.766% 04/20/31	D	04/11/2019	CREDIT SUISSE SECURITIES		750,000	750,000	
09204G-AD-1	BLACK DIAMOND CLO LTD BLACK 2019-2A B 4.984% 07/23/32	D	06/18/2019	MIZUHO SECURITIES		4,000,000	4,000,000	
14316E-AG-4	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A B 4.286% 07/15/32	D	06/14/2019	BANK OF AMERICA		1,500,000	1,500,000	
15033L-AL-6	CEDAR FUNDING LTD CEDF 2019-11A C 4.609% 05/29/32	D	04/26/2019	JEFFRIES & CO.		1,000,000	1,000,000	
15033L-AN-2	CEDAR FUNDING LTD CEDF 2019-11A D 5.659% 05/29/32	D	04/26/2019	JEFFRIES & CO.		1,000,000	1,000,000	
23291K-AJ-4	DH EUROPE FINANCE II DHR 3 1/4 11/15/39 3.250% 11/15/39	D	10/29/2019	BANK OF AMERICA		3,992,360	4,000,000	
26252N-AG-4	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A C 4.560% 05/15/32	D	04/25/2019	GOLDMAN SACHS & CO.		1,000,000	1,000,000	
26874R-AE-8	ENI SPA ENIIM 4 3/4 09/12/28 4.750% 09/12/28	D	04/09/2019	GOLDMAN SACHS & CO.		3,114,930	3,000,000	10,688
27830X-AG-1	Eaton Vance CDO Ltd EATON 2019-1A C 4.636% 04/15/31	D	04/25/2019	WELLS FARGO		2,500,000	2,500,000	
27830X-AJ-5	Eaton Vance CDO Ltd EATON 2019-1A D 5.736% 04/15/31	D	04/25/2019	WELLS FARGO		2,000,000	2,000,000	
30217A-AB-9	EXPERIAN FINANCE PLC EXPNLN 4 1/4 02/01/29 4.250% 02/01/29	D	01/24/2019	MIZUHO SECURITIES		2,997,570	3,000,000	
44962L-AJ-6	IHS MARKIT LTD INFO 4 1/4 05/01/29 4.250% 05/01/29	D	04/03/2019	RBC CAPITAL MARKETS		497,110	500,000	
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33 3.870% 05/20/33	D	09/20/2019	MORGAN STANLEY		500,000	500,000	
50200Y-AJ-7	LCM LTD PARTNERSHIP LCM 30A C 4.566% 04/20/31	D	03/28/2019	MORGAN STANLEY		1,000,000	1,000,000	
50200Y-AL-2	LCM LTD PARTNERSHIP LCM 30A D 5.716% 04/20/31	D	03/28/2019	MORGAN STANLEY		1,000,000	1,000,000	
50201M-AJ-2	LCM LTD PARTNERSHIP LCM 29A C 4.586% 04/15/31	D	04/25/2019	NATIXIS		500,000	500,000	
50201M-AL-7	LCM LTD PARTNERSHIP LCM 29A D 5.836% 04/15/31	D	04/25/2019	NATIXIS		500,000	500,000	
57385L-AB-4	MARVELL TECHNOLOGY GROUP MRVL 4 7/8 06/22/28 4.875% 06/22/28	D	04/09/2019	GOLDMAN SACHS & CO.		773,198	750,000	10,867
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	04/11/2019	ROBERT W. BAIRD		1,638,206	1,715,399	36,006
62947Q-AY-4	NXP BV/NXP FUNDING LLC NXPI 5.55 12/01/28 5.550% 12/01/28	D	04/05/2019	GOLDMAN SACHS & CO.		814,455	750,000	14,222
64132J-AJ-4	NEUBERGER BERMAN CLO LTD NEUB 2019-31A C 4.666% 04/20/31	D	04/18/2019	BARCLAYS CAPITAL GROUP		1,000,000	1,000,000	
65357L-AE-5	Niagara Park CLO, Ltd. NIAPK 2019-1A C 4.402% 07/17/32	D	05/23/2019	BNP PARIBAS		2,000,000	2,000,000	
65357L-AG-0	Niagara Park CLO, Ltd. NIAPK 2019-1A D 5.552% 07/17/32	D	05/23/2019	BNP PARIBAS		500,000	500,000	
67112R-AL-8	OAK HILL CREDIT PARTNERS OAKC 2019-3A C 4.416% 07/20/32	D	05/21/2019	BANK OF AMERICA		1,500,000	1,500,000	
67112R-AN-4	OAK HILL CREDIT PARTNERS OAKC 2019-3A D 5.516% 07/20/32	D	05/21/2019	BANK OF AMERICA		1,000,000	1,000,000	
756250-AE-9	RECKITT BENCKISER TSY RBLN 3 06/26/27 3.000% 06/26/27	D	06/17/2019	JEFFRIES & CO.		3,996,040	4,000,000	57,667
80414L-2E-4	SAUDI ARABIAN OIL CO ARAMCO 4 1/4 04/16/39 4.250% 04/16/39	D	04/09/2019	JP MORGAN SECURITIES		3,966,440	4,000,000	
822582-BE-1	SHELL INTERNATIONAL FIN RDSALN 4 1/8 05/11/35 4.125% 05/11/35	D	06/17/2019	KEYBANC CAPITAL MARKETS		2,177,120	2,000,000	8,708
83607H-AG-0	SOUND POINT CLO LTD SNDPT 2015-1RA D1 5.752% 04/15/30	D	04/03/2019	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	
83614B-AJ-8	SOUND POINT CLO LTD SNDPT 2019-2A C 4.936% 04/15/32	D	04/26/2019	BARCLAYS CAPITAL GROUP		1,500,000	1,500,000	
83614B-AL-3	SOUND POINT CLO LTD SNDPT 2019-2A D 5.846% 04/15/32	D	04/26/2019	BARCLAYS CAPITAL GROUP		495,000	500,000	
87089N-AA-8	SWISS RE FINANCE LUX SRENVX 5 04/02/49 5.000% 04/02/49	D	07/16/2019	STIFEL NICOLAUS		2,167,500	2,000,000	29,444
87166R-AG-2	SYMPHONY CLO LTD SYMP 2019-21A C 4.536% 07/15/32	D	05/14/2019	BNP PARIBAS		1,000,000	1,000,000	
87166R-AJ-6	SYMPHONY CLO LTD SYMP 2019-21A D 5.636% 07/15/32	D	05/14/2019	BNP PARIBAS		1,000,000	1,000,000	
874060-AW-6	TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28 5.000% 11/26/28	D	12/13/2019	Tax Free Exchange		996,148	1,000,000	2,361
92338B-AG-0	Verde CLO Ltd VERDE 2019-1A C 4.636% 04/15/32	D	03/15/2019	GOLDMAN SACHS & CO.		1,000,000	1,000,000	
92558N-AE-2	VIBRANT CLO LTD VIBR 2019-11A B 4.566% 07/20/32	D	06/21/2019	SOCIETE GENERALE		3,000,000	3,000,000	
92917R-AG-4	VOYA CLO LTD VOYA 2019-2A C 4.366% 07/20/32	D	06/20/2019	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	
92917R-AJ-8	VOYA CLO LTD VOYA 2019-2A D 5.666% 07/20/32	D	06/20/2019	CITIGROUP GLOBAL MARKETS		500,000	500,000	
980236-AQ-6	WOODSIDE FINANCE LTD WPLAU 4 1/2 03/04/29 4.500% 03/04/29	D	02/25/2019	CITIGROUP GLOBAL MARKETS		1,996,340	2,000,000	
D2736#-AV-1	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER 4.53 10/25 4.530% 10/15/25	D	10/15/2019	WHITEHALL		950,000	950,000	
G2765*-AK-0	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION LTD 4.640% 01/08/24	D	01/08/2019	JP MORGAN SECURITIES		1,700,000	1,700,000	
G6363#-AG-2	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 5.580% 03/14/24	D	03/14/2019	CITIGROUP GLOBAL MARKETS		500,000	500,000	
G6515#-AJ-3	JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.61 7/2/26 4.610% 07/02/26	D	07/02/2019	MITSUBISHI		1,700,000	1,700,000	

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
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						474,542,516	466,348,593	1,987,177
L72598-YY-2	LENDMARK LENDMARK FUNDING TRUST 2018 A 4.414% 01/29/21		11/20/2019	DIRECT		564,546	564,546	
L72598-ZZ-8	LENDMARK LENDMARK FUNDING TRUST 2018-A 6.264% 01/29/21		11/20/2019	DIRECT		282,273	282,273	
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 4.437% 02/29/24		12/18/2019	DIRECT		360,300	360,300	
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19 4.459% 03/29/26		10/11/2019	DIRECT		2,525,514	2,525,514	
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 3.442% 08/22/22		09/03/2019	DIRECT		985,745	985,745	
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49		06/12/2019	BARCLAYS CAPITAL GROUP		2,992,500	2,992,500	
56847P-AA-1	Mariner Finance Issuance Trust SERIES 2019PVT CLASS A 3.530% 12/20/34		12/18/2019	DIRECT		3,105,656	3,107,000	
56847P-AC-7	Mariner Finance Issuance Trust SERIES 2019PVT CLASS B 4.060% 12/20/34		12/18/2019	DIRECT		295,917	296,000	
56847P-AE-3	Mariner Finance Issuance Trust SERIES 2019PVT CLASS C 4.810% 12/20/34		12/18/2019	DIRECT		178,948	179,000	
68269A-AA-8	OneMain Financial Issuance Tru SERIES 2019AA CLASS A 3.390% 08/14/36		08/01/2019	DIRECT		2,487,907	2,500,000	
68269A-AB-6	OneMain Financial Issuance Tru SERIES 2019AA CLASS B 3.920% 08/14/36		08/01/2019	DIRECT		298,570	300,000	
68269A-AC-4	OneMain Financial Issuance Tru SERIES 2019AA CLASS C 4.670% 08/14/36		08/01/2019	DIRECT		199,088	200,000	
68269A-AD-2	OneMain Financial Issuance Tru SERIES 2019AA CLASS D 6.290% 08/14/36		08/01/2019	DIRECT		2,388,802	2,400,000	
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2 4.475% 07/30/49		08/21/2019	DIRECT		2,000,000	2,000,000	
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE 4.049% 10/18/21		10/28/2019	DIRECT		6,367	6,367	
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE 4.895% 10/18/21		10/28/2019	DIRECT		1,509	1,509	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						18,673,642	18,700,754	
8399997. Total - Bonds - Part 3						493,717,877	485,549,347	1,989,242
8399998. Total - Bonds - Part 5						43,737,935	43,118,831	118,728
8399999. Total - Bonds						537,455,812	528,668,178	2,107,970
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						537,455,812	XXX	2,107,970

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
912828-LJ-7	US TREASURY N/B T 3 5/8 08/15/19 3.625% 08/15/19		08/15/2019	Maturity		210,000	210,000	212,479	210,183		(183)		(183)		210,000				7,613	08/15/2019
0599999. Subtotal - Bonds - U.S. Governments						210,000	210,000	212,479	210,183		(183)		(183)		210,000				7,613	XXX
455780-AM-8	AID-INDONESIA AID 6.65 07/15/29 6.650% 07/15/29	C	09/18/2019	DEUTSCHE BANK		1,579,086	1,315,905	1,606,549	1,493,329		(8,329)		(8,329)		1,485,000		94,086	94,086	103,308	07/15/2029
455780-AM-8	AID-INDONESIA AID 6.65 07/15/29 6.650% 07/15/29	C	07/15/2019	Redemption 100.0000		90,225	90,225	110,153	102,390		(12,165)		(12,165)		90,225				4,525	07/15/2029
1099999. Subtotal - Bonds - All Other Governments						1,669,311	1,406,130	1,716,702	1,595,719		(20,494)		(20,494)		1,575,225		94,086	94,086	107,833	XXX
60416S-YP-9	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.200% 07/01/33		12/02/2019	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				1,099	07/01/2033
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						25,000	25,000	25,000	25,000						25,000				1,099	XXX
602245-XK-3	MILWAUKEE CNTY WI TAXABLE-CORP PURP-SER C-BUILD 5.500% 10/01/26		10/14/2019	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				56,986	10/01/2026
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				56,986	XXX
3130A0-7A-2	FEDERAL HOME LOAN BANK FHLB 4 09/08/28 4.000% 09/08/28		09/09/2019	FTN FINANCIAL		2,345,740	2,000,000	2,000,000	2,000,000						2,000,000		345,740	345,740	80,444	09/08/2028
31331X-6F-4	FEDERAL FARM CREDIT BANK FFCB 5.55 10/03/29 5.550% 10/03/29		09/09/2019	FTN FINANCIAL		5,312,200	4,000,000	5,252,040	4,880,218		(48,172)		(48,172)		4,832,046		480,154	480,154	207,817	10/03/2029
31331X-JL-7	FEDERAL FARM CREDIT BANK FFCB 5.2 12/26/31 5.200% 12/26/31		09/09/2019	FTN FINANCIAL		2,966,497	2,220,000	2,574,534	2,494,255		(11,364)		(11,364)		2,482,891		483,606	483,606	81,449	12/26/2031
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		12/01/2019	Paydown		23,809	23,809	24,396	24,217		(409)		(409)		23,809				584	08/01/2038
3138LA-KZ-1	FNMA POOL FN AM9311 3.390% 07/01/35		12/01/2019	Paydown		25,343	25,343	25,192	25,180		164		164		25,343				474	07/01/2035
3138LF-A4-0	FNMA DUS FN FN AN2726 2.920% 09/01/36		12/01/2019	Paydown		74,414	74,414	76,321	76,077		(1,663)		(1,663)		74,414				1,197	09/01/2036
3138LF-BX-5	FNMA DUS FN FN AN2753 2.920% 09/25/36		12/01/2019	Paydown		38,577	38,577	39,577	39,450		(873)		(873)		38,577				621	09/25/2036
31398S-UD-3	FANNIE MAE FNR 2010-138 Z 4.000% 12/25/40		12/01/2019	Paydown		222,092	222,092	196,853	208,009		14,083		14,083		222,092				5,650	12/25/2040
3199999. Subtotal - Bonds - U.S. Special Revenues						11,008,672	8,604,235	10,188,913	9,747,406		(48,234)		(48,234)		9,699,172		1,309,500	1,309,500	378,236	XXX
00206R-DA-7	AT&T INC T 5 03/01/21 5.000% 03/01/21		03/27/2019	Call 104.5477		784,108	750,000	782,190	764,892		(1,577)		(1,577)		763,315		(13,315)	(13,315)	55,566	03/01/2021
02378*-AA-8	AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC 5.180% 10/15/23		10/15/2019	Redemption 100.0000		80,909	80,909	80,909	80,909						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		08/15/2019	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		08/15/2019	Redemption 100.0000		91,481	91,481	91,481	91,481						91,481				3,554	08/15/2023
03076C-AH-9	AMERIPRISE FINANCIAL INC AMP 2 7/8 09/15/26 2.875% 09/15/26		12/09/2019	BARCLAYS CAPITAL GROUP		512,900	500,000	499,465	499,587		46		46		499,633		13,267	13,267	17,809	09/15/2026
032511-BJ-5	ANADARKO PETROLEUM CORP APC 3.45 07/15/24 3.450% 07/15/24		09/18/2019	Tax Free Exchange		992,754	1,000,000	989,690	991,783		971		971		992,754				41,538	07/15/2024
03350W-AC-3	ANDEAVOR LOGIS LP/CORP ANDX 4 1/4 12/01/27 4.250% 12/01/27		09/23/2019	Tax Free Exchange		988,633	1,000,000	986,800	987,805		828		828		988,633				35,472	12/01/2027
071813-BQ-1	BAXTER INTERNATIONAL INC BAX 2.6 08/15/26 2.600% 08/15/26		12/09/2019	BARCLAYS CAPITAL GROUP		1,004,900	1,000,000	976,240	980,961		2,141		2,141		983,102		21,798	21,798	34,378	08/15/2026
081437-AH-8	BEMIS COMPANY INC BMS 4 1/2 10/15/21 4.500% 10/15/21		06/13/2019	Tax Free Exchange		1,009,833	1,000,000	1,031,940	1,011,835		(2,003)		(2,003)		1,009,833				38,000	10/15/2021
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31 4.125% 09/20/31		12/20/2019	Redemption 100.0000		120,373	120,373	120,373	120,373						120,373				3,281	09/20/2031
118230-AJ-0	BUCKEYE PARTNERS LP BPL 4 7/8 02/01/21 4.875% 02/01/21		11/07/2019	ROBERT W. BAIRD		506,250	500,000	527,035	506,407		(2,948)		(2,948)		503,459		2,791	2,791	31,214	02/01/2021
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A 4.335% 02/15/33		12/15/2019	Paydown		317,602	317,602	317,597	317,601		1		1		317,602				9,450	02/15/2033
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A 4.447% 06/15/33		12/15/2019	Paydown		249,725	249,725	249,721	249,725						249,725				5,835	06/15/2033
125509-BS-7	CIGNA CORP CI 4 02/15/22 4.000% 02/15/22		10/11/2019	Tax Free Exchange		495,570	500,000	483,600	494,196		1,374		1,374		495,570				23,611	02/15/2022
126192-AK-9	COMM MORTGAGE TRUST COMM 2012-LC4 D 5.539% 03/10/22		04/05/2019	BAY CREST PARTNERS		880,000	1,000,000	897,280	897,280		7,669		7,669		904,949		(24,949)	(24,949)	19,847	03/10/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12625U-AG-8	COMM MORTGAGE TRUST COMM 2013-CR9 C 4.397% 07/10/45		12/20/2019	BARCLAYS CAPITAL GROUP		470,000	500,000	447,500	472,042		5,331		5,331		477,373		(7,373)	(7,373)	22,926	07/10/2045
12673P-AC-9	CA INC CA 5 3/8 12/01/19 5.375% 12/01/19		12/01/2019	Maturity		750,000	750,000	814,523	758,464		(8,464)		(8,464)		750,000				40,313	12/01/2019
20030N-CL-3	COMCAST CORP CMCSA 4.6 10/15/38 4.600% 10/15/38		12/09/2019	BARCLAYS CAPITAL GROUP		721,428	600,000	599,604	599,610		17		17		599,627		121,801	121,801	32,660	10/15/2038
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22 6.821% 08/10/22		08/10/2019	Redemption 100.0000		15,927	15,927	16,087	15,998		(70)		(70)		15,927				810	08/10/2022
25470D-BB-4	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 3.900% 11/15/24		04/03/2019	Tax Free Exchange		306,184	295,000	308,057	306,671		(487)		(487)		306,184				4,410	11/15/2024
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DPABS 2017-1A A23 4.118% 07/25/47		07/25/2019	Paydown		11,250	11,250	11,250	11,250						11,250				232	07/25/2047
260543-CQ-4	DOW CHEMICAL CO/THE DOW 4.8 11/30/28 4.800% 11/30/28		11/25/2019	Tax Free Exchange		1,998,121	2,000,000	1,997,960	1,997,974		147		147		1,998,121				94,667	11/30/2028
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D 4.530% 08/15/23		12/15/2019	Paydown		309,051	309,037	308,990	304,009		5,042		5,042		309,051				10,880	08/15/2023
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D 4.180% 03/15/24		12/15/2019	Paydown		26,555	26,555	26,549	26,551		4		4		26,555				1,109	03/15/2024
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D 3.720% 10/17/22		12/15/2019	Paydown		860,987	860,987	860,965	860,985		2		2		860,987				26,612	10/17/2022
26884A-BF-9	ERP OPERATING LP EQR 2.85 11/01/26 2.850% 11/01/26		12/09/2019	BARCLAYS CAPITAL GROUP		513,085	500,000	496,705	497,357		288		288		497,645		15,440	15,440	15,833	11/01/2026
26971H-AB-8	EAGLE 2014-1A A2 EGLE 2014-1A A2 4.310% 12/15/39		06/15/2019	Paydown		766,201	766,201	738,337	749,306		16,896		16,896		766,201				15,667	12/15/2039
277432-AN-0	EASTMAN CHEMICAL CO EMN 3.6 08/15/22 3.600% 08/15/22		12/09/2019	BARCLAYS CAPITAL GROUP		826,144	800,000	837,208	815,151		(4,085)		(4,085)		811,066		15,078	15,078	38,080	08/15/2022
30219G-AE-8	EXPRESS SCRIPTS HOLDING ESRX 4 3/4 11/15/21 4.750% 11/15/21		10/11/2019	Tax Free Exchange		750,796	750,000	752,845	751,072		(276)		(276)		750,796				33,010	11/15/2021
33843P-AG-1	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-3 C 2.720% 07/15/22		12/15/2019	Paydown		222,584	222,584	222,574	222,574		10		10		222,584				5,586	07/15/2022
35671D-AU-9	FREEPORT-MCMORAN INC FCX 3.55 03/01/22 3.550% 03/01/22		11/04/2019	STIFEL NICOLAUS		755,625	750,000	734,790	744,455		1,420		1,420		745,875		9,750	9,750	31,432	03/01/2022
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2 5.500% 06/25/35		12/01/2019	Paydown		39,212	39,212	39,335	39,265		(53)		(53)		39,212				1,328	06/25/2035
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A 3.750% 09/20/47		09/20/2019	Paydown		108,269	108,269	108,269	108,269						108,269				3,273	09/20/2047
39121J-AH-3	GREAT RIVER ENERGY GRRIVE 4.478 07/01/30 4.478% 07/01/30		07/01/2019	Call 100.0000		23,000	23,000	21,776	22,146		28		28		22,174		826	826	1,030	07/01/2030
419838-AA-5	HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26 3.900% 01/15/26		07/15/2019	Redemption 100.0000		146,042	146,042	108,639	110,947		35,095		35,095		146,042				3,172	01/15/2026
423452-AB-7	HELMERICH & PAYNE INC HP 4.65 03/15/25 4.650% 03/15/25		03/22/2019	Tax Free Exchange		1,050,532	1,000,000	1,052,497	1,052,263		(1,730)		(1,730)		1,050,532				11,883	03/15/2025
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A 3.750% 09/20/41		12/20/2019	Paydown		119,788	119,788	119,748	120,989		(1,202)		(1,202)		119,788				3,313	09/20/2041
42806D-AJ-8	HERTZ HERTZ 2015-3A B 3.710% 09/25/21		05/23/2019	BANK OF AMERICA		1,207,406	1,200,000	1,199,883	1,200,672		(154)		(154)		1,200,518		6,889	6,889	15,211	09/25/2021
460146-CP-6	INTERNATIONAL PAPER CO IP 3 02/15/27 3.000% 02/15/27		02/04/2019	STIFEL NICOLAUS		2,338,975	2,500,000	2,305,100	2,318,218		1,831		1,831		2,320,049		18,926	18,926	35,625	02/15/2027
48203R-AF-1	JUNIPER NETWORKS INC JNPR 4.6 03/15/21 4.600% 03/15/21		08/28/2019	Call 104.2630		521,315	500,000	523,110	506,270		(1,813)		(1,813)		504,457		(4,457)	(4,457)	43,101	03/15/2021
49446R-AP-4	KIMCO REALTY CORP KIM 2.8 10/01/26 2.800% 10/01/26		12/09/2019	BARCLAYS CAPITAL GROUP		501,905	500,000	495,845	496,724		361		361		497,086		4,819	4,819	16,722	10/01/2026
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A B 2.640% 12/20/33		12/20/2019	Paydown		141,218	141,218	141,177	141,182		36		36		141,218				1,905	12/20/2033
56585A-AS-1	MARATHON PETROLEUM CORP MARATHON PETROLEUM CORP 3.800% 04/01/28		05/23/2019	Tax Free Exchange		981,628	1,000,000	980,531	980,952		677		677		981,628				24,489	04/01/2028
571748-BA-9	MARSH & MCLENNAN COS INC MMC 3.3 03/14/23 3.300% 03/14/23		01/09/2019	WELLS FARGO		982,500	1,000,000	998,880	999,297		4		4		999,301		(16,801)	(16,801)	10,725	03/14/2023

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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
651229-AW-6	NEWELL BRANDS INC NWL 4.2 04/01/26 4.200% 04/01/26		11/04/2019	STIFEL NICOLAUS		511,875	500,000	546,310	536,400		(4,005)		(4,005)		532,395		(20,520)	(20,520)	23,042	04/01/2026
651639-AE-6	NEWMONT MINING CORP NEM 5 7/8 04/01/35 5.875% 04/01/35		12/01/2019	Tax Free Exchange		775,890	750,000	783,128	776,855		(965)		(965)		775,890				76,404	04/01/2035
66988A-AB-0	NOVANT HEALTH INC NOVANT 5.85 11/01/19 5.850% 11/01/19		11/01/2019	Maturity		500,000	500,000	505,965	500,657		(657)		(657)		500,000				29,250	11/01/2019
694308-HP-5	PACIFIC GAS & ELECTRIC PCG 2.95 03/01/26 2.950% 03/01/26		06/24/2019	WELLS FARGO		925,000	1,000,000	997,340	998,016		122		122		998,138		(73,138)	(73,138)		03/01/2026
694669-AA-0	PACIFIC NORTHWEST COMMUN PACINW 5.912 06/15/50 5.912% 06/15/50		06/15/2019	Redemption 100.0000		15,000	15,000	17,513	17,497		(2,497)		(2,497)		15,000				443	06/15/2050
713448-ED-6	PEPSICO INC PEPSICO INC 5 1/2 05/15/35 5.500% 05/15/35		01/04/2019	Tax Free Exchange		1,042,232	1,000,000	1,042,475	1,042,246		(14)		(14)		1,042,232				7,486	05/15/2035
718546-AC-8	PHILLIPS 66 PSX 4.3 04/01/22 4.300% 04/01/22		12/09/2019	BARCLAYS CAPITAL GROUP		735,630	700,000	769,881	727,861		(7,822)		(7,822)		720,039		15,591	15,591	35,953	04/01/2022
74005P-BQ-6	PRAXAIR INC PX 3.2 01/30/26 3.200% 01/30/26		12/09/2019	BARCLAYS CAPITAL GROUP		527,125	500,000	510,630	507,786		(985)		(985)		506,801		20,324	20,324	21,822	01/30/2026
75973Q-AA-5	RENAISSANCE FINANCE RENAISSANCERE FINANCE 3.450% 07/01/27		05/15/2019	WELLS FARGO		3,461,990	3,500,000	3,368,435	3,379,110		4,577		4,577		3,383,687		78,303	78,303	105,992	07/01/2027
78469Q-AV-4	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS CT1 4.160% 10/17/50		10/15/2019	Call 100.0000		199,996	199,996	199,982	199,982		1		1		199,982		14	14	6,240	10/17/2050
78469Q-AV-4	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS CT1 4.160% 10/17/50		08/15/2019	Paydown		50,004	50,004	50,000	50,000		4		4		50,004				2,080	10/17/2050
78469Q-AW-2	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS DT1 4.500% 10/17/50		10/15/2019	Call 100.0000		199,998	199,998	199,969	199,969		1		1		199,970		28	28	6,750	10/17/2050
78469Q-AW-2	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS DT1 4.500% 10/17/50		08/15/2019	Paydown		50,002	50,002	49,995	49,995		7		7		50,002				2,250	10/17/2050
808626-AG-0	LEIDOS INC LDOS 5 1/2 07/01/33 5.500% 07/01/33		12/11/2019	ROBERT W. BAIRD		1,025,000	1,000,000	1,023,690	1,018,433		(827)		(827)		1,017,606		7,394	7,394	79,750	07/01/2033
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46		12/01/2019	Paydown		133,182	133,182	129,812	129,866		3,316		3,316		133,182				2,792	11/25/2046
82652W-AB-4	SIERRA RECEIVABLES SRFC 2016-2A B 2.780% 07/20/33		12/20/2019	Paydown		90,574	90,574	90,569	90,569		6		6		90,574				1,244	07/20/2033
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C 4.170% 03/20/26		12/20/2019	Paydown		190,539	190,539	190,536	190,535		4		4		190,539				3,818	03/20/2026
828807-CG-0	SIMON PROPERTY GROUP LP SPG 4 1/8 12/01/21 4.125% 12/01/21		10/07/2019	Call 104.7603		785,702	750,000	756,585	752,090		(568)		(568)		751,522		(1,522)	(1,522)	61,999	12/01/2021
83546D-AD-0	SONIC CAPITAL LLC SONIC 2016-1A A2 4.472% 05/20/46		12/20/2019	Paydown		10,000	10,000	10,000	10,000						10,000				243	05/20/2046
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28 4.100% 10/01/29		10/01/2019	Redemption 100.0000		197,532	197,532	198,707	198,680		(1,148)		(1,148)		197,532				6,074	10/01/2029
85022W-AA-2	SPRINGCASTLE SPV SCFT 2016-AA A 3.050% 04/25/29		06/04/2019	Call 100.0000		805,128	805,128	805,097	811,728		(403)		(403)		811,325		(6,197)	(6,197)	10,846	04/25/2029
85022W-AA-2	SPRINGCASTLE SPV SCFT 2016-AA A 3.050% 04/25/29		05/25/2019	Paydown		143,254	143,254	143,249	144,429		(1,174)		(1,174)		143,254				1,111	04/25/2029
871503-AK-4	SYMANTEC CORP SYMC 3.95 06/15/22 3.950% 06/15/22		06/06/2019	CITIGROUP GLOBAL MARKETS		747,188	750,000	749,130	749,664		41		41		749,704		(2,517)	(2,517)	14,401	06/15/2022
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23 4.970% 05/25/46		11/25/2019	Paydown		10,000	10,000	10,000	10,000						10,000				311	05/25/2046
878237-AH-9	TECH DATA CORP TECD 4.95 02/15/27 4.950% 02/15/27		11/13/2019	JP MORGAN SECURITIES		1,015,000	1,000,000	1,014,940	1,012,817		(1,191)		(1,191)		1,011,626		3,374	3,374	61,875	02/15/2027
887317-AW-5	TIME WARNER INC TWX 3.6 07/15/25 3.600% 07/15/25		06/05/2019	Tax Free Exchange		991,982	1,000,000	987,990	991,485		497		497		991,982				33,000	07/15/2025
896522-AH-2	TRINITY INDUSTRIES INC TRN 4.55 10/01/24 4.550% 10/01/24		11/12/2019	ROBERT W. BAIRD		1,027,500	1,000,000	1,009,850	1,007,840		(1,109)		(1,109)		1,006,730		20,770	20,770	50,935	10/01/2024
90131H-AY-1	21ST CENTURY FOX AMERICA FOXA 7.43 10/01/26 7.430% 10/01/26		03/20/2019	Tax Free Exchange		556,378	500,000	577,857	557,689		(1,310)		(1,310)		556,378				17,940	10/01/2026
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28 3.100% 10/07/28		10/07/2019	Redemption 100.0000		52,862	52,862	52,862	52,862						52,862				1,229	10/07/2028

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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
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51 5.611% 09/15/51		09/15/2019	Redemption 100.0000		40,292	40,292	40,084	40,084		208		208		40,292				1,613	09/15/2051
918290-AB-3	VSE VOI MORTGAGE LLC VSTNA 2016-A B 2.740% 07/20/33		12/20/2019	Paydown		140,337	140,337	140,315	140,466		(129)		(129)		140,337				2,048	07/20/2033
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2 4.072% 02/16/43		12/16/2019	Paydown		20,000	20,000	20,000	20,000						20,000				441	02/16/2043
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2 4.196% 11/16/43		12/15/2019	Paydown		15,000	15,000	15,000	15,000						15,000				338	11/16/2043
92276M-AX-3	VENTAS REALTY LP/CAP CRP VTR 4 1/4 03/01/22 4.250% 03/01/22		08/21/2019	Call 105.4580		1,054,580	1,000,000	1,045,150	1,023,923		(5,029)		(5,029)		1,018,895		(18,895)	(18,895)	95,899	03/01/2022
92890K-BG-9	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C22 C 3.909% 09/15/57		12/20/2019	BAY CREST PARTNERS		481,113	500,000	481,953	488,144		1,498		1,498		489,643		(8,530)	(8,530)	20,316	09/15/2057
96145D-AG-0	WESTROCK CO WRK 4 03/15/28 4.000% 03/15/28		02/20/2019	Tax Free Exchange		996,309	1,000,000	996,070	996,263		46		46		996,309				17,222	03/15/2028
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 3.500% 06/20/45		12/01/2019	Paydown		342,962	342,962	334,281	334,438		8,524		8,524		342,962				7,503	06/20/2045
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27 3.600% 09/15/27	A	09/15/2019	Redemption 100.0000		120,623	120,623	103,890	104,593		16,030		16,030		120,623				2,879	09/15/2027
15135U-AG-4	CENOVUS ENERGY INC CVECN 3 08/15/22 3.000% 08/15/22	A	12/09/2019	BARCLAYS CAPITAL GROUP		757,755	750,000	749,993	749,999						750,000		7,756	7,756	29,750	08/15/2022
380956-AD-4	GOLDCORP INC GCN 3.7 03/15/23 3.700% 03/15/23	A	04/22/2019	Tax Free Exchange		986,861	1,000,000	985,350	985,887		974		974		986,861				22,303	03/15/2023
960410-AC-2	WESTJET AIRLINES LTD WJACN 3 1/2 06/16/21 3.500% 06/16/21	A	12/13/2019	STIFEL NICOLAUS		1,015,000	1,000,000	1,002,120	1,001,084		(420)		(420)		1,000,664		14,336	14,336	35,097	06/16/2021
00913R-AD-8	AIR LIQUIDE FINANCE AIFP 2 1/2 09/27/26 2.500% 09/27/26	D	12/09/2019	BARCLAYS CAPITAL GROUP		504,190	500,000	498,110	498,497		168		168		498,665		5,525	5,525	15,069	09/27/2026
02343U-AA-3	AMCOR FINANCE USA INC AMCAU 3 5/8 04/28/26 3.625% 04/28/26	C	06/13/2019	Tax Free Exchange		999,819	1,000,000	999,750	999,808		10		10		999,819				28,187	04/28/2026
02343U-AB-1	AMCOR FINANCE USA INC AMCAU 4 1/2 05/15/28 4.500% 05/15/28	C	06/13/2019	Tax Free Exchange		1,498,257	1,500,000	1,498,090	1,498,187		71		71		1,498,257				45,750	05/15/2028
056828-AE-6	BAIN CAPITAL CREDIT CLO LTD BCC 2016-2A C 4.586% 01/15/29	D	08/30/2019	Call 100.0000		500,000	500,000	500,000	500,000						500,000				22,870	01/15/2029
111013-AK-4	SKY PLC SKYLN 3 1/8 11/26/22 3.125% 11/26/22	D	09/17/2019	BARCLAYS CAPITAL GROUP		771,053	750,000	751,088	750,465		(81)		(81)		750,383		20,669	20,669	19,076	11/26/2022
12479L-AA-8	CAL FUNDING II LTD CAI 2012-1A A 3.470% 10/25/27	D	12/25/2019	Paydown		100,000	100,000	99,978	99,983		17		17		100,000				1,880	10/25/2027
23636T-AE-0	DANONE SA BNFP 2.947 11/02/26 2.947% 11/02/26	D	12/09/2019	BARCLAYS CAPITAL GROUP		1,026,830	1,000,000	1,000,000	1,000,000						1,000,000		26,830	26,830	32,663	11/02/2026
478375-AR-9	JOHNSON CONTROLS INTL PL JCI 3.9 02/14/26 3.900% 02/14/26	C	05/17/2019	TENDER OFFER		642,722	635,000	640,831	639,699		(227)		(227)		639,472		3,249	3,249	30,877	02/14/2026
55820N-AE-1	MADISON PARK FUNDING LTD MDPK 2016-24A C1 4.566% 01/20/28	D	08/15/2019	Call 100.0000		1,000,000	1,000,000	992,700	1,004,573		(844)		(844)		1,003,729		(3,729)	(3,729)	42,731	01/20/2028
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	11/10/2019	Redemption 100.0000		47,430	47,430	47,430	47,430						47,430				1,734	05/10/2028
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR 4.750% 01/22/28	D	07/22/2019	Redemption 100.0000		44,874	44,874	44,874	44,874						44,874				1,595	01/22/2028
67109B-CJ-1	OHALF 2015-1A C OHALF 2015-1A CR 4.460% 08/15/29	D	12/06/2019	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				80,590	08/15/2029
83609E-AS-9	SOUND POINT CLO LTD SERIES 20151A CLASS DR 4.836% 04/15/27	D	04/15/2019	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				41,404	04/15/2027
874060-AU-0	TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28 5.000% 11/26/28	D	12/13/2019	Tax Free Exchange		996,148	1,000,000	995,800	995,832		315		315		996,148				52,361	11/26/2028
92936M-AB-3	WPP FINANCE 2010 WPPLN 4 3/4 11/21/21 4.750% 11/21/21	D	12/27/2019	Call 105.0500		997,975	950,000	1,005,620	969,257		(6,353)		(6,353)		962,910		(12,910)	(12,910)	97,613	11/21/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						60,424,959	60,147,249	60,131,529	59,936,545		54,036		54,036		59,990,583		240,695	240,695	2,285,216	XXX
8399997. Total - Bonds - Part 4						74,337,942	71,392,614	73,274,623	72,514,853		(14,875)		(14,875)		72,499,980		1,644,281	1,644,281	2,836,983	XXX
8399998. Total - Bonds - Part 5						43,929,523	43,118,831	43,737,935			(107,781)		(107,781)		43,630,154		299,369	299,369	808,946	XXX

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
8399999. Total - Bonds						118,267,465	114,511,445	117,012,558	72,514,853		(122,656)		(122,656)		116,130,134		1,943,650	1,943,650	3,645,929	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						118,267,465	XXX	117,012,558	72,514,853		(122,656)		(122,656)		116,130,134		1,943,650	1,943,650	3,645,929	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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
023135-BF-2	AMAZON.COM INC AMZN 3 7/8 08/22/37 3.875% 08/22/37		06/17/2019	WELLS FARGO	12/09/2019	BARCLAYS CAPITAL GROUP	1,000,000	1,080,970	1,138,990	1,079,368		(1,602)		(1,602)			59,622	59,622	31,108	12,594
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS 3.930% 06/15/24		06/18/2019	BANK OF AMERICA	12/15/2019	Redemption 100.0000	112,500	112,500	112,500	112,500									2,174	
10112R-BC-7	BOSTON PROPERTIES LP BXP 2.9 03/15/30 2.900% 03/15/30		08/19/2019	JP MORGAN SECURITIES	12/09/2019	BARCLAYS CAPITAL GROUP	3,000,000	2,998,620	2,992,500	2,998,659		39		39			(6,159)	(6,159)	23,683	
110122-CC-0	BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39 4.125% 06/15/39		07/09/2019	STIFEL NICOLAUS	12/09/2019	BARCLAYS CAPITAL GROUP	1,250,000	1,357,900	1,446,300	1,356,353		(1,547)		(1,547)			89,947	89,947	29,362	7,878
118230-AQ-4	BUCKEYE PARTNERS LP BPL 3.95 12/01/26 3.950% 12/01/26		04/05/2019	GOLDMAN SACHS & CO.	11/14/2019	BANK OF AMERICA	1,250,000	1,194,038	1,156,250	1,197,863		3,826		3,826			(41,613)	(41,613)	47,592	17,556
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		06/11/2019	CITIGROUP GLOBAL MARKETS	12/15/2019	Paydown	241,753	241,745	241,753	241,753		8		8					2,544	
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49		08/19/2019	BANK OF AMERICA	12/01/2019	Paydown	274,962	278,657	274,962	274,962		(3,695)		(3,695)					1,925	775
15189T-AX-5	CENTERPOINT ENERGY CNP 2.95 03/01/30 2.950% 03/01/30		08/12/2019	BANK OF AMERICA	12/09/2019	BARCLAYS CAPITAL GROUP	2,000,000	1,992,060	1,976,400	1,992,273		213		213			(15,873)	(15,873)	19,175	
254687-DG-8	DISNEY (WALT) COMPANY DIS 7.43 10/01/26 7.430% 10/01/26		03/20/2019	Tax Free Exchange	11/27/2019	Tax Free Exchange	500,000	556,378	552,130	552,130		(4,248)		(4,248)					25,489	
26441Y-BA-4	DUKE REALTY LP DRE 3 3/8 12/15/27 3.375% 12/15/27		08/13/2019	JP MORGAN SECURITIES	12/09/2019	BARCLAYS CAPITAL GROUP	2,000,000	2,083,240	2,096,140	2,080,342		(2,898)		(2,898)			15,798	15,798	33,000	11,438
30231G-AY-8	EXXON MOBIL CORPORATION XOM 2.995 08/16/39 2.995% 08/16/39		08/13/2019	BARCLAYS CAPITAL GROUP	12/09/2019	BARCLAYS CAPITAL GROUP	250,000	250,000	252,293	250,000							2,293	2,293	2,392	
313747-AZ-0	FEDERAL REALTY INVS TRUST FRT 3.2 06/15/29 3.200% 06/15/29		08/19/2019	BANK OF AMERICA	12/17/2019	ROBERT W. BAIRD	5,000,000	5,190,650	5,187,550	5,185,062		(5,588)		(5,588)			2,488	2,488	85,333	32,889
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49		06/25/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	1,396,197	1,427,611	1,396,197	1,396,197		(31,414)		(31,414)					19,534	4,189
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50		10/22/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	238,805	241,902	238,805	238,805		(3,097)		(3,097)					967	697
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48		06/18/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	549,462	554,685	549,462	549,462		(5,224)		(5,224)					5,687	1,028
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49		08/06/2019	WELLS FARGO	12/01/2019	Paydown	457,057	469,269	457,057	457,057		(12,212)		(12,212)					3,592	355
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49		07/12/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	703,910	719,748	703,910	703,910		(15,838)		(15,838)					7,262	2,268
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49		08/16/2019	JP MORGAN SECURITIES	12/01/2019	Paydown	654,828	665,060	654,828	654,828		(10,232)		(10,232)					5,784	1,783
478160-BV-5	JOHNSON & JOHNSON JNJ 3.7 03/01/46 3.700% 03/01/46		06/17/2019	BANK OF AMERICA	12/09/2019	BARCLAYS CAPITAL GROUP	500,000	525,060	565,600	524,792		(268)		(268)			40,808	40,808	14,389	5,550
532457-BS-6	ELI LILLY & CO LLY 3 7/8 03/15/39 3.875% 03/15/39		06/25/2019	STIFEL NICOLAUS	12/09/2019	BARCLAYS CAPITAL GROUP	1,000,000	1,086,360	1,154,280	1,084,925		(1,435)		(1,435)			69,355	69,355	31,108	13,455
651639-AS-5	NEWMONT MINING CORP NEM 3.7 03/15/23 3.700% 03/15/23		04/22/2019	Tax Free Exchange	08/09/2019	Tax Free Exchange	1,000,000	986,861	987,774	987,774		913		913					10,997	2,803
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C 3.610% 04/09/38		05/21/2019	BANK OF AMERICA	12/09/2019	Paydown	559,250	559,238	559,250	559,250		12		12					5,916	
693506-BR-7	PPG INDUSTRIES INC PPG 2.8 08/15/29 2.800% 08/15/29		08/06/2019	JP MORGAN SECURITIES	12/09/2019	BARCLAYS CAPITAL GROUP	3,000,000	2,991,960	3,001,440	2,992,186		226		226			9,254	9,254	27,067	
776743-AG-1	ROPER TECHNOLOGIES INC ROP 2.95 09/15/29 2.950% 09/15/29		08/19/2019	BANK OF AMERICA	12/09/2019	BARCLAYS CAPITAL GROUP	2,000,000	1,995,660	2,012,200	1,995,770		110		110			16,430	16,430	17,208	
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		06/13/2019	WELLS FARGO	12/01/2019	Paydown	293,082	299,779	293,082	293,082		(6,697)		(6,697)					3,338	556
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C 3.000% 07/15/38		10/17/2019	BANK OF AMERICA	12/23/2019	Paydown	137,105	137,092	137,105	137,105		13		13					462	
90265E-AR-1	UDR INC UDR 3 08/15/31 3.000% 08/15/31		08/06/2019	BANK OF AMERICA	12/17/2019	SUNTRUST CAPITAL	4,000,000	3,988,400	4,011,520	3,988,679		279		279			22,841	22,841	41,333	
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31 4.550% 08/25/31		02/04/2019	CREDIT SUISSE SECURITIES	12/25/2019	Redemption 100.0000	276,496	276,496	276,496	276,496									11,043	
91324P-DT-6	UNITEDHEALTH GROUP INC UNH 3 1/2 08/15/39 3.500% 08/15/39		07/23/2019	BANK OF AMERICA	12/09/2019	BARCLAYS CAPITAL GROUP	500,000	495,080	529,325	495,147		67		67			34,178	34,178	6,611	

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 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
92212K-AA-4	Vantage Data Centers LLC SERIES 2019 1A CLASS A2 3.160% 07/15/44		07/30/2019	BARCLAYS CAPITAL GROUP	12/15/2019	Paydown	3,333	3,333	3,333	3,333									25	
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 2019 1 CLASS A1 4.000% 11/25/48		06/13/2019	WELLS FARGO	12/01/2019	Paydown	487,913	499,674	487,913	487,913		(11,761)		(11,761)					6,486	923
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	04/11/2019	ROBERT W. BAIRD	11/10/2019	Redemption 100.0000	94,861	90,592	94,861	94,861		4,269		4,269					3,469	1,991
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							34,731,514	35,350,618	35,542,206	35,242,837		(107,781)		(107,781)			299,369	299,369	526,055	118,728
L72598-YY-2	LENDMARK LENDMARK FUNDING TRUST 2018 A 4.414% 01/29/21		11/20/2019	DIRECT	12/26/2019	Redemption 100.0000	995,275	995,275	995,275	995,275									7,912	
L72598-ZZ-8	LENDMARK LENDMARK FUNDING TRUST 2018-A 6.264% 01/29/21		11/20/2019	DIRECT	12/26/2019	Redemption 100.0000	497,638	497,638	497,638	497,638									5,246	
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19 4.459% 03/29/26		10/11/2019	DIRECT	10/15/2019	Redemption 100.0000	823,514	823,514	823,514	823,514									59,764	
LX1792-48-5	CSC RECEIVEABLES II LLC CLASS A 3/19 4.941% 03/29/26		09/26/2019	DIRECT	10/01/2019	Redemption 100.0000	1,455,858	1,455,858	1,455,858	1,455,858									125,876	
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 3.442% 08/22/22		09/03/2019	DIRECT	12/23/2019	Redemption 100.0000	215,654	215,654	215,654	215,654									13,641	
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49		06/12/2019	BARCLAYS CAPITAL GROUP	10/30/2019	Redemption 100.0000	7,500	7,500	7,500	7,500									48,416	
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE 4.049% 10/18/21		10/28/2019	DIRECT	12/17/2019	Redemption 100.0000	3,550,648	3,550,648	3,550,648	3,550,648									17,642	
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE 4.895% 10/18/21		10/28/2019	DIRECT	12/17/2019	Redemption 100.0000	841,230	841,230	841,230	841,230									4,394	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							8,387,317	8,387,317	8,387,317	8,387,317									282,891	
8399998. Total - Bonds							43,118,831	43,737,935	43,929,523	43,630,154		(107,781)		(107,781)			299,369	299,369	808,946	118,728
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								43,737,935	43,929,523	43,630,154		(107,781)		(107,781)			299,369	299,369	808,946	118,728

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	03/31/2020	2,000,000					2,000,000	2,000,000	6,704		5.240	5.295	MON	57,792	
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						2,000,000					2,000,000	2,000,000	6,704		XXX	XXX	XXX	57,792	
6599999. Subtotal - Unaffiliated Bank Loans						2,000,000					2,000,000	2,000,000	6,704		XXX	XXX	XXX	57,792	
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	6,704		XXX	XXX	XXX	57,792	
8399999. Total Bonds						2,000,000					2,000,000	2,000,000	6,704		XXX	XXX	XXX	57,792	
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						2,000,000					XXX	2,000,000	6,704		XXX	XXX	XXX	57,792	

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)
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
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/02/2019	01/02/2020	15	37,125	2510.03		880		37		1,670			(843)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/02/2019	01/02/2020	53	134,276	2510.03		3,330		139		6,378			(3,191)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/02/2019	01/02/2020	76	189,960	2510.03		4,958		207		9,497			(4,751)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/02/2019	01/02/2020	76	192,000	2510.03		5,434		226		10,559			(5,207)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/02/2019	01/02/2020	485	1,217,509	2510.03		95,574		3,982		349,554			(91,592)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/02/2019	01/02/2020	69	184,799	2694.81		5,599		233		15,714			(5,366)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/03/2019	01/03/2020	22	53,213	2447.89		1,197		50		2,261			(1,147)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/03/2019	01/03/2020	8	19,066	2447.89		450		19		858			(431)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/03/2019	01/03/2020	43	104,076	2447.89		2,581		108		4,943			(2,474)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/03/2019	01/03/2020	68	165,278	2447.89		4,314		180		8,263			(4,134)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/03/2019	01/03/2020	20	47,848	2447.89		1,306		54		2,512			(1,252)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/03/2019	01/03/2020	387	948,237	2447.89		75,954		3,165		303,203			(72,789)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/03/2019	01/03/2020	12	32,000	2684.72		1,005		42		2,935			(963)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/03/2019	01/03/2020	24	38,480	1636.424		881		37		2,879			(844)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/03/2020	11	27,195	2531.94		612		25		1,156			(586)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/03/2020	30	76,073	2531.94		1,795		75		3,423			(1,721)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/03/2020	75	189,588	2531.94		4,702		196		9,004			(4,506)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/03/2020	120	304,700	2531.94		7,892		329		15,233			(7,563)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/03/2020	88	223,975	2531.94		6,047		252		11,757			(5,795)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/03/2020	32	80,387	2531.94		2,347		98		4,622			(2,249)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/03/2020	679	1,718,125	2531.94		131,780		5,491		474,114			(126,289)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/03/2020	36	96,611	2700.04		3,130		130		8,255			(3,000)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/03/2020	128	346,249	2700.04		10,664		444		28,719			(10,220)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/06/2020	4	10,549	2531.94		250		10		475			(240)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2019	01/06/2020	48	121,096	2531.94		9,312		388		33,409			(8,924)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/07/2019	01/07/2020	32	81,071	2549.69		2,041		85		3,850			(1,956)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/07/2019	01/07/2020	27	67,715	2549.69		1,860		78		3,554			(1,783)				

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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	01/07/2019	01/07/2020	181	461,688	2549.69		35,268		1,470		123,264			(33,799)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/08/2019	01/08/2020	41	106,349	2574.41		2,669		111		5,050			(2,558)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/08/2019	01/08/2020	47	120,211	2574.41		3,162		132		6,008			(3,030)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/08/2019	01/08/2020	74	190,902	2574.41		5,231		218		10,019			(5,013)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/08/2019	01/08/2020	432	1,112,709	2574.41		85,011		3,542		283,523			(81,469)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/08/2019	01/08/2020	147	398,758	2709.2		11,923		497		31,682			(11,426)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/08/2019	01/08/2020	15	24,579	1650.597		553		23		1,612			(530)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/09/2019	01/09/2020	11	28,941	2584.96		704		29		1,302			(675)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/09/2019	01/09/2020	39	100,101	2584.96		2,553		106		4,753			(2,446)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/09/2019	01/09/2020	66	170,618	2584.96		4,547		189		8,528			(4,358)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/09/2019	01/09/2020	35	91,361	2584.96		2,539		106		4,795			(2,433)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/09/2019	01/09/2020	36	92,635	2584.96		2,780		116		5,324			(2,664)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/09/2019	01/09/2020	383	989,198	2584.96		74,140		3,089		246,968			(71,051)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/09/2019	01/09/2020	3	6,491	2584.96		89		4		146			(85)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/09/2019	01/09/2020	60	163,922	2710.27		4,737		197		12,550			(4,540)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/09/2019	01/09/2020	127	210,197	1651.044		4,624		193		13,726			(4,432)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/10/2019	01/10/2020	15	39,101	2596.64		950		40		1,759			(911)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/10/2019	01/10/2020	34	88,099	2596.64		2,247		94		4,183			(2,153)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/10/2019	01/10/2020	14	37,157	2714.44		1,208		50		3,063			(1,157)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/10/2020	27	71,306	2596.26		1,733		72		3,207			(1,661)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/10/2020	81	210,686	2596.26		5,351		223		10,003			(5,128)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/10/2020	102	264,869	2596.26		7,046		294		13,237			(6,752)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/10/2020	15	39,990	2596.26		1,108		46		2,099			(1,062)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/10/2020	726	1,885,547	2596.26		139,908		5,829		460,468			(134,078)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/10/2020	52	141,653	2713.53		4,335		181		11,020			(4,154)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/10/2019	01/10/2020	276	716,151	2596.64		53,711		2,238		174,760			(51,473)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/13/2020	35	90,246	2596.26		2,193		91		4,058			(2,102)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/13/2020	16	41,045	2596.26		1,043		43		1,948			(999)				

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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	01/11/2019	01/13/2020	53	138,514	2596.26		3,837		160		7,267			(3,677)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/13/2020	101	262,464	2596.26		19,554		815		64,082			(18,739)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/13/2020	10	25,047	2596.26		343		14		563			(329)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2019	01/13/2020	6	14,951	2713.53		531		22		1,277			(509)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/14/2019	01/14/2020	30	76,886	2582.61		1,784		74		3,265			(1,709)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/14/2019	01/14/2020	10	26,069	2582.61		636		27		1,172			(610)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/14/2019	01/14/2020	22	56,191	2582.61		1,438		60		2,667			(1,379)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/14/2019	01/14/2020	56	144,558	2582.61		3,874		161		7,222			(3,713)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/14/2019	01/14/2020	43	110,324	2582.61		3,078		128		5,787			(2,950)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/14/2019	01/14/2020	70	180,082	2582.61		5,438		227		10,346			(5,212)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/14/2019	01/14/2020	350	904,067	2582.61		65,997		2,750		226,658			(63,247)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/14/2019	01/14/2020	5	12,965	2582.61		179		7		291			(171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/14/2019	01/14/2020	13	21,517	1650.758		482		20		1,409			(462)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2019	01/15/2020	4	11,585	2610.3		272		11		492			(261)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2019	01/15/2020	27	69,635	2610.3		1,804		75		3,304			(1,728)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2019	01/15/2020	17	43,759	2610.3		1,181		49		2,186			(1,132)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2019	01/15/2020	50	131,062	2610.3		3,696		154		6,873			(3,542)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2019	01/15/2020	6	16,000	2610.3		469		20		879			(449)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2019	01/15/2020	479	1,249,158	2610.3		88,940		3,706		296,593			(85,234)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2019	01/15/2020	31	84,516	2714.15		2,645		110		6,783			(2,535)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2019	01/15/2020	52	86,250	1652.505		1,932		81		5,551			(1,852)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/16/2019	01/16/2020	5	13,530	2616.1		315		13		574			(302)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/16/2019	01/16/2020	34	88,894	2616.1		2,285		95		4,217			(2,189)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/16/2019	01/16/2020	74	194,151	2616.1		5,217		217		9,695			(4,999)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/16/2019	01/16/2020	753	1,969,660	2616.1		138,152		5,756		462,238			(132,396)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/16/2019	01/16/2020	3	7,249	2616.1		159		7		553			(152)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/16/2019	01/16/2020	2	4,649	2616.1		65		3		104			(62)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/16/2019	01/16/2020	11	30,840	2714.34		953		40		2,474			(913)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/16/2019	01/16/2020	31	84,581	2714.34		2,495		104		6,574			(2,391)				

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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	01/16/2019	01/16/2020	10	16,888	1652.455		375		16		1,087			(359)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2019	01/17/2020	38	99,372	2635.96		2,592		108		4,712			(2,484)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2019	01/17/2020	16	41,751	2635.96		1,139		47		2,084			(1,091)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2019	01/17/2020	356	938,830	2635.96		65,821		2,743		211,587			(63,079)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2019	01/17/2020	21	56,043	2720.32		1,732		72		4,364			(1,660)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/17/2020	20	52,980	2670.71		1,258		52		2,247			(1,206)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/17/2020	50	133,151	2670.71		3,322		138		5,980			(3,184)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/17/2020	82	219,381	2670.71		5,737		239		10,399			(5,498)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/17/2020	85	227,417	2670.71		6,220		259		11,347			(5,961)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/17/2020	105	280,265	2670.71		8,002		333		14,682			(7,668)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/17/2020	52	137,627	2670.71		4,260		177		7,896			(4,082)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/17/2020	667	1,782,322	2670.71		124,317		5,180		373,301			(119,137)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/17/2020	5	12,908	2670.71		183		8		290			(176)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/17/2020	27	73,147	2731.78		2,319		97		5,362			(2,222)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/20/2020	4	10,456	2670.71		276		12		973			(265)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/21/2020	25	66,271	2670.71		1,740		72		3,136			(1,667)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/21/2020	27	71,514	2670.71		2,049		85		3,739			(1,964)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2019	01/21/2020	77	205,402	2670.71		14,429		601		43,019			(13,828)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2019	01/22/2020	7	19,338	2632.9		459		19		819			(440)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2019	01/22/2020	21	54,488	2632.9		1,430		60		2,579			(1,371)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2019	01/22/2020	81	213,505	2632.9		5,865		244		10,638			(5,621)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2019	01/22/2020	12	31,783	2632.9		911		38		1,663			(873)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2019	01/22/2020	48	126,667	2632.9		3,932		164		7,256			(3,768)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2019	01/22/2020	459	1,209,303	2632.9		88,194		3,675		274,237			(84,520)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2019	01/22/2020	64	173,079	2723.1		5,244		219		12,891			(5,026)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2019	01/22/2020	309	512,599	1656.859		11,482		478		31,558			(11,004)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2019	01/23/2020	43	112,800	2638.7		2,837		118		5,056			(2,719)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2019	01/23/2020	27	70,543	2638.7		1,860		78		3,337			(1,783)				

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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	01/23/2019	01/23/2020	61	161,006	2638.7		4,631		193		8,417			(4,438)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/23/2019	01/23/2020	585	1,544,061	2638.7		111,883		4,662		346,003			(107,221)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/23/2019	01/23/2020	10	27,407	2723.39		921		38		2,176			(883)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/23/2019	01/23/2020	72	197,101	2723.39		6,307		263		15,158			(6,044)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/23/2019	01/23/2020	12	19,800	1656.959		442		18		1,218			(423)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/24/2019	01/24/2020	11	30,160	2642.33		715		30		1,276			(685)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/24/2019	01/24/2020	17	46,031	2642.33		1,155		48		2,062			(1,107)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/24/2019	01/24/2020	50	132,556	2642.33		3,486		145		6,267			(3,341)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/24/2019	01/24/2020	107	281,895	2642.33		7,752		323		14,028			(7,429)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/24/2019	01/24/2020	7	17,754	2642.33		529		22		972			(507)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/24/2019	01/24/2020	35	93,203	2642.33		2,889		120		5,332			(2,769)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/24/2019	01/24/2020	600	1,586,329	2642.33		113,105		4,713		352,826			(108,393)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/24/2019	01/24/2020	42	115,106	2720.81		3,580		149		8,976			(3,431)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/24/2020	78	208,306	2664.76		5,312		221		9,532			(5,090)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/24/2020	138	367,816	2664.76		9,637		402		17,379			(9,235)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/24/2020	100	265,748	2664.76		7,281		303		13,216			(6,978)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/24/2020	48	127,546	2664.76		3,648		152		6,659			(3,496)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/24/2020	33	87,467	2664.76		2,703		113		5,000			(2,590)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/24/2020	883	2,351,855	2664.76		165,100		6,879		498,961			(158,221)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/24/2020	53	143,352	2723.77		4,559		190		11,009			(4,369)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/24/2020	98	265,974	2723.77		8,032		335		19,761			(7,698)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/27/2020	15	39,062	2664.76		977		41		1,746			(936)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/27/2020	15	41,063	2664.76		1,080		45		1,937			(1,035)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/27/2020	50	131,912	2664.76		3,786		158		6,874			(3,628)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/27/2020	30	80,808	2664.76		2,505		104		4,611			(2,401)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2019	01/27/2020	104	277,025	2664.76		19,558		815		58,787			(18,743)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/28/2019	01/28/2020	5	14,500	2643.85		344		14		612			(329)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/28/2019	01/28/2020	25	66,000	2643.85		1,650		69		2,950			(1,581)				

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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	01/28/2019	01/28/2020	51	135,851	2643.85		3,559		148		6,408			(3,411)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/28/2019	01/28/2020	18	48,126	2643.85		1,319		55		2,389			(1,264)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/28/2019	01/28/2020	40	105,972	2643.85		3,020		126		5,523			(2,894)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/28/2019	01/28/2020	36	94,183	2643.85		2,910		121		5,375			(2,789)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/28/2019	01/28/2020	283	749,179	2643.85		53,416		2,226		166,153			(51,191)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/28/2019	01/28/2020	73	120,103	1655.404		2,726		114		7,506			(2,613)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2019	01/29/2020	30	77,930	2640		2,026		84		3,674			(1,942)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2019	01/29/2020	66	173,589	2640		4,739		197		8,614			(4,542)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2019	01/29/2020	83	218,257	2640		6,220		259		11,371			(5,961)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2019	01/29/2020	41	109,382	2640		3,369		140		6,239			(3,229)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2019	01/29/2020	771	2,035,729	2640		145,555		6,065		455,143			(139,490)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2019	01/29/2020	17	46,583	2726.86		1,449		60		3,530			(1,388)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2019	01/29/2020	78	213,341	2726.86		6,315		263		15,634			(6,052)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2019	01/29/2020	84	139,127	1658.097		3,116		130		8,455			(2,987)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/30/2019	01/30/2020	59	159,314	2681.05		3,967		165		7,100			(3,802)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/30/2019	01/30/2020	4	11,185	2681.05		292		12		526			(280)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/30/2019	01/30/2020	63	168,592	2681.05		4,603		192		8,345			(4,411)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/30/2019	01/30/2020	116	310,962	2681.05		8,862		369		16,157			(8,493)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/30/2019	01/30/2020	68	182,516	2681.05		5,621		234		10,382			(5,387)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/30/2019	01/30/2020	640	1,716,384	2681.05		118,602		4,942		351,805			(113,660)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/30/2019	01/30/2020	25	66,776	2681.05		1,830		76		6,195			(1,753)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/30/2019	01/30/2020	60	163,268	2731.09		5,061		211		12,105			(4,850)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/30/2019	01/30/2020	19	53,240	2731.09		1,571		65		3,814			(1,505)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/31/2019	01/31/2020	72	120,000	1665		2,664		111		6,765			(2,553)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/31/2019	01/31/2020	33	89,406	2704.1		2,226		93		3,977			(2,133)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/31/2019	01/31/2020	36	96,791	2704.1		2,527		105		4,543			(2,422)				

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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	01/31/2019	01/31/2020	52	140,154	2704.1		3,829		160		6,923			(3,669)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/31/2019	01/31/2020	548	1,481,755	2704.1		100,715		4,196		288,607			(96,518)				
UST 3.125% 11/29/2019 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/16/2019	01/17/2020	124	12,200	98		101		4					(97)				
UST 3.125% 11/29/2019 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/30/2019	01/31/2020	329	32,200	98		295		12					(283)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	01/31/2020	19	52,262	2706.53		1,291		161		2,324			(1,130)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	01/31/2020	76	204,991	2706.53		5,309		664		9,620			(4,646)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	01/31/2020	69	187,551	2706.53		5,083		635		9,263			(4,447)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	01/31/2020	123	332,613	2706.53		9,380		1,172		17,244			(8,207)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	01/31/2020	67	180,296	2706.53		5,481		685		10,231			(4,796)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	01/31/2020	989	2,677,352	2706.53		179,383		22,423		518,626			(156,960)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	01/31/2020	84	230,078	2740.43		7,616		952		16,792			(6,664)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	01/31/2020	21	57,096	2740.43		1,799		225		4,024			(1,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	01/31/2020	11	17,686	1665.863		400		50		987			(350)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	02/02/2020	14	36,595	2706.53		1,006		126		1,735			(881)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	02/03/2020	29	79,840	2706.53		1,972		247		3,544			(1,726)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	02/03/2020	42	113,245	2706.53		2,933		367		5,305			(2,566)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	02/03/2020	48	130,802	2706.53		3,545		443		6,448			(3,102)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	02/03/2020	13	34,591	2706.53		975		122		1,790			(854)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	02/03/2020	190	513,865	2706.53		34,583		4,323		99,564			(30,260)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2019	02/03/2020	5	14,660	2706.53		406		51		490			(355)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/04/2019	02/04/2020	9	23,387	2724.87		548		69		979			(480)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/04/2019	02/04/2020	40	108,433	2724.87		2,673		334		4,803			(2,339)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/04/2019	02/04/2020	54	146,788	2724.87		3,794		474		6,861			(3,320)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/04/2019	02/04/2020	94	254,977	2724.87		6,923		865		12,540			(6,057)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/04/2019	02/04/2020	29	78,232	2724.87		2,304		288		4,229			(2,016)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/04/2019	02/04/2020	262	715,144	2724.87		47,664		5,958		132,880			(41,706)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/04/2019	02/04/2020	25	68,313	2724.87		976		122		1,520			(854)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/04/2019	02/04/2020	23	63,366	2746.01		1,850		231		4,180			(1,619)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	02/05/2020	7	18,595	2737.7		439		55		777			(384)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	02/05/2020	53	143,829	2737.7		3,567		446		6,358			(3,121)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	02/05/2020	45	122,916	2737.7		3,196		399		5,733			(2,796)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	02/05/2020	13	34,697	2737.7		940		118		1,703			(823)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	02/05/2020	85	232,744	2737.7		6,587		823		11,989			(5,763)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	02/05/2020	692	1,894,488	2737.7		123,142		15,393		341,631			(107,749)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	02/05/2020	34	94,342	2748.26		2,750		344		6,144			(2,406)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2019	02/05/2020	388	648,000	1670.046		14,386		1,798		34,464			(12,587)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/06/2019	02/06/2020	55	150,420	2731.61		3,733		467		6,649			(3,267)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/06/2019	02/06/2020	23	61,630	2731.61		1,603		200		2,874			(1,403)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/06/2019	02/06/2020	28	76,347	2731.61		2,075		259		3,747			(1,816)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/06/2019	02/06/2020	6	16,408	2731.61		465		58		845			(407)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/06/2019	02/06/2020	4	11,313	2731.61		333		42		610			(292)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/06/2019	02/06/2020	561	1,532,415	2731.61		100,128		12,516		280,365			(87,612)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/06/2019	02/06/2020	4	12,024	2731.61		285		36		675			(249)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/06/2019	02/06/2020	14	38,327	2747.61		1,180		148		2,603			(1,033)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/06/2019	02/06/2020	29	78,398	2747.61		2,305		288		5,130			(2,017)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/06/2019	02/06/2020	60	100,625	1669.528		2,244		280		5,385			(1,963)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/07/2020	195	528,010	2707.88		14,256		1,782		25,954			(12,474)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/07/2020	38	103,544	2707.88		2,920		365		5,342			(2,555)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/07/2020	1,094	2,962,191	2707.88		197,874		24,734		572,409			(173,140)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/07/2020	11	29,125	2747.55		1,008		126		2,126			(882)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/07/2020	4	12,143	2747.55		401		50		856			(351)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/07/2020	13	36,971	2747.55		1,161		145		2,514			(1,016)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/07/2020	10	28,660	2747.55		854		107		1,877			(747)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/07/2020	142	236,529	1669.035		5,346		668		12,731			(4,677)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/07/2019	02/07/2020	117	316,670	2706.05		8,265		1,033		14,795			(7,232)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	02/07/2019	02/07/2020	11	29,916	2706.05		817		102		1,471			(715)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/07/2019	02/07/2020	450	1,217,770	2706.05		81,347		10,168		236,293			(71,179)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/07/2019	02/07/2020	4	12,319	2746.39		389		49		843			(340)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/07/2019	02/07/2020	9	14,950	1668.638		336		42		808			(294)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/07/2020	93	251,096	2707.88		6,202		775		11,116			(5,427)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/07/2020	127	344,181	2707.88		8,880		1,110		16,078			(7,770)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/09/2020	5	12,744	2707.88		342		43		1,001			(299)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/10/2020	39	104,914	2707.88		2,591		324		4,635			(2,267)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/10/2020	31	84,012	2707.88		2,168		271		3,916			(1,897)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/10/2020	12	31,284	2707.88		882		110		1,611			(772)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2019	02/10/2020	102	274,881	2707.88		18,390		2,299		53,135			(16,091)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/11/2019	02/11/2020	69	186,751	2709.8		4,630		579		8,243			(4,051)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/11/2019	02/11/2020	17	45,356	2709.8		1,178		147		2,112			(1,031)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/11/2019	02/11/2020	16	42,935	2709.8		1,166		146		2,104			(1,020)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/11/2019	02/11/2020	15	39,565	2709.8		1,165		146		2,131			(1,020)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/11/2019	02/11/2020	459	1,242,573	2709.8		81,674		10,209		239,184			(71,465)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2019	02/12/2020	87	238,775	2744.73		5,922		740		10,489			(5,181)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2019	02/12/2020	39	105,992	2744.73		2,745		343		4,912			(2,402)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2019	02/12/2020	67	182,600	2744.73		4,967		621		8,903			(4,346)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2019	02/12/2020	7	17,911	2744.73		507		63		916			(444)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2019	02/12/2020	717	1,966,636	2744.73		126,651		15,831		349,153			(110,820)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2019	02/12/2020	8	21,903	2744.73		594		74		1,361			(519)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2019	02/12/2020	4	12,306	2763.41		375		47		763			(328)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/13/2019	02/13/2020	19	52,760	2753.03		1,242		155		2,186			(1,087)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/13/2019	02/13/2020	58	158,711	2753.03		3,928		491		6,958			(3,437)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/13/2019	02/13/2020	34	92,605	2753.03		2,403		300		4,283			(2,103)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/13/2019	02/13/2020	13	34,666	2753.03		979		122		1,770			(857)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/13/2019	02/13/2020	534	1,470,607	2753.03		94,928		11,866		255,995			(83,062)				

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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 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2019	02/13/2020	11	31,642	2753.03		747		93		1,903			(653)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2019	02/13/2020	3	8,262	2753.03		118		15		182			(103)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2019	02/13/2020	20	56,069	2766.86		1,744		218		3,406			(1,526)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2019	02/13/2020	34	92,781	2766.86		2,607		326		5,175			(2,281)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2019	02/13/2020	64	107,532	1680.051		2,419		302		5,047			(2,117)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2019	02/14/2020	68	185,780	2745.73		4,830		604		8,594			(4,226)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2019	02/14/2020	61	167,001	2745.73		4,542		568		8,127			(3,975)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2019	02/14/2020	573	1,572,044	2745.73		102,497		12,812		278,537			(89,685)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2019	02/14/2020	9	24,128	2761.83		736		92		1,514			(644)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2019	02/14/2020	9	24,170	2761.83		703		88		1,456			(615)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/14/2020	107	297,478	2775.6		7,422		928		12,983			(6,494)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/14/2020	218	603,796	2775.6		15,789		1,974		27,796			(13,816)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/14/2020	87	241,915	2775.6		6,616		827		11,714			(5,789)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/14/2020	84	233,332	2775.6		6,638		830		11,855			(5,809)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/14/2020	4	12,047	2775.6		357		45		641			(313)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/14/2020	1,012	2,807,655	2775.6		181,515		22,689		462,491			(158,826)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/14/2020	4	11,985	2775.6		170		21		264			(149)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/14/2020	16	43,590	2774.13		1,382		173		2,636			(1,209)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/14/2020	15	41,333	2774.13		1,248		156		2,397			(1,092)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/14/2020	80	223,014	2774.13		6,423		803		12,380			(5,620)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/14/2020	53	90,000	1684.191		1,971		246		3,995			(1,725)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/16/2020	10	28,829	2775.6		683		85		1,850			(598)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/18/2020	22	62,013	2775.6		1,553		194		2,696			(1,359)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/18/2020	47	129,547	2775.6		3,401		425		5,941			(2,976)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/18/2020	28	78,370	2775.6		2,151		269		3,780			(1,882)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2019	02/18/2020	59	164,738	2775.6		10,749		1,344		27,164			(9,406)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/19/2019	02/19/2020	26	73,039	2779.76		1,826		228		3,170			(1,598)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/19/2019	02/19/2020	18	48,970	2779.76		1,283		160		2,242			(1,123)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	02/19/2019	02/19/2020	74	206,218	2779.76		5,630		704		9,929			(4,926)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/19/2019	02/19/2020	605	1,682,161	2779.76		106,649		13,331		274,581			(93,318)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/19/2019	02/19/2020	159	440,561	2776.71		13,393		1,674		25,220			(11,719)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/19/2019	02/19/2020	30	50,733	1685.151		1,139		142		2,223			(997)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/20/2020	8	21,538	2784.7		515		64		882			(450)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/20/2020	61	170,752	2784.7		4,303		538		7,396			(3,765)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/20/2020	43	120,076	2784.7		3,158		395		5,486			(2,763)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/20/2020	66	183,148	2784.7		5,037		630		8,800			(4,407)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/20/2020	13	36,700	2784.7		1,053		132		1,850			(922)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/20/2020	950	2,644,869	2784.7		166,098		20,762		426,511			(145,336)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/20/2020	7	20,491	2784.7		564		70		1,463			(493)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/20/2020	4	10,722	2784.7		153		19		235			(134)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/20/2020	26	72,703	2778.59		2,232		279		4,113			(1,953)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/20/2020	88	244,495	2778.59		6,797		850		12,628			(5,947)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/20/2020	123	207,447	1685.986		4,668		583		8,986			(4,084)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/21/2019	02/21/2020	7	20,378	2774.88		488		61		835			(427)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/21/2019	02/21/2020	63	173,936	2774.88		4,383		548		7,542			(3,835)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/21/2019	02/21/2020	36	98,625	2774.88		2,606		326		4,511			(2,280)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/21/2019	02/21/2020	58	160,265	2774.88		4,612		577		8,088			(4,036)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/21/2019	02/21/2020	451	1,251,097	2774.88		78,394		9,799		206,835			(68,595)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/21/2019	02/21/2020	16	44,536	2777.64		1,369		171		2,538			(1,198)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/21/2019	02/21/2020	18	49,948	2777.64		1,461		183		2,723			(1,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/21/2019	02/21/2020	54	91,325	1685.363		2,027		253		3,991			(1,774)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/21/2020	81	225,484	2792.67		5,682		710		9,741			(4,972)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/21/2020	181	505,556	2792.67		13,347		1,668		23,032			(11,678)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/21/2020	64	179,622	2792.67		4,940		617		8,606			(4,322)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/21/2020	27	76,612	2792.67		2,199		275		3,851			(1,924)				

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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	02/22/2019	02/21/2020	825	2,304,905	2792.67		142,674		17,834		364,343			(124,839)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/21/2020	13	36,303	2792.67		526		66		794			(461)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/21/2020	4	11,056	2783.97		381		48		658			(334)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/21/2020	24	67,685	2783.97		2,119		265		3,695			(1,854)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/21/2020	212	588,880	2783.97		17,490		2,186		30,695			(15,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/21/2020	13	21,600	1689.015		484		60		896			(423)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/23/2020	11	30,845	2792.67		750		94		902			(656)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/24/2020	57	158,800	2792.67		4,002		500		6,839			(3,502)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/24/2020	66	184,267	2792.67		4,865		608		8,369			(4,257)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/24/2020	36	100,166	2792.67		2,755		344		4,784			(2,410)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/24/2020	8	22,153	2792.67		636		79		1,110			(556)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/24/2020	120	336,242	2792.67		20,847		2,606		53,202			(18,241)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2019	02/24/2020	13	35,869	2783.97		1,126		141		1,963			(986)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/25/2019	02/25/2020	11	31,866	2796.11		803		100		1,370			(703)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/25/2019	02/25/2020	60	168,767	2796.11		4,455		557		7,651			(3,899)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/25/2019	02/25/2020	62	173,548	2796.11		5,363		670		9,485			(4,692)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/25/2019	02/25/2020	513	1,435,640	2796.11		88,148		11,019		225,242			(77,130)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/25/2019	02/25/2020	2	6,698	2796.11		96		12		146			(84)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/25/2019	02/25/2020	55	92,714	1688.598		2,086		261		3,873			(1,825)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/26/2020	9	24,968	2793.9		604		76		1,014			(529)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/26/2020	35	97,058	2793.9		2,465		308		4,171			(2,157)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/26/2020	207	578,327	2793.9		15,326		1,916		26,207			(13,410)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/26/2020	41	115,731	2793.9		3,206		401		5,515			(2,805)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/26/2020	100	279,132	2793.9		8,095		1,012		13,952			(7,083)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/26/2020	706	1,973,351	2793.9		122,940		15,367		311,467			(107,572)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/26/2020	4	10,929	2793.9		344		43		586			(301)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/26/2020	12	32,442	2781.18		983		123		1,813			(860)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2019	02/26/2020	44	123,213	2781.18		3,549		444		6,584			(3,105)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	02/26/2019	02/26/2020	305	513,913	1686.742		11,614		1,452		22,049			(10,163)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2019	02/27/2020	55	153,155	2792.38		3,907		488		6,577			(3,419)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2019	02/27/2020	69	191,953	2792.38		5,131		641		8,693			(4,490)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2019	02/27/2020	21	59,177	2792.38		1,721		215		2,956			(1,506)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2019	02/27/2020	16	45,569	2792.38		1,378		172		2,382			(1,205)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2019	02/27/2020	553	1,543,413	2792.38		95,584		11,948		244,636			(83,636)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2019	02/27/2020	5	13,949	2792.38		201		25		303			(176)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2019	02/27/2020	15	41,738	2783.15		1,265		158		2,304			(1,107)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2019	02/27/2020	44	121,635	2783.15		3,515		439		6,416			(3,076)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2019	02/28/2020	6	15,433	2784.49		394		49		663			(344)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2019	02/28/2020	72	200,466	2784.49		5,352		669		9,088			(4,683)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2019	02/28/2020	35	96,264	2784.49		2,686		336		4,589			(2,350)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2019	02/28/2020	891	2,482,077	2784.49		155,502		19,438		401,468			(136,064)				
UST 2.625% 02/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2019	02/21/2020	382	37,400	98		289		36					(253)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/28/2020	3	8,411	2803.69		203		42		340			(161)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/28/2020	45	126,121	2803.69		3,197		666		5,395			(2,531)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/28/2020	144	405,074	2803.69		10,795		2,249		18,272			(8,546)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/28/2020	71	200,047	2803.69		5,571		1,161		9,488			(4,411)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/28/2020	75	208,976	2803.69		6,071		1,265		10,396			(4,806)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/28/2020	856	2,401,324	2803.69		148,522		30,942		369,862			(117,580)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/28/2020	4	11,440	2782.97		381		79		689			(302)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/28/2020	12	34,112	2782.97		1,034		215		1,887			(818)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/28/2020	9	26,336	2782.97		761		159		1,392			(603)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/28/2020	39	108,532	2782.97		2,985		622		5,474			(2,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	02/28/2020	79	133,063	1687.333		2,954		615		5,664			(2,339)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	03/01/2020	3	7,509	2803.69		210		44		392			(166)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	03/02/2020	29	81,840	2803.69		2,091		436		3,489			(1,655)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	03/02/2020	68	189,513	2803.69		5,060		1,054		8,519			(4,006)				

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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	03/01/2019	03/02/2020	132	368,825	2803.69		10,309		2,148		17,433			(8,161)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	03/02/2020	12	34,874	2803.69		1,017		212		1,729			(805)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	03/02/2020	279	782,992	2803.69		48,663		10,138		120,739			(38,525)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	03/02/2020	8	22,628	2803.69		634		132		705			(502)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	03/03/2020	13	35,293	2803.69		902		188		1,503			(714)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	03/03/2020	41	115,706	2803.69		3,095		645		5,195			(2,450)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	03/03/2020	235	658,773	2803.69		41,074		8,557		101,624			(32,517)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	03/03/2020	4	12,115	2782.97		388		81		702			(307)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/01/2019	03/03/2020	26	72,884	2782.97		2,223		463		4,047			(1,760)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/04/2019	03/04/2020	53	147,475	2792.81		3,966		826		6,634			(3,139)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/04/2019	03/04/2020	125	349,552	2792.81		9,819		2,046		16,535			(7,773)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/04/2019	03/04/2020	26	73,932	2792.81		2,248		468		3,838			(1,780)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/04/2019	03/04/2020	586	1,636,515	2792.81		102,086		21,268		259,663			(80,818)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/04/2019	03/04/2020	381	642,402	1685.224		14,069		2,931		28,194			(11,138)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	03/05/2020	31	86,589	2789.65		2,225		464		3,693			(1,762)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	03/05/2020	24	66,158	2789.65		1,780		371		2,976			(1,409)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	03/05/2020	27	74,694	2789.65		2,099		437		3,532			(1,662)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	03/05/2020	9	24,594	2789.65		750		156		1,277			(594)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	03/05/2020	394	1,100,414	2789.65		68,446		14,260		176,062			(54,186)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	03/05/2020	39	109,063	2778.34		3,435		716		6,258			(2,720)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2019	03/05/2020	68	189,522	2778.34		5,686		1,185		10,411			(4,501)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/06/2019	03/06/2020	89	247,111	2771.45		6,400		1,333		10,578			(5,067)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/06/2019	03/06/2020	31	84,896	2771.45		2,301		479		3,832			(1,821)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/06/2019	03/06/2020	159	439,882	2771.45		12,449		2,593		20,882			(9,855)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/06/2019	03/06/2020	17	48,000	2771.45		1,416		295		2,390			(1,121)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/06/2019	03/06/2020	645	1,787,282	2771.45		112,599		23,458		299,235			(89,141)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/06/2019	03/06/2020	5	14,258	2771.45		385		80		612			(305)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/06/2019	03/06/2020	6	16,639	2771.45		522		109		873			(414)				

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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	03/06/2019	03/06/2020	108	298,768	2772.85		9,142		1,905		17,779			(7,238)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/06/2019	03/06/2020	219	368,621	1680.529		8,331		1,736		17,237			(6,595)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/07/2019	03/06/2020	28	78,168	2748.93		2,009		419		3,363			(1,590)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/07/2019	03/06/2020	45	123,329	2748.93		3,318		691		5,597			(2,626)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/07/2019	03/06/2020	71	194,194	2748.93		5,457		1,137		9,269			(4,320)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/07/2019	03/06/2020	35	97,484	2748.93		2,856		595		4,881			(2,261)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/07/2019	03/06/2020	499	1,371,064	2748.93		90,490		18,852		242,276			(71,638)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/07/2019	03/06/2020	26	73,159	2766.19		2,531		527		4,901			(2,004)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/07/2019	03/06/2020	63	173,548	2766.19		5,172		1,077		10,342			(4,094)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/06/2020	16	43,198	2743.07		1,102		229		1,861			(872)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/06/2020	41	112,807	2743.07		3,012		627		5,126			(2,384)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/06/2020	84	230,019	2743.07		6,418		1,337		10,993			(5,081)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/06/2020	71	195,941	2743.07		5,721		1,192		9,825			(4,530)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/06/2020	5	14,340	2743.07		436		91		753			(345)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/06/2020	657	1,802,599	2743.07		120,414		25,086		322,938			(95,327)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/06/2020	24	66,841	2763.78		2,085		434		4,209			(1,651)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/06/2020	30	83,196	2763.78		2,463		513		5,034			(1,950)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/06/2020	176	294,476	1674.751		6,685		1,393		14,818			(5,292)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/09/2020	80	219,976	2743.07		5,609		1,169		9,450			(4,441)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/09/2020	51	140,413	2743.07		3,749		781		6,362			(2,968)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/09/2020	194	531,290	2743.07		35,596		7,416		95,256			(28,181)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/09/2020	10	27,825	2763.78		871		181		1,756			(689)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/10/2020	34	92,802	2743.07		2,366		493		3,983			(1,873)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/10/2020	117	320,272	2743.07		8,551		1,782		14,498			(6,770)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/10/2020	133	364,052	2743.07		24,428		5,089		65,289			(19,339)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2019	03/10/2020	11	31,096	2743.07		448		93		675			(354)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/11/2019	03/11/2020	9	25,133	2783.3		643		134		1,067			(509)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/11/2019	03/11/2020	74	204,882	2783.3		5,491		1,144		9,171			(4,347)				

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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	03/11/2019	03/11/2020	39	107,326	2783.3		3,005		626		5,051			(2,379)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/11/2019	03/11/2020	16	44,762	2783.3		1,305		272		2,210			(1,033)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/11/2019	03/11/2020	11	31,508	2783.3		953		199		1,628			(755)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/11/2019	03/11/2020	458	1,276,135	2783.3		82,311		17,148		207,885			(65,163)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/11/2019	03/11/2020	22	36,981	1682.361		829		173		1,690			(656)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/12/2020	8	23,389	2791.52		564		117		936			(446)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/12/2020	11	31,066	2791.52		789		164		1,314			(625)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/12/2020	22	62,405	2791.52		1,660		346		2,783			(1,314)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/12/2020	219	612,211	2791.52		17,019		3,546		28,711			(13,474)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/12/2020	31	85,422	2791.52		2,682		559		4,590			(2,123)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/12/2020	475	1,326,604	2791.52		83,775		17,453		211,814			(66,322)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/12/2020	15	41,803	2778.41		1,279		266		2,413			(1,013)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2019	03/12/2020	58	97,100	1683.152		2,224		463		4,391			(1,760)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/13/2019	03/13/2020	70	197,948	2810.92		4,988		1,039		8,314			(3,949)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/13/2019	03/13/2020	27	74,809	2810.92		1,975		411		3,312			(1,564)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/13/2019	03/13/2020	76	214,633	2810.92		6,160		1,283		10,476			(4,877)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/13/2019	03/13/2020	16	44,709	2810.92		1,382		288		2,383			(1,094)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/13/2019	03/13/2020	710	1,996,035	2810.92		123,954		25,824		303,503			(98,130)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/13/2019	03/13/2020	70	194,238	2785.07		6,157		1,283		10,736			(4,875)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/13/2019	03/13/2020	131	221,647	1686.993		5,054		1,053		9,514			(4,001)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/14/2019	03/13/2020	173	485,086	2808.48		12,321		2,567		20,390			(9,754)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/14/2019	03/13/2020	59	166,225	2808.48		4,422		921		7,366			(3,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/14/2019	03/13/2020	34	95,796	2808.48		2,663		555		4,463			(2,108)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/14/2019	03/13/2020	43	120,530	2808.48		3,495		728		5,888			(2,767)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/14/2019	03/13/2020	10	28,734	2808.48		865		180		1,469			(685)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/14/2019	03/13/2020	427	1,199,782	2808.48		75,046		15,635		183,580			(59,412)				

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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	03/14/2019	03/13/2020	15	40,772	2783.55		1,252		261		2,277			(991)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/14/2019	03/13/2020	13	22,446	1686.019		514		107		977			(407)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/13/2020	87	244,335	2822.48		6,499		1,354		10,775			(5,145)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/13/2020	43	122,002	2822.48		3,390		706		5,655			(2,684)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/13/2020	19	54,966	2822.48		1,591		332		2,672			(1,260)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/13/2020	8	22,076	2822.48		664		138		1,122			(526)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/13/2020	688	1,942,025	2822.48		118,638		24,716		286,531			(93,922)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/13/2020	29	79,892	2786.74		2,525		526		4,366			(1,999)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/13/2020	64	177,267	2786.74		5,070		1,056		8,836			(4,014)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/16/2020	79	222,895	2822.48		5,666		1,180		9,292			(4,486)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/16/2020	65	182,215	2822.48		4,852		1,011		8,007			(3,841)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/16/2020	40	111,677	2822.48		3,238		674		5,408			(2,563)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/16/2020	248	700,780	2822.48		43,056		8,970		103,547			(34,086)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/16/2020	15	40,830	2786.74		1,298		270		2,238			(1,028)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/16/2020	44	122,030	2786.74		3,685		768		6,396			(2,918)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/17/2020	26	74,429	2822.48		1,893		394		3,099			(1,499)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/17/2020	55	156,267	2822.48		4,165		868		6,859			(3,297)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/17/2020	16	44,156	2822.48		1,281		267		2,136			(1,014)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/17/2020	138	388,688	2822.48		23,924		4,984		57,461			(18,940)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/17/2020	5	14,023	2822.48		349		73		783			(276)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2019	03/17/2020	5	13,710	2786.74		458		95		786			(363)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/18/2019	03/18/2020	23	64,120	2832.94		1,629		339		2,656			(1,289)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/18/2019	03/18/2020	15	41,383	2832.94		1,105		230		1,807			(875)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/18/2019	03/18/2020	38	107,009	2832.94		2,986		622		4,911			(2,364)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/18/2019	03/18/2020	60	170,633	2832.94		4,957		1,033		8,210			(3,924)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/18/2019	03/18/2020	11	31,227	2832.94		945		197		1,572			(748)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/18/2019	03/18/2020	319	904,002	2832.94		56,048		11,677		130,069			(44,371)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/18/2019	03/18/2020	39	108,506	2791.35		3,646		760		6,300			(2,886)				

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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	03/18/2019	03/18/2020	28	47,014	1690.28		1,058		220		1,930			(837)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/19/2020	5	14,716	2832.57		356		74		576			(282)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/19/2020	43	121,502	2832.57		3,086		643		5,028			(2,443)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/19/2020	18	52,066	2832.57		1,385		289		2,271			(1,096)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/19/2020	21	58,826	2832.57		1,635		341		2,697			(1,295)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/19/2020	5	15,268	2832.57		458		95		768			(363)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/19/2020	1,121	3,173,923	2832.57		195,514		40,732		457,363			(154,782)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/19/2020	57	160,000	2790.93		4,928		1,027		8,551			(3,901)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/19/2020	60	167,480	2790.93		4,924		1,026		8,550			(3,898)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2019	03/19/2020	18	30,868	1689.922		707		147		1,274			(560)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/20/2019	03/20/2020	131	371,245	2824.23		9,467		1,972		15,395			(7,495)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/20/2019	03/20/2020	58	164,739	2824.23		4,399		916		7,201			(3,482)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/20/2019	03/20/2020	34	94,766	2824.23		2,644		551		4,354			(2,093)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/20/2019	03/20/2020	21	59,608	2824.23		1,800		375		3,003			(1,425)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/20/2019	03/20/2020	34	96,679	2824.23		3,036		632		5,085			(2,403)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/20/2019	03/20/2020	903	2,550,864	2824.23		157,898		32,896		375,943			(125,003)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/20/2019	03/20/2020	90	250,828	2783.97		7,550		1,573		13,460			(5,977)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/20/2019	03/20/2020	9	15,348	1685.495		348		73		674			(276)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/21/2019	03/20/2020	35	98,990	2854.88		2,514		524		4,054			(1,991)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/21/2019	03/20/2020	37	105,748	2854.88		2,813		586		4,564			(2,227)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/21/2019	03/20/2020	53	152,715	2854.88		4,413		919		7,260			(3,494)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/21/2019	03/20/2020	581	1,659,851	2854.88		101,915		21,232		225,304			(80,683)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/21/2019	03/20/2020	46	129,967	2796.16		3,769		785		6,397			(2,984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/21/2019	03/20/2020	228	386,712	1692.72		8,778		1,829		15,333			(6,950)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/20/2020	65	180,856	2800.71		4,594		957		7,563			(3,637)				

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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	03/22/2019	03/20/2020	224	625,978	2800.71		16,714		3,482		27,596			(13,232)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/20/2020	106	295,913	2800.71		8,256		1,720		13,714			(6,536)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/20/2020	4	12,102	2800.71		353		73		588			(279)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/20/2020	867	2,428,958	2800.71		155,696		32,437		380,235			(123,259)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/20/2020	62	172,020	2778.25		5,608		1,168		10,430			(4,440)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/20/2020	16	44,058	2778.25		1,366		285		2,564			(1,081)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/20/2020	55	151,920	2778.25		4,482		934		8,474			(3,548)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/20/2020	10	17,130	1681.723		387		81		791			(306)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/23/2020	141	396,051	2800.71		10,060		2,096		16,509			(7,964)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/23/2020	60	167,714	2800.71		4,478		933		7,370			(3,545)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/23/2020	23	65,125	2800.71		1,817		379		3,008			(1,438)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/23/2020	20	57,306	2800.71		1,668		347		2,776			(1,320)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/23/2020	224	626,509	2800.71		40,379		8,412		98,204			(31,966)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/23/2020	5	14,300	2778.25		468		97		869			(370)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/24/2020	109	304,339	2800.71		7,761		1,617		12,672			(6,144)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/24/2020	48	133,733	2800.71		3,571		744		5,870			(2,827)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/24/2020	70	194,840	2800.71		5,436		1,133		8,991			(4,304)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/24/2020	27	76,887	2800.71		2,237		466		3,720			(1,771)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/24/2020	29	79,986	2800.71		2,516		524		4,227			(1,991)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/24/2020	176	492,237	2800.71		31,774		6,620		77,191			(25,154)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/24/2020	16	43,951	2800.71		1,055		220		1,517			(835)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/24/2020	5	13,253	2800.71		359		75		607			(284)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2019	03/24/2020	70	194,671	2778.25		6,385		1,330		11,844			(5,055)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/25/2019	03/25/2020	22	61,322	2798.36		1,702		355		2,829			(1,347)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/25/2019	03/25/2020	643	1,799,035	2798.36		117,387		24,456		283,906			(92,931)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/25/2019	03/25/2020	30	83,641	2780		2,593		540		4,836			(2,053)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/25/2019	03/25/2020	286	481,114	1682.432		10,777		2,245		22,033			(8,532)				

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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	03/26/2019	03/26/2020	41	115,016	2818.46		2,919		608		4,748			(2,311)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/26/2020	61	170,795	2818.46		4,541		946		7,432			(3,595)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/26/2020	76	214,561	2818.46		5,961		1,242		9,813			(4,719)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/26/2020	45	126,826	2818.46		3,673		765		6,082			(2,908)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/26/2020	699	1,969,623	2818.46		125,248		26,093		295,549			(99,155)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/26/2020	26	72,689	2789.9		2,261		471		3,941			(1,790)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/26/2020	72	201,321	2789.9		5,959		1,241		10,437			(4,718)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2019	03/26/2020	59	99,312	1688.292		2,254		470		4,204			(1,785)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/27/2019	03/27/2020	89	248,614	2805.37		6,340		1,321		10,302			(5,019)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/27/2019	03/27/2020	41	115,154	2805.37		3,075		641		5,030			(2,434)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/27/2019	03/27/2020	29	82,279	2805.37		2,300		479		3,778			(1,821)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/27/2019	03/27/2020	49	138,552	2805.37		4,357		908		7,285			(3,450)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/27/2019	03/27/2020	655	1,836,430	2805.37		118,633		24,715		285,023			(93,918)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/27/2019	03/27/2020	11	29,701	2790.68		885		184		1,604			(701)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/27/2019	03/27/2020	31	85,119	2790.68		2,417		504		4,394			(1,914)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/28/2019	03/27/2020	16	44,759	2815.44		1,150		240		1,848			(911)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/28/2019	03/27/2020	83	233,118	2815.44		6,271		1,306		10,145			(4,964)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/28/2019	03/27/2020	163	460,056	2815.44		12,928		2,693		21,044			(10,234)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/28/2019	03/27/2020	84	235,491	2815.44		6,900		1,437		11,294			(5,462)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/28/2019	03/27/2020	771	2,172,081	2815.44		137,710		28,690		328,624			(109,020)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/28/2019	03/27/2020	39	108,749	2797.9		3,252		677		5,587			(2,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/28/2019	03/27/2020	48	80,838	1692.842		1,851		386		3,210			(1,466)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/27/2020	121	341,624	2834.4		8,728		1,818		14,000			(6,910)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/27/2020	65	185,652	2834.4		4,836		1,008		7,772			(3,829)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/27/2020	65	184,352	2834.4		4,913		1,024		7,962			(3,889)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/27/2020	27	75,673	2834.4		2,107		439		3,435			(1,668)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/27/2020	49	140,291	2834.4		4,075		849		6,675			(3,226)				

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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	03/29/2019	03/27/2020	1,131	3,206,673	2834.4		200,577		41,787		461,863			(158,790)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/27/2020	36	102,253	2805.55		3,293		686		5,214			(2,607)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/27/2020	10	27,313	2805.55		839		175		1,329			(664)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/27/2020	77	215,687	2805.55		6,276		1,308		9,990			(4,969)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/27/2020	261	443,478	1697.301		10,111		2,107		16,481			(8,005)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/29/2020	12	34,276	2834.4		833		174		1,204			(659)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/30/2020	39	110,797	2834.4		2,831		590		4,525			(2,241)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/30/2020	37	106,271	2834.4		2,832		590		4,574			(2,242)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/30/2020	82	231,937	2834.4		6,459		1,346		10,492			(5,114)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/30/2020	3	8,080	2834.4		235		49		383			(186)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/30/2020	188	533,779	2834.4		33,468		6,972		77,010			(26,495)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/31/2020	17	47,163	2834.4		1,203		251		1,924			(952)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/31/2020	57	160,893	2834.4		4,296		895		6,918			(3,401)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/31/2020	31	87,160	2834.4		2,432		507		3,939			(1,925)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/31/2020	42	117,754	2834.4		3,427		714		5,578			(2,713)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/31/2020	29	81,047	2834.4		2,549		531		4,191			(2,018)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/31/2020	211	598,576	2834.4		37,740		7,863		86,407			(29,878)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/31/2020	6	17,019	2805.55		551		115		872			(437)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2019	03/31/2020	29	81,166	2805.55		2,508		523		3,968			(1,986)				
UST 2.625% 02/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2019	03/06/2020	258	25,800	100		557		116		996			(441)				
UST 2.625% 02/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2019	03/13/2020	310	30,400	98		225		47					(178)				
UST 2.625% 02/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2019	03/27/2020	378	37,000	98		316		66		1			(250)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2019	04/01/2020	21	60,986	2867.19		1,551		452		2,449			(1,099)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2019	04/01/2020	73	210,294	2867.19		5,600		1,633		8,898			(3,967)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2019	04/01/2020	30	87,264	2867.19		2,529		738		4,066			(1,791)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2019	04/01/2020	48	137,638	2867.19		4,147		1,210		6,705			(2,937)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2019	04/01/2020	541	1,550,790	2867.19		95,172		27,758		205,075			(67,413)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2019	04/01/2020	5	13,195	2867.19		194		57		272			(137)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2019	04/01/2020	47	132,168	2814.94		3,978		1,160		6,037			(2,818)				

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	04/01/2019	04/01/2020	73	124,540	1702.637		2,790		814		4,274			(1,976)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	04/02/2020	22	62,158	2867.24		1,585		462		2,493			(1,123)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	04/02/2020	17	48,998	2867.24		1,313		383		2,071			(930)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	04/02/2020	118	336,979	2867.24		9,402		2,742		14,964			(6,660)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	04/02/2020	24	68,344	2867.24		1,989		580		3,181			(1,409)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	04/02/2020	61	173,830	2867.24		5,458		1,592		8,825			(3,866)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	04/02/2020	997	2,859,175	2867.24		174,982		51,036		378,319			(123,945)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	04/02/2020	6	18,066	2810.23		546		159		856			(386)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/02/2019	04/02/2020	73	124,678	1699.64		2,855		833		4,487			(2,022)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/03/2020	33	94,747	2873.4		2,416		705		3,785			(1,711)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/03/2020	67	193,927	2873.4		5,178		1,510		8,162			(3,668)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/03/2020	78	224,901	2873.4		6,275		1,830		9,945			(4,445)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/03/2020	72	207,353	2873.4		6,034		1,760		9,609			(4,274)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/03/2020	30	87,016	2873.4		2,724		794		4,399			(1,929)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/03/2020	946	2,719,189	2873.4		166,958		48,696		353,957			(118,262)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/03/2020	14	40,445	2873.4		1,183		345		433			(838)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/03/2020	1	2,444	2873.4		36		10		50			(25)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/03/2020	23	64,921	2810.58		2,032		593		3,072			(1,439)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/03/2019	04/03/2020	126	213,981	1699.752		4,857		1,417		7,693			(3,441)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/04/2019	04/03/2020	63	181,936	2879.39		4,639		1,353		7,246			(3,286)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/04/2019	04/03/2020	96	275,667	2879.39		7,360		2,147		11,567			(5,214)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/04/2019	04/03/2020	149	429,730	2879.39		11,989		3,497		18,943			(8,493)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/04/2019	04/03/2020	45	130,200	2879.39		3,789		1,105		6,014			(2,684)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/04/2019	04/03/2020	885	2,548,937	2879.39		155,740		45,424		326,266			(110,316)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/04/2019	04/03/2020	4	12,613	2814.91		397		116		607			(281)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/04/2019	04/03/2020	52	147,761	2814.91		4,226		1,233		6,435			(2,993)				

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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	04/04/2019	04/03/2020	107	182,353	1702.227		4,121		1,202		6,308			(2,919)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/03/2020	158	456,191	2892.74		12,157		3,546		19,007			(8,612)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/03/2020	73	210,455	2892.74		5,861		1,710		9,211			(4,152)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/03/2020	77	223,722	2892.74		6,499		1,896		10,259			(4,604)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/03/2020	855	2,472,388	2892.74		148,961		43,447		304,634			(105,514)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/03/2020	255	718,488	2820.31		22,237		6,486		31,593			(15,751)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/03/2020	7	11,863	1705.326		267		78		391			(189)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/06/2020	36	103,606	2892.74		2,637		769		4,084			(1,868)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/06/2020	49	142,947	2892.74		3,810		1,111		5,936			(2,698)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/06/2020	12	33,434	2892.74		931		272		1,458			(660)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/06/2020	290	837,694	2892.74		50,722		14,794		103,479			(35,928)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/06/2020	18	51,929	2820.31		1,612		470		2,294			(1,142)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/07/2020	36	104,736	2892.74		2,666		777		4,124			(1,888)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/07/2020	22	63,861	2892.74		1,702		496		2,649			(1,206)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/07/2020	59	169,352	2892.74		4,716		1,376		7,379			(3,341)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/07/2020	30	86,510	2892.74		2,513		733		3,949			(1,780)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2019	04/07/2020	247	715,598	2892.74		43,401		12,659		88,471			(30,742)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/08/2019	04/08/2020	72	209,160	2895.77		5,344		1,559		8,214			(3,785)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/08/2019	04/08/2020	14	40,000	2895.77		1,117		326		1,738			(791)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/08/2019	04/08/2020	52	149,241	2895.77		4,338		1,265		6,794			(3,073)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/08/2019	04/08/2020	88	254,330	2895.77		7,681		2,240		12,103			(5,441)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/08/2019	04/08/2020	541	1,566,199	2895.77		94,410		27,536		192,116			(66,874)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/08/2019	04/08/2020	46	130,721	2821.24		3,961		1,155		5,751			(2,806)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/08/2019	04/08/2020	9	15,408	1705.511		350		102		508			(248)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2019	04/09/2020	86	246,471	2878.2		6,630		1,934		10,282			(4,696)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2019	04/09/2020	103	297,809	2878.2		8,339		2,432		13,052			(5,907)				

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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	04/09/2019	04/09/2020	22	64,656	2878.2		1,888		551		2,969			(1,337)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2019	04/09/2020	9	25,817	2878.2		782		228		1,240			(554)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2019	04/09/2020	754	2,169,862	2878.2		133,447		38,922		279,984			(94,525)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2019	04/09/2020	5	12,861	2809.21		396		116		620			(281)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2019	04/09/2020	204	346,948	1698.078		7,876		2,297		12,843			(5,579)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/10/2019	04/09/2020	22	62,806	2888.21		1,595		465		2,474			(1,130)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/10/2019	04/09/2020	37	107,517	2888.21		2,860		834		4,462			(2,026)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/10/2019	04/09/2020	36	102,773	2888.21		2,970		866		4,694			(2,104)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/10/2019	04/09/2020	577	1,665,149	2888.21		101,741		29,674		208,894			(72,066)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/10/2019	04/09/2020	92	259,979	2812.24		7,929		2,313		12,253			(5,617)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/10/2019	04/09/2020	37	102,698	2812.24		2,978		869		4,608			(2,110)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/10/2019	04/09/2020	69	116,525	1699.773		2,599		758		4,205			(1,841)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/11/2019	04/09/2020	126	365,020	2888.32		9,345		2,725		14,378			(6,619)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/11/2019	04/09/2020	98	281,814	2888.32		7,553		2,203		11,693			(5,350)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/11/2019	04/09/2020	64	184,241	2888.32		5,140		1,499		8,030			(3,641)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/11/2019	04/09/2020	608	1,754,908	2888.32		107,049		31,223		220,085			(75,827)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/11/2019	04/09/2020	26	74,005	2815.76		2,294		669		3,398			(1,625)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/11/2019	04/09/2020	9	16,023	1701.865		362		106		560			(257)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/09/2020	40	115,173	2907.41		2,931		855		4,489			(2,076)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/09/2020	104	303,635	2907.41		8,092		2,360		12,464			(5,732)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/09/2020	64	185,196	2907.41		5,158		1,504		7,984			(3,653)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/09/2020	756	2,196,968	2907.41		132,477		38,639		260,743			(93,838)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/09/2020	37	105,357	2821.61		3,097		903		4,396			(2,194)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/09/2020	69	118,327	1705.241		2,674		780		3,920			(1,894)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/10/2019	04/10/2020	2	6,787	2888.21		175		51		282			(124)				

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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	04/12/2019	04/13/2020	98	286,124	2907.41		7,282		2,124		11,105			(5,158)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/13/2020	70	202,814	2907.41		5,405		1,576		8,291			(3,829)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/13/2020	107	310,970	2907.41		8,661		2,526		13,351			(6,135)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/13/2020	52	152,265	2907.41		4,408		1,286		6,848			(3,122)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/13/2020	328	952,281	2907.41		57,708		16,832		113,433			(40,877)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/13/2020	2	4,994	2907.41		126		37		155			(89)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/13/2020	7	20,070	2821.61		656		191		932			(465)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/13/2020	14	40,005	2821.61		1,244		363		1,769			(881)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/13/2020	78	219,457	2821.61		6,167		1,799		8,741			(4,368)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/14/2020	64	186,727	2907.41		4,752		1,386		7,240			(3,366)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/14/2020	4	10,325	2907.41		288		84		443			(204)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/14/2020	31	91,544	2907.41		2,861		834		4,483			(2,026)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2019	04/14/2020	56	163,235	2907.41		9,925		2,895		19,462			(7,030)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/15/2019	04/15/2020	57	166,150	2905.58		4,245		1,238		6,443			(3,007)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/15/2019	04/15/2020	33	96,918	2905.58		2,593		756		3,958			(1,836)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/15/2019	04/15/2020	33	95,742	2905.58		2,666		778		4,107			(1,889)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/15/2019	04/15/2020	29	84,214	2905.58		2,632		768		4,125			(1,864)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/15/2019	04/15/2020	682	1,981,519	2905.58		120,575		35,168		237,724			(85,408)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/15/2019	04/15/2020	107	301,401	2821.57		8,289		2,417		12,053			(5,871)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/15/2019	04/15/2020	113	192,463	1704.836		4,350		1,269		6,450			(3,081)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/16/2019	04/16/2020	34	100,220	2907.06		2,566		748		3,879			(1,817)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/16/2019	04/16/2020	42	120,680	2907.06		3,258		950		4,919			(2,308)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/16/2019	04/16/2020	30	87,041	2907.06		2,446		713		3,726			(1,732)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/16/2019	04/16/2020	723	2,100,698	2907.06		127,407		37,160		251,169			(90,247)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/16/2019	04/16/2020	17	47,354	2824.79		1,432		418		2,053			(1,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/16/2019	04/16/2020	114	193,945	1706.599		4,383		1,278		6,326			(3,105)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/17/2019	04/17/2020	106	306,544	2900.45		7,878		2,298		11,898			(5,580)				

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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	04/17/2019	04/17/2020	54	155,281	2900.45		4,193		1,223		6,348			(2,970)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/17/2019	04/17/2020	76	219,938	2900.45		6,180		1,803		9,444			(4,378)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/17/2019	04/17/2020	97	281,470	2900.45		8,219		2,397		12,661			(5,822)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/17/2019	04/17/2020	919	2,664,437	2900.45		163,596		47,716		324,993			(115,881)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/17/2019	04/17/2020	3	7,546	2900.45		110		32		151			(78)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/17/2019	04/17/2020	71	199,622	2819.85		5,859		1,709		8,556			(4,150)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/17/2019	04/17/2020	392	667,584	1703.539		14,987		4,371		22,870			(10,616)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/17/2020	97	282,427	2905.03		7,258		2,117		10,933			(5,141)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/17/2020	85	246,631	2905.03		6,634		1,935		10,056			(4,699)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/17/2020	104	302,470	2905.03		8,499		2,479		12,952			(6,020)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/17/2020	58	169,520	2905.03		4,950		1,444		7,605			(3,506)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/17/2020	8	22,066	2905.03		671		196		1,035			(475)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/17/2020	1,057	3,070,689	2905.03		186,391		54,364		369,643			(132,027)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/17/2020	7	18,708	2822.21		608		177		870			(431)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/17/2020	18	51,086	2822.21		1,579		460		2,262			(1,118)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/17/2020	482	822,396	1704.791		18,586		5,421		27,628			(13,165)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/20/2020	80	232,957	2905.03		5,987		1,746		8,992			(4,241)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/20/2020	61	176,730	2905.03		4,754		1,387		7,185			(3,367)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/20/2020	66	193,065	2905.03		5,425		1,582		8,243			(3,843)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/20/2020	389	1,130,480	2905.03		68,959		20,113		136,451			(48,846)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/20/2020	9	25,390	2822.21		828		241		1,186			(586)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/20/2020	3	7,384	2822.21		229		67		328			(162)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/20/2020	39	109,904	2822.21		3,242		946		4,648			(2,297)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/21/2020	91	263,115	2905.03		6,736		1,965		10,146			(4,771)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/21/2020	19	56,144	2905.03		1,510		440		2,280			(1,070)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/21/2020	35	102,484	2905.03		2,880		840		4,372			(2,040)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/21/2020	240	697,851	2905.03		42,988		12,538		84,307			(30,450)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/21/2020	6	16,305	2905.03		413		120		869			(292)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/18/2019	04/21/2020	11	30,691	2822.21		954		278		1,367			(676)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/22/2019	04/22/2020	69	200,168	2907.97		5,164		1,506		7,699			(3,658)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/22/2019	04/22/2020	22	63,849	2907.97		1,724		503		2,586			(1,221)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/22/2019	04/22/2020	53	153,745	2907.97		4,336		1,265		6,541			(3,071)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/22/2019	04/22/2020	53	153,322	2907.97		4,492		1,310		6,833			(3,182)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/22/2019	04/22/2020	516	1,501,532	2907.97		91,894		26,802		180,035			(65,091)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/22/2019	04/22/2020	18	50,000	2817.75		1,265		369		1,875			(896)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/22/2019	04/22/2020	137	233,078	1701.541		5,337		1,557		8,264			(3,781)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/23/2020	8	22,159	2933.68		571		167		838			(404)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/23/2020	36	105,185	2933.68		2,839		828		4,189			(2,011)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/23/2020	59	172,288	2933.68		4,857		1,417		7,204			(3,440)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/23/2020	24	70,149	2933.68		2,060		601		3,072			(1,459)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/23/2020	25	74,277	2933.68		2,349		685		3,543			(1,664)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/23/2020	892	2,617,048	2933.68		157,206		45,852		291,173			(111,354)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/23/2020	13	35,331	2824.75		1,063		310		1,549			(753)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2019	04/23/2020	60	101,996	1705.641		2,275		663		3,398			(1,611)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/24/2019	04/24/2020	80	233,491	2927.25		6,047		1,764		8,860			(4,284)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/24/2019	04/24/2020	81	236,525	2927.25		6,410		1,870		9,450			(4,540)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/24/2019	04/24/2020	67	195,615	2927.25		5,536		1,615		8,207			(3,921)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/24/2019	04/24/2020	20	59,165	2927.25		1,745		509		2,600			(1,236)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/24/2019	04/24/2020	915	2,678,622	2927.25		160,985		46,954		304,126			(114,031)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/24/2019	04/24/2020	70	197,888	2823.97		5,679		1,656		8,312			(4,023)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/24/2019	04/24/2020	1,177	2,007,384	1705.039		45,969		13,408		67,573			(32,561)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/24/2020	75	219,115	2926.17		5,653		1,649		8,320			(4,004)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/24/2020	34	98,773	2926.17		2,667		778		3,949			(1,889)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/24/2020	84	246,504	2926.17		6,951		2,027		10,349			(4,924)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/24/2020	38	111,105	2926.17		3,266		953		4,886			(2,314)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/24/2020	36	104,069	2926.17		3,299		962		4,986			(2,337)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/24/2020	776	2,271,872	2926.17		138,357		40,354		258,773			(98,003)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/24/2020	40	112,007	2816.11		3,203		934		4,993			(2,269)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/24/2020	17	48,000	2816.11		1,186		346		1,832			(840)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/24/2020	126	369,655	2939.88		9,500		2,771		13,913			(6,729)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/24/2020	40	116,546	2939.88		3,135		914		4,618			(2,221)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/24/2020	44	129,163	2939.88		3,629		1,059		5,373			(2,571)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/24/2020	7	19,616	2939.88		575		168		855			(407)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/24/2020	768	2,258,227	2939.88		136,058		39,684		246,831			(96,375)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/24/2020	83	140,984	1703.98		3,229		942		4,824			(2,287)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/24/2020	82	140,250	1700.187		4,432		1,293		5,082			(3,139)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/25/2019	04/25/2020	5	15,954	2926.17		514		150		534			(364)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/27/2020	120	351,970	2939.88		9,046		2,638		13,211			(6,407)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/27/2020	68	199,505	2939.88		5,367		1,565		7,884			(3,801)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/27/2020	52	152,794	2939.88		4,294		1,252		6,339			(3,041)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/27/2020	321	943,503	2939.88		57,082		16,649		103,455			(40,433)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/27/2020	1	4,116	2939.88		61		18		80			(43)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/27/2020	33	92,308	2822.63		2,982		870		4,341			(2,112)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/28/2020	92	269,194	2939.88		6,918		2,018		10,095			(4,900)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/28/2020	50	146,074	2939.88		3,944		1,150		5,768			(2,794)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/28/2020	43	125,936	2939.88		3,551		1,036		5,221			(2,516)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2019	04/28/2020	233	685,400	2939.88		41,604		12,134		75,234			(29,469)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/29/2020	41	121,326	2943.03		3,118		909		4,537			(2,209)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/29/2020	59	172,493	2943.03		4,640		1,353		6,790			(3,287)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/29/2020	42	123,944	2943.03		3,470		1,012		5,122			(2,458)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/29/2020	42	122,712	2943.03		3,583		1,045		5,310			(2,538)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/29/2020	29	84,775	2943.03		2,662		776		3,995			(1,886)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/29/2020	504	1,483,796	2943.03		89,770		26,183		161,493			(63,587)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/29/2020	6	16,784	2823.28		556		162		825			(394)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/29/2020	26	74,004	2823.28		2,124		619		3,151			(1,504)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/29/2020	139	236,384	1703.993		5,413		1,579		8,120			(3,834)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2019	04/29/2020	32	90,410	2823.28		2,233		651		3,284			(1,582)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2019	04/30/2020	49	143,391	2945.83		3,685		1,075		5,347			(2,610)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2019	04/30/2020	73	214,399	2945.83		5,767		1,682		8,417			(4,085)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2019	04/30/2020	64	189,757	2945.83		5,332		1,555		7,820			(3,777)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2019	04/30/2020	10	28,071	2945.83		822		240		1,211			(583)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2019	04/30/2020	616	1,814,685	2945.83		111,240		32,445		196,040			(78,795)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2019	04/30/2020	14	39,456	2830.01		1,205		352		1,682			(854)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2019	04/30/2020	32	54,019	1707.909		1,237		361		1,748			(876)				
UST 2.625% 02/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/10/2019	04/10/2020	186	18,200	98		137		40					(97)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	05/01/2020	42	122,266	2923.73		3,178		1,192		4,621			(1,986)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	05/01/2020	56	162,514	2923.73		4,422		1,658		6,468			(2,764)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	05/01/2020	96	282,051	2923.73		8,013		3,005		11,787			(5,008)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	05/01/2020	99	290,562	2923.73		8,598		3,224		12,719			(5,374)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	05/01/2020	1,034	3,023,291	2923.73		185,267		69,475		349,227			(115,792)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	05/01/2020	1	2,596	2923.73		66		25		50			(41)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	05/01/2020	17	48,672	2813.56		1,528		573		2,451			(955)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	05/01/2020	30	84,898	2813.56		2,547		955		4,085			(1,592)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	05/01/2020	24	66,681	2813.56		1,814		680		2,916			(1,134)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/01/2019	05/01/2020	9	14,918	1697.839		340		128		562			(213)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/02/2019	05/01/2020	120	350,669	2917.52		9,082		3,406		13,304			(5,676)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/02/2019	05/01/2020	59	171,523	2917.52		4,648		1,743		6,853			(2,905)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/02/2019	05/01/2020	43	124,668	2917.52		3,528		1,323		5,231			(2,205)				

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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	05/02/2019	05/01/2020	111	324,097	2917.52		9,561		3,585		14,243			(5,976)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2019	05/01/2020	9	25,000	2917.52		765		287		1,148			(478)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2019	05/01/2020	496	1,447,607	2917.52		90,041		33,765		170,260			(56,276)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2019	05/01/2020	18	50,942	2817.94		1,574		590		2,376			(984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2019	05/01/2020	34	58,146	1700.349		1,332		499		2,112			(832)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/01/2020	64	189,569	2945.64		4,862		1,823		7,064			(3,039)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/01/2020	50	148,515	2945.64		4,002		1,501		5,826			(2,502)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/01/2020	223	656,688	2945.64		18,420		6,908		27,044			(11,513)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/01/2020	52	154,562	2945.64		4,521		1,695		6,665			(2,826)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/01/2020	608	1,790,011	2945.64		108,743		40,779		193,695			(67,964)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/01/2020	59	100,974	1706.501		2,312		867		3,343			(1,445)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/04/2020	63	185,194	2945.64		4,750		1,781		6,883			(2,969)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/04/2020	125	367,699	2945.64		9,909		3,716		14,388			(6,193)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/04/2020	46	135,325	2945.64		3,809		1,429		5,559			(2,381)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/04/2020	384	1,129,921	2945.64		68,982		25,868		122,661			(43,114)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/04/2020	12	34,632	2828.42		1,122		421		1,578			(701)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/05/2020	88	260,370	2945.64		6,705		2,514		9,670			(4,190)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/05/2020	30	88,143	2945.64		2,375		891		3,446			(1,485)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/05/2020	145	427,242	2945.64		26,126		9,797		46,430			(16,329)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2019	05/05/2020	38	106,162	2828.42		2,973		1,115		4,169			(1,858)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2019	05/06/2020	25	72,128	2932.47		1,872		702		2,700			(1,170)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2019	05/06/2020	24	71,531	2932.47		1,944		729		2,819			(1,215)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2019	05/06/2020	48	142,064	2932.47		4,033		1,512		5,879			(2,521)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2019	05/06/2020	13	38,792	2932.47		1,147		430		1,681			(717)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2019	05/06/2020	245	719,255	2932.47		44,989		16,871		81,379			(28,118)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2019	05/06/2020	4	12,270	2822.17		368		138		559			(230)				

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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	05/06/2019	05/06/2020	66	113,000	1702.323		2,588		970		4,002			(1,617)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2019	05/07/2020	33	94,908	2884.05		2,468		925		3,651			(1,542)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2019	05/07/2020	25	72,482	2884.05		2,066		775		3,086			(1,291)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2019	05/07/2020	18	51,970	2884.05		1,606		602		2,424			(1,004)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2019	05/07/2020	339	976,729	2884.05		65,050		24,394		126,788			(40,656)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2019	05/07/2020	4	12,927	2884.05		370		139		574			(231)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2019	05/07/2020	139	234,360	1690.731		5,390		2,021		9,775			(3,369)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/08/2019	05/08/2020	55	158,417	2879.42		4,103		1,539		6,105			(2,564)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/08/2019	05/08/2020	62	177,452	2879.42		4,809		1,803		7,204			(3,006)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/08/2019	05/08/2020	70	201,080	2879.42		5,691		2,134		8,576			(3,557)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/08/2019	05/08/2020	21	60,204	2879.42		1,782		668		2,690			(1,114)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/08/2019	05/08/2020	43	123,810	2879.42		3,950		1,481		6,034			(2,468)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/08/2019	05/08/2020	931	2,680,631	2879.42		173,705		65,139		352,607			(108,566)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/08/2019	05/08/2020	22	60,649	2802.94		1,819		682		3,165			(1,137)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/08/2019	05/08/2020	17	48,412	2802.94		1,385		519		2,418			(865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/08/2019	05/08/2020	223	377,292	1690.478		8,678		3,254		15,798			(5,424)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/09/2019	05/08/2020	53	152,420	2870.72		3,948		1,480		5,900			(2,467)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/09/2019	05/08/2020	30	84,879	2870.72		2,300		863		3,462			(1,438)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/09/2019	05/08/2020	64	183,630	2870.72		5,197		1,949		7,868			(3,248)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/09/2019	05/08/2020	17	48,889	2870.72		1,442		541		2,195			(901)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/09/2019	05/08/2020	35	100,000	2870.72		3,070		1,151		4,694			(1,919)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/09/2019	05/08/2020	38	108,432	2870.72		3,448		1,293		5,311			(2,155)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/09/2019	05/08/2020	595	1,706,670	2870.72		111,787		41,920		229,749			(69,867)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/09/2019	05/08/2020	31	86,329	2801.29		2,616		981		4,554			(1,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/09/2019	05/08/2020	104	175,934	1689.285		4,029		1,511		7,484			(2,518)				

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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	05/10/2019	05/08/2020	75	214,674	2881.4		5,506		2,065		8,264			(3,441)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/08/2020	104	300,449	2881.4		8,097		3,036		12,184			(5,061)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/08/2020	129	370,551	2881.4		10,431		3,912		15,786			(6,519)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/08/2020	166	477,496	2881.4		14,015		5,255		21,315			(8,759)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/08/2020	774	2,228,938	2881.4		145,215		54,456		291,639			(90,760)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/08/2020	10	28,858	2807.81		952		357		1,588			(595)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/08/2020	139	235,579	1693.047		5,371		2,014		9,529			(3,357)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/11/2020	42	122,382	2881.4		3,139		1,177		4,700			(1,962)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/11/2020	121	349,553	2881.4		9,420		3,533		14,142			(5,888)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/11/2020	37	107,789	2881.4		3,034		1,138		4,581			(1,896)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/11/2020	248	714,223	2881.4		46,710		17,516		93,669			(29,194)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/12/2020	96	276,604	2881.4		7,123		2,671		10,614			(4,452)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/12/2020	42	122,254	2881.4		3,295		1,236		4,942			(2,059)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/12/2020	31	88,506	2881.4		2,500		938		3,759			(1,563)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/12/2020	33	94,978	2881.4		2,797		1,049		4,226			(1,748)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/12/2020	191	549,992	2881.4		36,079		13,530		72,186			(22,550)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2019	05/12/2020	14	39,330	2807.81		1,255		470		2,085			(784)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/13/2019	05/13/2020	16	45,701	2811.87		1,163		436		1,810			(727)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/13/2019	05/13/2020	54	152,048	2811.87		4,057		1,521		6,348			(2,535)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/13/2019	05/13/2020	4	11,200	2811.87		312		117		491			(195)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/13/2019	05/13/2020	11	31,448	2811.87		915		343		1,447			(572)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/13/2019	05/13/2020	453	1,274,488	2811.87		84,639		31,740		199,609			(52,899)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/13/2019	05/13/2020	5	14,562	2784.03		355		133		729			(222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/13/2019	05/13/2020	75	125,680	1678.306		2,891		1,084		6,148			(1,807)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/14/2019	05/14/2020	5	15,514	2834.41		397		149		608			(248)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/14/2019	05/14/2020	7	19,164	2834.41		514		193		792			(321)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/14/2019	05/14/2020	89	252,810	2834.41		7,129		2,673		10,975			(4,456)				

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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	05/14/2019	05/14/2020	7	20,876	2834.41		614		230		950			(384)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/14/2019	05/14/2020	578	1,639,122	2834.41		106,543		39,954		243,120			(66,589)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/14/2019	05/14/2020	12	33,800	2791.44		1,007		378		1,912			(630)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/14/2019	05/14/2020	112	188,631	1682.611		4,263		1,599		8,760			(2,664)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/15/2019	05/15/2020	82	234,146	2850.96		5,971		2,239		9,102			(3,732)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/15/2019	05/15/2020	52	148,210	2850.96		3,972		1,490		6,071			(2,483)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/15/2019	05/15/2020	99	281,480	2850.96		7,881		2,956		12,114			(4,926)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/15/2019	05/15/2020	33	93,970	2850.96		2,744		1,029		4,239			(1,715)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/15/2019	05/15/2020	775	2,210,845	2850.96		142,821		53,558		314,789			(89,263)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/15/2019	05/15/2020	47	130,873	2794.92		3,965		1,487		7,250			(2,478)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/15/2019	05/15/2020	201	337,963	1684.614		7,722		2,896		15,313			(4,827)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/15/2020	30	85,597	2876.32		2,191		822		3,286			(1,370)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/15/2020	52	148,658	2876.32		3,999		1,500		6,012			(2,499)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/15/2020	30	85,827	2876.32		2,412		904		3,646			(1,507)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/15/2020	4	12,817	2876.32		376		141		571			(235)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/15/2020	28	80,000	2876.32		2,440		915		3,724			(1,525)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/15/2020	780	2,244,599	2876.32		140,736		52,776		299,290			(87,960)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/15/2020	6	16,489	2802.38		539		202		946			(337)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/15/2020	11	29,466	2802.38		872		327		1,556			(545)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/15/2020	20	55,161	2802.38		1,478		554		2,668			(924)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/16/2019	05/15/2020	180	304,643	1688.994		6,946		2,605		13,052			(4,341)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/15/2020	49	139,264	2859.53		3,579		1,342		5,391			(2,237)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/15/2020	60	172,442	2859.53		4,639		1,740		7,034			(2,899)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/15/2020	57	161,722	2859.53		4,544		1,704		6,931			(2,840)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/15/2020	4	12,338	2859.53		362		136		554			(226)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/15/2020	648	1,853,556	2859.53		117,145		43,929		258,201			(73,215)				

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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	05/17/2019	05/15/2020	21	59,213	2797.03		1,806		677		3,372			(1,129)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/15/2020	38	105,244	2797.03		3,063		1,148		5,753			(1,914)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/15/2020	26	43,814	1685.622		984		369		1,960			(615)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/18/2020	93	264,986	2859.53		6,810		2,554		10,235			(4,256)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/18/2020	56	159,641	2859.53		4,294		1,610		6,497			(2,684)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/18/2020	38	107,892	2859.53		3,032		1,137		4,613			(1,895)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/18/2020	546	1,560,551	2859.53		98,939		37,102		217,840			(61,837)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/18/2020	19	52,202	2797.03		1,451		544		2,746			(907)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/18/2020	9	25,919	2797.03		757		284		1,422			(473)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/19/2020	76	218,613	2859.53		5,618		2,107		8,438			(3,511)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/19/2020	50	143,249	2859.53		3,853		1,445		5,825			(2,408)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/19/2020	17	49,916	2859.53		1,403		526		2,133			(877)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/19/2020	157	447,909	2859.53		28,442		10,666		62,568			(17,776)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2019	05/19/2020	16	44,145	2797.03		1,174		440		2,227			(734)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/20/2019	05/20/2020	81	230,147	2840.23		5,915		2,218		8,957			(3,697)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/20/2019	05/20/2020	89	253,961	2840.23		6,832		2,562		10,416			(4,270)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/20/2019	05/20/2020	66	188,794	2840.23		5,305		1,989		8,137			(3,316)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/20/2019	05/20/2020	28	78,149	2840.23		2,290		859		3,530			(1,431)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/20/2019	05/20/2020	383	1,088,836	2840.23		69,794		26,173		159,786			(43,621)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/20/2019	05/20/2020	39	109,314	2794.43		3,290		1,234		6,108			(2,056)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/20/2019	05/20/2020	123	206,856	1683.695		4,634		1,738		9,500			(2,896)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/21/2020	54	154,621	2864.36		3,974		1,490		5,945			(2,484)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/21/2020	29	83,797	2864.36		2,254		845		3,395			(1,409)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/21/2020	125	356,663	2864.36		10,022		3,758		15,180			(6,264)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/21/2020	19	54,592	2864.36		1,605		602		2,435			(1,003)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/21/2020	440	1,259,898	2864.36		79,248		29,718		174,072			(49,530)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/21/2019	05/21/2020	74	206,760	2805.23		5,603		2,101		9,888			(3,502)				

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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	05/23/2019	05/22/2020	167	281,022	1681.424		6,295		2,361		13,280			(3,934)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	104	294,696	2826.06		7,426		2,785		11,525			(4,641)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	83	233,218	2826.06		6,075		2,278		9,416			(3,797)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	131	369,244	2826.06		9,803		3,676		15,219			(6,127)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	181	511,813	2826.06		14,203		5,326		22,169			(8,877)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	39	110,573	2826.06		3,201		1,200		5,021			(2,001)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	1,124	3,175,194	2826.06		203,689		76,383		483,044			(127,305)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	7	19,577	2794.8		642		241		1,183			(401)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	19	52,289	2794.8		1,631		612		3,040			(1,020)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	20	56,601	2794.8		1,681		630		3,162			(1,051)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/22/2020	16	45,906	2794.8		1,295		485		2,461			(809)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/22/2020	29	83,745	2856.27		2,148		806		3,230			(1,343)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/22/2020	96	273,221	2856.27		7,336		2,751		11,104			(4,585)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/22/2020	53	151,464	2856.27		4,249		1,593		6,468			(2,655)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/22/2020	36	103,906	2856.27		3,039		1,140		4,650			(1,900)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/22/2020	26	73,203	2856.27		2,310		866		3,575			(1,443)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/22/2020	1,014	2,897,431	2856.27		181,814		68,180		408,960			(113,634)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/22/2020	1	3,240	2856.27		47		18		64			(30)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/22/2020	4	11,802	2803.01		346		130		626			(216)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/22/2020	63	176,646	2803.01		4,928		1,848		8,976			(3,080)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/22/2020	25	69,431	2803.01		1,659		622		3,079			(1,037)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2019	05/22/2020	81	136,090	1688.624		3,048		1,143		5,878			(1,905)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2019	05/22/2020	90	253,052	2822.24		6,428		2,410		9,913			(4,017)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2019	05/22/2020	93	261,891	2822.24		6,992		2,622		10,812			(4,370)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2019	05/22/2020	84	236,587	2822.24		6,601		2,475		10,265			(4,125)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2019	05/22/2020	41	114,997	2822.24		3,346		1,255		5,231			(2,092)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2019	05/22/2020	751	2,119,007	2822.24		138,371		51,889		325,360			(86,482)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2019	05/22/2020	6	16,067	2791.25		488		183		954			(305)				

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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	05/23/2019	05/22/2020	10	26,650	2791.25		772		289		1,522			(482)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/26/2020	46	131,242	2826.06		3,327		1,248		5,118			(2,079)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/26/2020	25	71,231	2826.06		1,891		709		2,927			(1,182)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/26/2020	104	294,822	2826.06		8,181		3,068		12,733			(5,113)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/26/2020	193	546,615	2826.06		35,257		13,221		83,355			(22,035)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/26/2020	8	23,183	2826.06		617		231		1,417			(385)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/26/2020	50	138,406	2794.8		4,124		1,547		7,766			(2,578)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/27/2020	60	169,739	2826.06		4,303		1,614		6,615			(2,689)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/27/2020	41	115,918	2826.06		3,078		1,154		4,761			(1,924)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/27/2020	32	89,076	2826.06		2,472		927		3,845			(1,545)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/27/2020	49	137,068	2826.06		8,841		3,315		20,914			(5,526)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/27/2020	5	13,073	2794.8		391		147		734			(244)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2019	05/27/2020	31	87,956	2794.8		2,366		887		4,548			(1,479)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2019	05/28/2020	18	49,719	2802.39		1,263		474		1,955			(789)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2019	05/28/2020	15	41,579	2802.39		1,106		415		1,724			(691)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2019	05/28/2020	18	49,500	2802.39		1,376		516		2,157			(860)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2019	05/28/2020	81	226,934	2802.39		6,581		2,468		10,366			(4,113)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2019	05/28/2020	350	981,341	2802.39		63,689		23,883		158,476			(39,806)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2019	05/28/2020	8	21,654	2802.39		314		118		436			(196)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2019	05/28/2020	91	153,150	1674.156		3,431		1,286		7,898			(2,144)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/29/2020	15	43,085	2783.02		1,081		406		1,706			(676)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/29/2020	11	30,600	2783.02		805		302		1,277			(503)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/29/2020	59	163,509	2783.02		4,496		1,686		7,175			(2,810)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/29/2020	95	263,750	2783.02		7,570		2,839		12,135			(4,731)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/29/2020	52	143,634	2783.02		4,467		1,675		7,217			(2,792)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/29/2020	585	1,628,847	2783.02		109,296		40,986		275,181			(68,310)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/29/2020	44	123,203	2776.23		3,179		1,192		7,180			(1,987)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/29/2020	66	182,977	2776.23		4,483		1,681		10,249			(2,802)				

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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	05/29/2019	05/29/2020	151	252,829	1671.639		5,689		2,133		13,417			(3,555)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/30/2019	05/29/2020	7	18,904	2788.86		473		177		747			(295)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/30/2019	05/29/2020	50	139,268	2788.86		3,663		1,374		5,801			(2,289)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/30/2019	05/29/2020	202	563,204	2788.86		15,432		5,787		24,657			(9,645)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/30/2019	05/29/2020	95	263,861	2788.86		7,546		2,830		12,112			(4,717)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/30/2019	05/29/2020	1,257	3,504,776	2788.86		232,367		87,137		584,268			(145,229)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/30/2019	05/29/2020	29	80,398	2779.32		2,356		883		4,965			(1,472)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/30/2019	05/29/2020	108	300,122	2779.32		8,373		3,140		17,845			(5,233)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/30/2019	05/29/2020	175	486,941	2779.32		12,855		4,821		27,845			(8,035)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/30/2019	05/29/2020	68	114,274	1673.368		2,571		964		5,948			(1,607)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	05/29/2020	105	288,152	2752.06		7,117		2,669		11,541			(4,448)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	05/29/2020	58	158,926	2752.06		4,116		1,544		6,711			(2,573)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	05/29/2020	53	146,258	2752.06		3,964		1,486		6,493			(2,477)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	05/29/2020	13	35,343	2752.06		1,000		375		1,645			(625)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	05/29/2020	814	2,240,349	2752.06		151,448		56,793		405,524			(94,655)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	05/29/2020	39	106,895	2765.79		3,239		1,215		7,378			(2,024)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	05/29/2020	28	46,088	1665.091		1,032		387		2,627			(645)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	06/01/2020	91	250,308	2752.06		6,183		2,318		10,005			(3,864)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	06/01/2020	100	276,474	2752.06		7,161		2,685		11,650			(4,475)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	06/01/2020	189	520,792	2752.06		14,113		5,293		23,071			(8,821)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	06/01/2020	3	9,095	2752.06		257		97		423			(161)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	06/01/2020	548	1,506,944	2752.06		102,171		38,314		273,118			(63,857)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	06/01/2020	7	20,222	2765.79		645		242		1,447			(403)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	06/01/2020	79	219,875	2765.79		6,354		2,383		14,695			(3,971)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	06/02/2020	80	219,948	2752.06		5,455		2,046		8,785			(3,409)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	06/02/2020	73	201,639	2752.06		5,243		1,966		8,491			(3,277)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	05/31/2019	06/02/2020	42	116,441	2752.06		3,167		1,188		5,155			(1,979)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	06/02/2020	189	519,544	2752.06		35,329		13,248		94,202			(22,081)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	06/02/2020	9	24,202	2765.79		702		263		1,619			(439)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/31/2019	06/02/2020	19	51,188	2765.79		1,336		501		3,186			(835)				
UST 2.375% 05/29/20 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/29/2019	05/29/2020	112	11,000	98		99		37		5			(62)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/03/2019	06/03/2020	20	54,265	2744.45		1,338		613		2,172			(725)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/03/2019	06/03/2020	34	92,863	2744.45		2,401		1,100		3,918			(1,300)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/03/2019	06/03/2020	22	60,559	2744.45		1,632		748		2,686			(884)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/03/2019	06/03/2020	445	1,221,334	2744.45		82,440		37,785		225,224			(44,655)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/03/2019	06/03/2020	10	28,333	2778.72		785		360		1,764			(425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/03/2019	06/03/2020	59	98,489	1672.443		2,206		1,011		5,187			(1,195)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/04/2020	19	52,638	2803.27		1,290		591		2,060			(699)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/04/2020	104	291,551	2803.27		7,493		3,434		12,024			(4,059)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/04/2020	53	147,920	2803.27		3,979		1,824		6,412			(2,155)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/04/2020	55	153,711	2803.27		4,304		1,973		6,985			(2,331)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/04/2020	413	1,158,488	2803.27		74,607		34,195		187,401			(40,412)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/04/2020	13	37,787	2803.27		945		433		2,050			(512)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/04/2020	17	47,150	2798.49		1,306		599		2,612			(707)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/04/2020	29	80,963	2798.49		1,814		831		3,781			(982)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2019	06/04/2020	46	76,846	1684.125		1,767		810		3,532			(957)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/05/2020	124	210,796	1701.853		4,743		2,174		7,687			(2,569)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/05/2019	06/05/2020	76	214,549	2826.15		5,321		2,439		8,309			(2,882)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/05/2019	06/05/2020	79	222,001	2826.15		5,772		2,646		9,061			(3,127)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/05/2019	06/05/2020	35	99,774	2826.15		2,704		1,239		4,280			(1,465)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/05/2019	06/05/2020	106	300,194	2826.15		8,495		3,894		13,498			(4,602)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/05/2019	06/05/2020	769	2,174,176	2826.15		135,669		62,181		333,445			(73,487)				

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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	06/05/2019	06/05/2020	20	56,617	2811.98		1,631		747		3,006			(883)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/05/2019	06/05/2020	18	49,974	2811.98		1,364		625		2,544			(739)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/05/2019	06/05/2020	66	186,119	2811.98		4,820		2,209		9,073			(2,611)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/05/2019	06/05/2020	98	165,554	1692.104		3,725		1,707		6,885			(2,018)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/06/2019	06/05/2020	129	366,240	2843.49		9,083		4,163		14,074			(4,920)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/06/2019	06/05/2020	97	274,695	2843.49		7,142		3,273		11,124			(3,869)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/06/2019	06/05/2020	154	437,922	2843.49		11,868		5,439		18,636			(6,428)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/06/2019	06/05/2020	11	30,089	2843.49		852		390		1,342			(461)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/06/2019	06/05/2020	727	2,066,298	2843.49		129,764		59,475		303,881			(70,289)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/06/2019	06/05/2020	195	549,581	2819.03		15,883		7,280		27,891			(8,603)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/06/2019	06/05/2020	20	56,558	2819.03		1,555		713		2,748			(842)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/06/2019	06/05/2020	17	28,800	1696.216		645		296		1,135			(349)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/05/2020	74	212,634	2873.34		5,241		2,402		8,055			(2,839)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/05/2020	42	120,442	2873.34		3,101		1,421		4,807			(1,680)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/05/2020	29	83,256	2873.34		2,244		1,028		3,491			(1,215)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/05/2020	24	70,050	2873.34		1,965		901		3,078			(1,064)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/05/2020	736	2,114,928	2873.34		131,020		60,051		288,641			(70,969)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/08/2020	13	35,543	2828.72		1,027		471		1,699			(556)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/08/2020	30	84,019	2828.72		2,184		1,001		3,665			(1,183)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/08/2020	89	255,521	2873.34		6,299		2,887		9,661			(3,412)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/08/2020	78	224,578	2873.34		5,783		2,650		8,946			(3,132)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/08/2020	14	40,449	2873.34		1,090		500		1,693			(590)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/08/2020	340	976,192	2873.34		60,768		27,852		133,516			(32,916)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/09/2020	14	41,134	2873.34		1,059		485		1,638			(574)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/09/2020	112	320,500	2873.34		8,637		3,959		13,405			(4,679)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/09/2020	46	132,501	2873.34		8,261		3,786		18,135			(4,475)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2019	06/09/2020	32	91,559	2828.72		2,518		1,154		4,189			(1,364)				

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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	06/07/2019	06/09/2020	58	167,649	2873.34		4,133		1,894		6,335			(2,238)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/10/2019	06/10/2020	158	455,563	2886.73		11,362		5,207		17,086			(6,154)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/10/2019	06/10/2020	34	97,626	2886.73		2,663		1,221		4,052			(1,443)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/10/2019	06/10/2020	40	115,548	2886.73		3,283		1,505		5,025			(1,778)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/10/2019	06/10/2020	43	125,342	2886.73		3,838		1,759		5,946			(2,079)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/10/2019	06/10/2020	877	2,532,961	2886.73		155,929		71,467		335,201			(84,462)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/10/2019	06/10/2020	206	350,777	1702.31		7,822		3,585		12,758			(4,237)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/11/2019	06/11/2020	44	128,070	2885.72		3,189		1,462		4,803			(1,727)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/11/2019	06/11/2020	104	299,938	2885.72		7,828		3,588		11,850			(4,240)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/11/2019	06/11/2020	49	141,874	2885.72		3,859		1,769		5,888			(2,090)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/11/2019	06/11/2020	447	1,290,053	2885.72		81,144		37,191		171,297			(43,953)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/11/2019	06/11/2020	134	227,637	1701.732		5,099		2,337		8,352			(2,762)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/12/2019	06/12/2020	14	39,279	2879.84		935		428		1,397			(506)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/12/2019	06/12/2020	48	139,302	2879.84		3,483		1,596		5,237			(1,886)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/12/2019	06/12/2020	33	96,307	2879.84		2,533		1,161		3,814			(1,372)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/12/2019	06/12/2020	39	113,226	2879.84		3,238		1,484		4,937			(1,754)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/12/2019	06/12/2020	811	2,334,127	2879.84		146,350		67,077		314,896			(79,273)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/12/2019	06/12/2020	14	40,601	2831.29		1,194		547		1,918			(647)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/12/2019	06/12/2020	30	83,996	2831.29		2,226		1,020		3,620			(1,206)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/12/2019	06/12/2020	88	149,045	1702.79		3,368		1,544		5,393			(1,825)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/13/2019	06/12/2020	4	11,466	2891.64		273		125		405			(148)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/13/2019	06/12/2020	52	149,520	2891.64		3,738		1,713		5,586			(2,025)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/13/2019	06/12/2020	46	134,168	2891.64		3,502		1,605		5,281			(1,897)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/13/2019	06/12/2020	23	67,775	2891.64		1,850		848		2,802			(1,002)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/13/2019	06/12/2020	33	96,106	2891.64		2,729		1,251		4,164			(1,478)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/13/2019	06/12/2020	738	2,133,384	2891.64		131,416		60,233		279,164			(71,184)				

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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	06/13/2019	06/12/2020	31	88,753	2836.41		2,423		1,111		3,867			(1,312)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/12/2020	62	179,876	2886.98		4,227		1,937		6,375			(2,290)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/12/2020	29	84,479	2886.98		2,087		956		3,164			(1,130)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/12/2020	62	177,844	2886.98		4,624		2,119		7,017			(2,505)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/12/2020	79	229,076	2886.98		6,231		2,856		9,495			(3,375)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/12/2020	11	30,642	2886.98		904		414		1,391			(490)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/12/2020	719	2,076,033	2886.98		128,610		58,946		274,971			(69,664)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/12/2020	6	17,341	2834.39		527		242		839			(286)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/12/2020	33	94,738	2834.39		2,596		1,190		4,186			(1,406)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/12/2020	42	71,048	1704.256		1,584		726		2,518			(858)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/15/2020	48	137,494	2886.98		3,424		1,569		5,140			(1,854)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/15/2020	67	192,795	2886.98		5,032		2,306		7,593			(2,726)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/15/2020	7	19,087	2886.98		521		239		790			(282)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/15/2020	19	56,023	2886.98		1,591		729		2,429			(862)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/15/2020	310	894,415	2886.98		55,677		25,519		118,733			(30,159)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/16/2020	52	148,850	2886.98		3,528		1,617		5,263			(1,911)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/16/2020	41	118,815	2886.98		2,958		1,356		4,439			(1,603)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/16/2020	55	157,643	2886.98		4,122		1,889		6,205			(2,233)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2019	06/16/2020	200	577,112	2886.98		36,012		16,505		76,669			(19,506)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/17/2019	06/17/2020	40	116,840	2889.67		2,910		1,334		4,357			(1,577)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/17/2019	06/17/2020	53	153,993	2889.67		3,947		1,809		5,927			(2,138)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/17/2019	06/17/2020	56	160,582	2889.67		4,190		1,920		6,308			(2,269)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/17/2019	06/17/2020	98	282,434	2889.67		7,696		3,527		11,656			(4,169)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/17/2019	06/17/2020	76	220,964	2889.67		6,273		2,875		9,555			(3,398)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/17/2019	06/17/2020	311	898,150	2889.67		55,407		25,395		118,582			(30,012)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/17/2019	06/17/2020	4	11,253	2829.28		329		151		542			(178)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/17/2019	06/17/2020	118	200,752	1700.806		4,577		2,098		7,492			(2,479)				

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	06/18/2019	06/18/2020	274	466,716	1704.393		10,641		4,877		16,590			(5,764)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/18/2019	06/18/2020	37	108,988	2917.75		2,725		1,249		4,000			(1,476)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/18/2019	06/18/2020	28	83,114	2917.75		2,169		994		3,212			(1,175)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/18/2019	06/18/2020	27	78,489	2917.75		2,143		982		3,186			(1,161)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/18/2019	06/18/2020	309	902,234	2917.75		25,623		11,744		38,366			(13,879)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/18/2019	06/18/2020	746	2,175,693	2917.75		132,500		60,729		266,929			(71,771)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/18/2019	06/18/2020	17	48,817	2835.33		1,347		618		2,163			(730)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/18/2019	06/18/2020	16	46,110	2835.33		1,024		469		1,682			(554)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/19/2020	22	63,451	2926.46		1,497		686		2,192			(811)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/19/2020	97	284,207	2926.46		7,045		3,229		10,370			(3,816)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/19/2020	94	275,297	2926.46		7,144		3,274		10,579			(3,870)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/19/2020	64	187,799	2926.46		5,089		2,333		7,579			(2,757)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/19/2020	74	216,929	2926.46		6,122		2,806		9,170			(3,316)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/19/2020	20	58,135	2926.46		1,704		781		2,568			(923)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/19/2020	734	2,148,073	2926.46		129,722		59,456		257,598			(70,266)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/19/2020	11	31,347	2839.23		922		422		1,417			(499)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/19/2020	38	107,623	2839.23		2,841		1,302		4,433			(1,539)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/19/2020	264	450,798	1706.494		10,278		4,711		15,570			(5,567)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/19/2020	14	40,265	2954.18		950		436		1,367			(515)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/19/2020	99	291,318	2954.18		7,196		3,298		10,446			(3,898)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/19/2020	45	134,176	2954.18		3,475		1,593		5,065			(1,882)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/19/2020	5	15,883	2954.18		429		197		630			(232)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/19/2020	13	38,794	2954.18		1,090		500		1,610			(590)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/19/2020	861	2,543,690	2954.18		151,350		69,369		282,262			(81,981)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/19/2020	6	19,125	2954.18		275		126		357			(149)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/19/2020	40	115,360	2850.01		3,046		1,396		4,612			(1,650)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/19/2020	22	62,712	2850.01		1,568		719		2,386			(849)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/20/2019	06/19/2020	78	133,567	1712.856		2,952		1,353		4,207			(1,599)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/19/2020	55	161,391	2950.46		3,825		1,753		5,493			(2,072)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/19/2020	61	180,289	2950.46		4,489		2,058		6,481			(2,432)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/19/2020	64	189,910	2950.46		4,938		2,263		7,187			(2,675)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/19/2020	23	67,728	2950.46		1,846		846		2,691			(1,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/19/2020	708	2,090,321	2950.46		125,524		57,532		234,433			(67,992)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/19/2020	16	45,229	2846.96		1,235		566		1,849			(669)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/19/2020	7	19,305	2846.96		473		217		715			(256)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/19/2020	11	19,338	1710.732		439		201		628			(238)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/22/2020	8	22,569	2950.46		535		245		767			(290)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/22/2020	25	75,138	2950.46		1,871		858		2,697			(1,013)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/22/2020	125	369,434	2950.46		9,624		4,411		13,960			(5,213)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/22/2020	23	68,934	2950.46		1,878		861		2,735			(1,017)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/22/2020	355	1,048,248	2950.46		63,262		28,995		117,901			(34,267)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/22/2020	13	35,820	2846.96		1,035		474		1,543			(561)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/22/2020	32	91,169	2846.96		2,498		1,145		3,745			(1,353)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/22/2020	23	66,797	2846.96		1,737		796		2,614			(941)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/22/2020	6	17,000	2846.96		372		171		571			(202)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/23/2020	64	189,412	2950.46		4,726		2,166		6,795			(2,560)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/23/2020	59	173,535	2950.46		4,538		2,080		6,554			(2,458)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/23/2020	26	76,466	2950.46		2,179		999		3,175			(1,180)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/23/2020	158	467,306	2950.46		28,272		12,958		52,610			(15,314)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2019	06/23/2020	6	17,657	2950.46		519		238		684			(281)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/24/2019	06/24/2020	61	179,231	2945.35		4,445		2,037		6,447			(2,408)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/24/2019	06/24/2020	37	109,592	2945.35		2,849		1,306		4,151			(1,543)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/24/2019	06/24/2020	70	207,372	2945.35		5,641		2,585		8,247			(3,055)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/24/2019	06/24/2020	9	27,339	2945.35		774		355		1,139			(419)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/24/2019	06/24/2020	41	120,418	2945.35		3,685		1,689		5,464			(1,996)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/24/2019	06/24/2020	461	1,357,473	2945.35		82,127		37,642		155,191			(44,486)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/24/2019	06/24/2020	19	54,380	2848.34		1,463		670		2,219			(792)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/24/2019	06/24/2020	15	26,221	1711.268		582		267		849			(315)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/25/2020	9	25,600	2917.38		609		279		886			(330)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/25/2020	52	150,817	2917.38		3,770		1,728		5,515			(2,042)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/25/2020	4	12,523	2917.38		327		150		482			(177)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/25/2020	10	27,730	2917.38		760		348		1,122			(412)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/25/2020	18	51,611	2917.38		1,471		674		2,187			(797)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/25/2020	587	1,711,757	2917.38		105,958		48,564		211,458			(57,394)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/25/2020	18	49,848	2840.76		1,381		633		2,250			(748)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/25/2020	7	20,381	2840.76		510		234		839			(276)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2019	06/25/2020	208	354,910	1706.534		8,092		3,709		12,313			(4,383)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/26/2020	42	122,572	2913.78		3,077		1,410		4,489			(1,666)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/26/2020	61	178,204	2913.78		4,687		2,148		6,874			(2,539)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/26/2020	4	11,450	2913.78		314		144		464			(170)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/26/2020	29	84,507	2913.78		2,417		1,108		3,587			(1,309)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/26/2020	842	2,452,710	2913.78		153,049		70,148		306,164			(82,902)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/26/2020	6	16,183	2832.7		437		200		739			(237)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/26/2020	44	123,793	2832.7		3,169		1,453		5,400			(1,717)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/26/2020	15	41,538	2832.7		901		413		1,570			(488)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/26/2020	139	236,255	1701.496		5,387		2,469		8,791			(2,918)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/27/2019	06/26/2020	18	53,055	2924.92		1,264		579		1,827			(685)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/27/2019	06/26/2020	19	54,824	2924.92		1,372		629		1,995			(743)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/27/2019	06/26/2020	45	133,055	2924.92		3,423		1,569		4,996			(1,854)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/27/2019	06/26/2020	86	252,345	2924.92		6,593		3,022		9,670			(3,571)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/27/2019	06/26/2020	71	207,966	2924.92		5,683		2,605		8,370			(3,078)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/27/2019	06/26/2020	22	63,549	2924.92		1,876		860		2,800			(1,016)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/27/2019	06/26/2020	623	1,823,232	2924.92		111,810		51,246		220,894			(60,564)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/27/2019	06/26/2020	234	399,500	1705.553		9,109		4,175		14,062			(4,934)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/26/2020	124	366,014	2941.76		9,187		4,211		13,183			(4,976)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/26/2020	47	137,161	2941.76		3,607		1,653		5,202			(1,954)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/26/2020	45	131,909	2941.76		3,627		1,663		5,253			(1,965)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/26/2020	4	12,359	2941.76		355		163		515			(192)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/26/2020	452	1,328,310	2941.76		80,894		37,076		153,670			(43,818)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/26/2020	35	98,397	2849.28		2,686		1,231		4,002			(1,455)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/26/2020	34	95,823	2849.28		2,482		1,137		3,713			(1,344)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/26/2020	701	1,200,000	1711.272		27,000		12,375		38,945			(14,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/29/2020	23	66,346	2941.76		1,586		727		2,259			(859)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/29/2020	67	196,750	2941.76		4,938		2,263		7,076			(2,675)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/29/2020	72	212,140	2941.76		5,600		2,567		8,034			(3,034)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/29/2020	37	108,385	2941.76		2,981		1,366		4,310			(1,614)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/29/2020	396	1,163,492	2941.76		71,089		32,583		134,971			(38,507)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/29/2020	17	47,059	2849.28		1,360		623		2,016			(737)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/29/2020	32	90,186	2849.28		2,471		1,133		3,687			(1,339)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/29/2020	29	82,796	2849.28		2,153		987		3,225			(1,166)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/30/2020	108	318,486	2941.76		7,994		3,664		11,448			(4,330)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/30/2020	31	91,157	2941.76		2,498		1,145		3,623			(1,353)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/30/2020	176	517,548	2941.76		31,674		14,517		60,093			(17,157)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2019	06/30/2020	4	10,734	2941.76		153		70		200			(83)				
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/19/2019	06/19/2020	318	31,200	98		299		137		54			(162)				
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/26/2019	06/26/2020	124	12,400	100		245		112		329			(133)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/01/2019	07/01/2020	37	110,127	2964.33		2,764		1,497		3,898			(1,267)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/01/2019	07/01/2020	153	453,225	2964.33		11,920		6,457		16,887			(5,463)				

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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	07/01/2019	07/01/2020	67	199,621	2964.33		5,490		2,974		7,808			(2,516)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/01/2019	07/01/2020	321	950,283	2964.33		56,542		30,627		103,643			(25,915)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/01/2019	07/01/2020	228	390,989	1715.916		8,954		4,850		11,912			(4,104)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	07/02/2020	26	77,400	2973.01		1,846		1,000		2,577			(846)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	07/02/2020	39	114,508	2973.01		2,868		1,554		4,025			(1,315)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	07/02/2020	27	81,736	2973.01		2,105		1,140		2,964			(965)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	07/02/2020	67	199,882	2973.01		5,247		2,842		7,396			(2,405)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	07/02/2020	34	100,617	2973.01		2,752		1,491		3,908			(1,261)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	07/02/2020	44	129,537	2973.01		3,698		2,003		5,268			(1,695)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	07/02/2020	26	76,963	2973.01		2,367		1,282		3,407			(1,085)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	07/02/2020	835	2,482,056	2973.01		145,821		78,986		264,281			(66,835)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	07/02/2020	22	63,923	2859.89		1,745		945		2,433			(800)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	07/02/2020	98	278,945	2859.89		6,499		3,521		9,102			(2,979)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	07/02/2020	19	53,729	2859.89		1,182		640		1,661			(542)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2019	07/02/2020	23	39,091	1717.265		880		476		1,168			(403)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/03/2019	07/02/2020	34	101,469	2995.82		2,445		1,325		3,323			(1,121)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/03/2019	07/02/2020	26	78,820	2995.82		1,994		1,080		2,724			(914)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/03/2019	07/02/2020	42	124,504	2995.82		3,299		1,787		4,529			(1,512)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/03/2019	07/02/2020	6	17,672	2995.82		488		264		675			(224)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/03/2019	07/02/2020	7	20,826	2995.82		600		325		832			(275)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/03/2019	07/02/2020	553	1,657,374	2995.82		93,807		50,812		164,913			(42,995)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/03/2019	07/02/2020	8	22,684	2872.54		606		328		785			(278)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/03/2019	07/02/2020	117	335,266	2872.54		7,678		4,159		9,870			(3,519)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/03/2019	07/02/2020	60	102,804	1724.672		2,313		1,253		2,742			(1,060)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/02/2020	17	50,745	2990.41		1,222		662		1,668			(560)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/02/2020	91	273,037	2990.41		6,905		3,740		9,477			(3,165)				

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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	07/05/2019	07/02/2020	80	237,834	2990.41		6,293		3,409		8,688			(2,884)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/02/2020	27	80,031	2990.41		2,210		1,197		3,068			(1,013)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/02/2020	23	68,507	2990.41		1,969		1,066		2,749			(902)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/02/2020	734	2,194,528	2990.41		125,571		68,018		221,954			(57,553)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/02/2020	31	89,020	2868.67		2,234		1,210		2,857			(1,024)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/06/2020	58	174,838	2990.41		4,425		2,397		6,050			(2,028)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/06/2020	87	260,386	2990.41		6,898		3,736		9,482			(3,161)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/06/2020	39	116,440	2990.41		3,220		1,744		4,450			(1,476)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/06/2020	348	1,040,538	2990.41		59,904		32,448		105,731			(27,456)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/06/2020	28	80,372	2868.67		2,371		1,284		3,036			(1,087)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/06/2020	45	130,003	2868.67		3,640		1,972		4,671			(1,668)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/06/2020	34	98,222	2868.67		2,613		1,415		3,352			(1,197)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/07/2020	4	13,449	2990.41		324		176		440			(149)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/07/2020	53	158,577	2990.41		4,014		2,174		5,483			(1,840)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/07/2020	54	161,335	2990.41		4,275		2,316		5,871			(1,960)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/07/2020	39	118,047	2990.41		3,265		1,769		4,508			(1,497)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/07/2020	240	716,256	2990.41		41,357		22,402		72,864			(18,955)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/05/2019	07/07/2020	12	35,154	2868.67		939		508		1,202			(430)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/08/2019	07/08/2020	16	46,500	2975.95		1,116		605		1,538			(512)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/08/2019	07/08/2020	40	118,916	2975.95		2,997		1,623		4,152			(1,373)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/08/2019	07/08/2020	6	16,766	2975.95		443		240		616			(203)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/08/2019	07/08/2020	24	72,036	2975.95		1,988		1,077		2,779			(911)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/08/2019	07/08/2020	44	130,448	2975.95		3,744		2,028		5,269			(1,716)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/08/2019	07/08/2020	250	742,674	2975.95		43,298		23,453		78,916			(19,845)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/08/2019	07/08/2020	14	40,840	2862.31		1,172		635		1,621			(537)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/09/2019	07/09/2020	44	131,952	2979.63		3,334		1,806		4,592			(1,528)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/09/2019	07/09/2020	22	65,614	2979.63		1,741		943		2,403			(798)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/09/2019	07/09/2020	42	123,916	2979.63		3,435		1,861		4,764			(1,574)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/09/2019	07/09/2020	16	46,631	2979.63		1,449		785		2,043			(664)				

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

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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	07/09/2019	07/09/2020	565	1,684,251	2979.63		99,826		54,072		177,258			(45,753)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/09/2019	07/09/2020	6	16,149	2857.57		434		235		603			(199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/09/2019	07/09/2020	53	90,991	1715.156		2,075		1,124		2,826			(951)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/10/2019	07/10/2020	22	66,000	2993.07		1,577		854		2,153			(723)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/10/2019	07/10/2020	73	219,125	2993.07		5,500		2,979		7,544			(2,521)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/10/2019	07/10/2020	37	109,717	2993.07		2,886		1,563		3,975			(1,323)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/10/2019	07/10/2020	15	43,451	2993.07		1,191		645		1,652			(546)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/10/2019	07/10/2020	12	34,998	2993.07		1,001		542		1,393			(459)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/10/2019	07/10/2020	453	1,354,446	2993.07		79,641		43,139		137,174			(36,502)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/10/2019	07/10/2020	21	58,671	2857.94		1,537		833		2,188			(705)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/10/2019	07/10/2020	54	154,766	2857.94		3,838		2,079		5,490			(1,759)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/10/2019	07/10/2020	47	80,655	1715.281		1,839		996		2,503			(843)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/11/2019	07/10/2020	77	231,063	2999.91		5,522		2,991		7,497			(2,531)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/11/2019	07/10/2020	145	435,644	2999.91		10,935		5,923		14,920			(5,012)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/11/2019	07/10/2020	21	64,315	2999.91		1,691		916		2,318			(775)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/11/2019	07/10/2020	11	33,683	2999.91		926		502		1,274			(425)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/11/2019	07/10/2020	12	36,885	2999.91		1,055		571		1,460			(484)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/11/2019	07/10/2020	413	1,238,531	2999.91		72,206		39,112		122,892			(33,095)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/11/2019	07/10/2020	8	24,243	2862.56		645		349		874			(296)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/11/2019	07/10/2020	83	143,000	1717.945		3,275		1,774		4,268			(1,501)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/10/2020	9	28,401	3013.77		679		368		911			(311)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/10/2020	81	243,791	3013.77		6,119		3,315		8,256			(2,805)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/10/2020	47	142,584	3013.77		3,750		2,031		5,080			(1,719)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/10/2020	37	110,772	3013.77		3,035		1,644		4,140			(1,391)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/10/2020	24	71,795	3013.77		2,053		1,112		2,808			(941)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/10/2020	462	1,391,235	3013.77		80,413		43,557		132,327			(36,856)				

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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	07/12/2019	07/10/2020	15	42,729	2872.22		1,184		641		1,506			(542)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/13/2020	7	21,519	3013.77		514		279		689			(236)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/13/2020	55	167,253	3013.77		4,198		2,274		5,652			(1,924)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/13/2020	109	327,302	3013.77		8,608		4,663		11,636			(3,945)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/13/2020	5	16,465	3013.77		451		244		614			(207)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/13/2020	364	1,096,182	3013.77		63,798		34,557		104,657			(29,241)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/13/2020	4	11,809	2872.22		364		197		462			(167)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/13/2020	4	10,544	2872.22		293		159		374			(134)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/13/2020	6	15,960	2872.22		421		228		538			(193)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/14/2020	9	26,898	3013.77		643		348		861			(295)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/14/2020	81	242,866	3013.77		6,096		3,302		8,201			(2,794)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/14/2020	46	138,917	3013.77		3,654		1,979		4,935			(1,675)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2019	07/14/2020	150	450,758	3013.77		26,234		14,210		43,089			(12,024)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/15/2019	07/15/2020	13	40,350	3014.3		964		522		1,290			(442)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/15/2019	07/15/2020	42	127,135	3014.3		3,191		1,729		4,288			(1,463)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/15/2019	07/15/2020	44	132,890	3014.3		3,495		1,893		4,716			(1,602)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/15/2019	07/15/2020	12	36,674	3014.3		1,009		546		1,365			(462)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/15/2019	07/15/2020	18	53,603	3014.3		1,651		894		2,270			(757)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/15/2019	07/15/2020	339	1,020,733	3014.3		60,121		32,566		97,538			(27,556)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/15/2019	07/15/2020	81	232,800	2872.58		5,564		3,014		7,066			(2,550)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/15/2019	07/15/2020	64	110,340	1723.444		2,538		1,375		3,049			(1,163)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/16/2020	11	33,011	3004.04		789		427		1,063			(362)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/16/2020	35	105,084	3004.04		2,648		1,434		3,572			(1,214)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/16/2020	30	90,795	3004.04		2,388		1,293		3,247			(1,094)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/16/2020	10	29,902	3004.04		822		445		1,122			(377)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/16/2020	25	76,018	3004.04		2,174		1,178		2,985			(996)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/16/2020	35	106,284	3004.04		3,274		1,773		4,540			(1,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/16/2020	415	1,247,227	3004.04		73,337		39,724		123,101			(33,613)				

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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	07/16/2019	07/16/2020	9	25,416	2870.94		660		357		870			(302)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/16/2020	36	102,000	2870.94		2,259		1,224		2,978			(1,036)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2019	07/16/2020	162	278,639	1722.272		6,297		3,411		7,848			(2,886)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/17/2019	07/17/2020	24	71,067	2984.42		1,706		924		2,321			(782)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/17/2019	07/17/2020	34	100,591	2984.42		2,535		1,373		3,468			(1,162)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/17/2019	07/17/2020	115	342,997	2984.42		9,055		4,905		12,448			(4,150)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/17/2019	07/17/2020	36	107,020	2984.42		2,954		1,600		4,076			(1,354)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/17/2019	07/17/2020	562	1,676,592	2984.42		101,098		54,762		175,538			(46,337)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/17/2019	07/17/2020	83	238,768	2860.9		6,494		3,518		9,265			(2,977)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/17/2019	07/17/2020	16	44,503	2860.9		1,153		624		1,645			(528)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/17/2019	07/17/2020	39	66,231	1716.121		1,523		825		2,045			(698)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/18/2019	07/17/2020	12	36,696	2995.11		884		479		1,189			(405)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/18/2019	07/17/2020	53	157,847	2995.11		3,994		2,163		5,399			(1,830)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/18/2019	07/17/2020	125	375,639	2995.11		9,954		5,392		13,521			(4,562)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/18/2019	07/17/2020	20	59,504	2995.11		1,642		890		2,248			(753)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/18/2019	07/17/2020	19	55,702	2995.11		1,604		869		2,202			(735)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/18/2019	07/17/2020	785	2,351,923	2995.11		141,703		76,756		238,666			(64,947)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/18/2019	07/17/2020	8	22,987	2863.95		634		344		873			(291)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/18/2019	07/17/2020	40	114,107	2863.95		2,990		1,619		4,125			(1,370)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/18/2019	07/17/2020	119	205,230	1717.851		4,720		2,557		6,180			(2,163)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/17/2020	32	96,624	2976.61		2,319		1,256		3,173			(1,063)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/17/2020	110	327,692	2976.61		8,258		4,473		11,363			(3,785)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/17/2020	52	154,601	2976.61		4,081		2,211		5,643			(1,871)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/17/2020	23	67,386	2976.61		1,860		1,007		2,582			(852)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/17/2020	615	1,830,486	2976.61		110,012		59,590		196,006			(50,422)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/17/2020	56	159,664	2858.18		4,455		2,413		6,317			(2,042)				

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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	07/19/2019	07/17/2020	14	39,915	2858.18		1,054		571		1,505			(483)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/17/2020	19	32,250	1714.179		742		402		1,024			(340)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/20/2020	43	127,776	2976.61		3,220		1,744		4,421			(1,476)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/20/2020	79	234,022	2976.61		6,190		3,353		8,524			(2,837)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/20/2020	21	61,792	2976.61		1,709		925		2,362			(783)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/20/2020	260	774,300	2976.61		46,806		25,353		83,172			(21,453)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/20/2020	7	19,788	2858.18		584		316		824			(268)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/20/2020	39	111,306	2858.18		3,117		1,688		4,426			(1,428)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/21/2020	170	504,834	2976.61		12,747		6,905		17,457			(5,842)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/21/2020	31	91,543	2976.61		2,421		1,312		3,332			(1,110)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/21/2020	19	55,148	2976.61		1,525		826		2,107			(699)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/21/2020	30	90,331	2976.61		2,606		1,412		3,613			(1,194)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/21/2020	122	363,381	2976.61		22,039		11,938		39,074			(10,101)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2019	07/21/2020	11	30,106	2858.18		846		458		1,199			(388)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/22/2019	07/22/2020	75	223,177	2985.03		5,624		3,046		7,665			(2,578)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/22/2019	07/22/2020	53	159,444	2985.03		4,206		2,278		5,764			(1,928)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/22/2019	07/22/2020	26	78,906	2985.03		2,173		1,177		2,994			(996)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/22/2019	07/22/2020	198	592,100	2985.03		35,798		19,391		62,219			(16,408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/22/2019	07/22/2020	35	60,000	1712.377		1,368		741		1,963			(627)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/23/2020	55	164,304	3005.47		4,165		2,256		5,552			(1,909)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/23/2020	20	59,128	3005.47		1,569		850		2,102			(719)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/23/2020	35	105,406	3005.47		2,919		1,581		3,932			(1,338)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/23/2020	63	188,782	3005.47		5,441		2,947		7,370			(2,494)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/23/2020	703	2,111,679	3005.47		125,603		68,035		209,248			(57,568)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/23/2020	16	46,438	2871.95		1,221		662		1,600			(560)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2019	07/23/2020	18	51,526	2871.95		1,221		661		1,601			(560)				

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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	07/23/2019	07/23/2020	26	44,942	1722.026		1,025		555		1,281			(470)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/24/2020	30	90,670	3019.56		2,172		1,176		2,868			(995)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/24/2020	79	239,817	3019.56		6,031		3,267		8,005			(2,764)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/24/2020	121	365,361	3019.56		9,627		5,215		12,830			(4,412)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/24/2020	21	63,180	3019.56		1,744		945		2,327			(799)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/24/2020	10	31,572	3019.56		906		491		1,217			(415)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/24/2020	15	46,695	3019.56		1,443		782		1,956			(661)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/24/2020	945	2,854,893	3019.56		168,724		91,392		271,462			(77,332)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/24/2020	4	12,691	3019.56		317		172		324			(145)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/24/2020	16	46,808	2874.54		1,280		693		1,667			(587)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/24/2020	73	126,365	1723.439		2,906		1,574		3,530			(1,332)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/24/2020	28	84,752	3003.67		2,037		1,103		2,715			(933)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/24/2020	138	413,109	3003.67		10,431		5,650		13,970			(4,781)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/24/2020	100	300,021	3003.67		7,930		4,295		10,676			(3,634)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/24/2020	10	28,560	3003.67		788		427		1,066			(361)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/24/2020	503	1,511,855	3003.67		90,651		49,103		150,789			(41,548)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/24/2020	5	13,538	2873.51		410		222		535			(188)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/24/2020	36	102,251	2873.51		2,812		1,523		3,669			(1,289)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/24/2020	57	164,702	2873.51		4,299		2,328		5,620			(1,970)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/25/2019	07/24/2020	168	290,033	1722.677		6,671		3,613		8,195			(3,057)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/24/2020	37	112,456	3025.86		2,705		1,465		3,538			(1,240)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/24/2020	331	1,002,581	3025.86		25,315		13,712		33,286			(11,603)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/24/2020	59	177,365	3025.86		4,691		2,541		6,194			(2,150)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/24/2020	25	76,201	3025.86		2,099		1,137		2,791			(962)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/24/2020	518	1,567,987	3025.86		92,119		49,898		146,242			(42,221)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/24/2020	4	11,929	2879.43		333		180		410			(153)				

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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	07/26/2019	07/24/2020	10	28,957	2879.43		652		353		804			(299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/24/2020	135	233,051	1726.07		5,383		2,916		6,256			(2,467)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/27/2020	31	92,668	3025.86		2,229		1,207		2,910			(1,021)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/27/2020	49	148,002	3025.86		3,737		2,024		4,904			(1,713)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/27/2020	36	107,823	3025.86		2,852		1,545		3,758			(1,307)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/27/2020	7	21,439	3025.86		593		321		784			(272)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/27/2020	17	50,384	3025.86		1,449		785		1,927			(664)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/27/2020	412	1,245,258	3025.86		73,408		39,763		116,582			(33,645)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/27/2020	10	27,508	2879.43		809		438		999			(371)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/27/2020	24	68,060	2879.43		1,899		1,029		2,351			(870)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/28/2020	67	203,131	3025.86		5,129		2,778		6,727			(2,351)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/28/2020	29	88,813	3025.86		2,553		1,383		3,395			(1,170)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/28/2020	30	90,868	3025.86		2,812		1,523		3,775			(1,289)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/28/2020	157	474,710	3025.86		28,079		15,210		44,498			(12,870)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2019	07/28/2020	25	72,616	2879.43		1,946		1,054		2,389			(892)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/29/2019	07/29/2020	9	26,155	3020.97		632		342		824			(290)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/29/2019	07/29/2020	42	128,162	3020.97		3,249		1,760		4,259			(1,489)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/29/2019	07/29/2020	80	241,296	3020.97		6,406		3,470		8,436			(2,936)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/29/2019	07/29/2020	80	242,074	3020.97		6,996		3,789		9,288			(3,206)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/29/2019	07/29/2020	38	114,393	3020.97		3,432		1,859		4,581			(1,573)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/29/2019	07/29/2020	287	866,035	3020.97		51,269		27,771		82,501			(23,498)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/29/2019	07/29/2020	81	139,741	1725.122		3,242		1,756		3,829			(1,486)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/30/2020	68	206,369	3013.18		5,221		2,828		6,899			(2,393)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/30/2020	30	90,532	3013.18		2,399		1,300		3,184			(1,100)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/30/2020	13	40,191	3013.18		1,158		627		1,552			(531)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/30/2020	425	1,281,310	3013.18		77,135		41,781		125,104			(35,353)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/30/2020	5	13,816	2881.02		416		225		499			(191)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	07/30/2019	07/30/2020	10	29,978	2881.02		857		464		1,030			(393)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/30/2019	07/30/2020	82	141,364	1726.584		3,280		1,776		3,793			(1,503)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/31/2019	07/31/2020	54	159,665	2980.38		3,864		2,093		5,180			(1,771)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/31/2019	07/31/2020	195	581,761	2980.38		14,777		8,004		19,931			(6,773)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/31/2019	07/31/2020	72	214,762	2980.38		5,713		3,094		7,745			(2,618)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/31/2019	07/31/2020	21	62,833	2980.38		1,747		946		2,378			(801)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/31/2019	07/31/2020	40	120,600	2980.38		3,485		1,888		4,779			(1,597)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/31/2019	07/31/2020	866	2,581,566	2980.38		155,126		84,027		277,497			(71,100)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/31/2019	07/31/2020	21	60,842	2863.6		1,722		933		2,373			(789)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/31/2019	07/31/2020	10	28,025	2863.6		754		408		1,042			(346)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/31/2019	07/31/2020	417	715,544	1716.025		16,815		9,108		22,434			(7,707)				
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/03/2019	07/02/2020	694	68,000	98		638		346		287			(293)				
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/17/2019	07/17/2020	47	4,600	98		41		22		11			(19)				
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/24/2019	07/24/2020	56	5,600	100		110		60		151			(51)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/01/2019	07/31/2020	26	75,433	2953.56		1,841		1,150		2,492			(690)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/01/2019	07/31/2020	144	426,346	2953.56		10,914		6,822		14,876			(4,093)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/01/2019	07/31/2020	118	347,922	2953.56		9,324		5,828		12,782			(3,497)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/01/2019	07/31/2020	13	38,774	2953.56		1,086		679		1,496			(407)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/01/2019	07/31/2020	1,116	3,296,460	2953.56		210,644		131,652		381,516			(78,991)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/01/2019	07/31/2020	13	38,128	2845.52		1,045		653		1,682			(392)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/01/2019	07/31/2020	12	33,914	2845.52		882		551		1,431			(331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/01/2019	07/31/2020	305	519,673	1705.134		11,901		7,438		18,902			(4,463)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	07/31/2020	71	207,015	2932.05		5,237		3,273		7,320			(1,964)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	07/31/2020	58	170,135	2932.05		4,509		2,818		6,336			(1,691)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	07/31/2020	36	105,790	2932.05		2,941		1,838		4,137			(1,103)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	07/31/2020	23	66,552	2932.05		1,923		1,202		2,726			(721)				

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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	08/02/2019	07/31/2020	747	2,191,415	2932.05		141,127		88,204		268,508			(52,923)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	07/31/2020	27	75,755	2838.1		2,061		1,288		3,507			(773)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	07/31/2020	61	173,688	2838.1		4,273		2,670		7,367			(1,602)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/03/2020	57	166,192	2932.05		4,205		2,628		5,865			(1,577)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/03/2020	65	190,239	2932.05		5,041		3,151		7,071			(1,891)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/03/2020	61	180,152	2932.05		4,990		3,119		7,032			(1,871)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/03/2020	247	724,907	2932.05		46,974		29,359		89,045			(17,615)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/03/2020	6	17,936	2838.1		515		322		870			(193)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/03/2020	7	19,204	2838.1		499		312		855			(187)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/04/2020	12	35,923	2932.05		862		539		1,199			(323)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/04/2020	63	185,633	2932.05		4,697		2,935		6,547			(1,761)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/04/2020	73	214,870	2932.05		5,716		3,572		7,981			(2,143)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/04/2020	5	16,077	2932.05		447		279		627			(168)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/04/2020	36	104,862	2932.05		3,282		2,051		4,670			(1,231)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/04/2020	205	601,560	2932.05		39,101		24,438		73,956			(14,663)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2019	08/04/2020	4	10,939	2838.1		330		206		553			(124)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	08/05/2020	69	196,373	2844.74		4,438		2,774		6,462			(1,664)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	08/05/2020	51	146,328	2844.74		3,497		2,186		5,108			(1,311)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	08/05/2020	39	110,536	2844.74		2,918		1,824		4,298			(1,094)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	08/05/2020	10	28,012	2844.74		773		483		1,145			(290)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	08/05/2020	25	71,126	2844.74		2,048		1,280		3,046			(768)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	08/05/2020	419	1,191,042	2844.74		81,110		50,694		181,296			(30,416)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	08/05/2020	5	14,284	2844.74		200		125		271			(75)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	08/05/2020	13	36,171	2803.92		972		607		2,074			(364)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	08/05/2020	143	400,000	2803.92		8,224		5,140		18,824			(3,084)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2019	08/05/2020	23	38,675	1679.671		882		551		1,919			(331)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	08/06/2020	9	25,948	2881.77		620		388		889			(233)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	08/06/2020	45	130,878	2881.77		3,298		2,061		4,740			(1,237)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	08/06/2020	41	118,429	2881.77		3,132		1,958		4,519			(1,175)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	08/06/2019	08/06/2020	14	40,366	2881.77		1,116		698		1,618			(419)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	08/06/2020	44	125,791	2881.77		3,629		2,268		5,285			(1,361)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	08/06/2020	49	140,625	2881.77		4,388		2,742		6,444			(1,645)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	08/06/2020	799	2,301,279	2881.77		153,610		96,006		321,279			(57,604)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	08/06/2020	134	378,406	2817.91		8,476		5,298		17,717			(3,179)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/06/2019	08/06/2020	35	59,144	1687.824		1,360		850		2,676			(510)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/07/2020	10	27,500	2883.98		619		387		887			(232)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/07/2020	98	281,883	2883.98		6,709		4,193		9,643			(2,516)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/07/2020	59	169,649	2883.98		4,241		2,651		6,134			(1,590)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/07/2020	52	151,211	2883.98		3,962		2,476		5,760			(1,486)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/07/2020	34	96,629	2883.98		2,648		1,655		3,867			(993)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/07/2020	670	1,933,496	2883.98		127,031		79,394		268,682			(47,637)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/07/2020	12	32,589	2824.43		860		538		1,659			(323)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/07/2020	19	53,683	2824.43		1,342		839		2,624			(503)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/07/2020	247	417,383	1691.536		9,683		6,052		18,083			(3,631)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/08/2019	08/07/2020	5	15,834	2938.09		356		223		496			(134)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/08/2019	08/07/2020	24	70,076	2938.09		1,668		1,042		2,327			(625)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/08/2019	08/07/2020	16	47,545	2938.09		1,189		743		1,668			(446)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/08/2019	08/07/2020	13	39,395	2938.09		1,032		645		1,455			(387)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/08/2019	08/07/2020	482	1,416,007	2938.09		89,067		55,667		171,802			(33,400)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/08/2019	08/07/2020	16	46,312	2842.39		1,311		819		2,197			(491)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/08/2019	08/07/2020	32	89,979	2842.39		2,285		1,428		3,918			(857)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/08/2019	08/07/2020	89	151,359	1702.187		3,496		2,185		5,749			(1,311)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/07/2020	48	139,389	2918.65		3,157		1,973		4,415			(1,184)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/07/2020	12	36,053	2918.65		863		540		1,211			(324)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/07/2020	13	37,126	2918.65		934		584		1,317			(350)				

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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	08/09/2019	08/07/2020	55	161,456	2918.65		4,254		2,659		6,034			(1,595)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/07/2020	589	1,719,005	2918.65		108,039		67,525		219,252			(40,515)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/07/2020	56	95,000	1698.922		2,176		1,360		3,760			(816)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/10/2020	30	86,210	2918.65		1,953		1,220		2,725			(732)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/10/2020	36	105,015	2918.65		2,431		1,519		3,400			(912)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/10/2020	14	42,199	2918.65		1,006		629		1,414			(377)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/10/2020	11	32,185	2918.65		809		506		1,140			(304)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/10/2020	45	131,488	2918.65		3,465		2,165		4,905			(1,299)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/10/2020	47	137,691	2918.65		3,793		2,371		5,394			(1,423)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/10/2020	13	36,705	2918.65		1,052		657		1,507			(394)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/10/2020	235	686,004	2918.65		43,321		27,076		87,702			(16,245)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/10/2020	7	21,091	2837.13		569		356		996			(214)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/10/2020	19	54,362	2837.13		1,392		870		2,461			(522)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/10/2020	23	64,000	2837.13		1,382		864		2,537			(518)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/11/2020	8	21,955	2918.65		497		311		694			(186)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/11/2020	30	86,527	2918.65		2,064		1,290		2,898			(774)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/11/2020	31	90,463	2918.65		2,275		1,422		3,202			(853)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/11/2020	52	152,583	2918.65		4,204		2,627		5,974			(1,576)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2019	08/11/2020	111	323,664	2918.65		20,472		12,795		41,411			(7,677)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/12/2019	08/12/2020	14	40,749	2883.75		919		574		1,311			(345)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/12/2019	08/12/2020	8	24,400	2883.75		581		363		832			(218)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/12/2019	08/12/2020	5	13,766	2883.75		344		215		496			(129)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/12/2019	08/12/2020	22	63,162	2883.75		1,658		1,036		2,399			(622)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/12/2019	08/12/2020	125	359,770	2883.75		23,979		14,987		50,192			(8,992)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/12/2019	08/12/2020	9	25,740	2826.14		716		447		1,357			(268)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/12/2019	08/12/2020	139	234,466	1692.02		5,369		3,356		10,126			(2,013)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/13/2020	14	41,672	2926.32		894		559		1,230			(335)				

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

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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	08/13/2019	08/13/2020	64	186,952	2926.32		4,926		3,079		6,929			(1,847)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/13/2020	19	56,087	2926.32		1,545		966		2,183			(579)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/13/2020	53	153,694	2926.32		4,419		2,762		6,268			(1,657)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/13/2020	27	77,939	2926.32		2,412		1,508		3,465			(905)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/13/2020	415	1,214,088	2926.32		78,491		49,057		152,588			(29,434)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/13/2020	27	77,583	2838.43		2,188		1,367		3,802			(820)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/13/2020	7	19,422	2838.43		519		324		913			(194)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/13/2020	46	131,772	2838.43		3,334		2,084		5,940			(1,250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2019	08/13/2020	14	23,178	1699.281		530		331		917			(199)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/14/2019	08/14/2020	67	190,042	2840.6		4,276		2,672		6,230			(1,603)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/14/2019	08/14/2020	67	190,940	2840.6		4,525		2,828		6,640			(1,697)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/14/2019	08/14/2020	150	425,701	2840.6		10,600		6,625		15,650			(3,975)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/14/2019	08/14/2020	39	111,822	2840.6		2,930		1,831		4,332			(1,099)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/14/2019	08/14/2020	18	51,688	2840.6		1,473		921		2,206			(552)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/14/2019	08/14/2020	548	1,556,437	2840.6		108,639		67,900		240,412			(40,740)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/14/2019	08/14/2020	5	13,409	2840.6		189		118		253			(71)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/14/2019	08/14/2020	53	89,132	1683.762		2,050		1,281		4,240			(769)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/14/2020	51	144,469	2847.6		3,236		2,023		4,721			(1,214)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/14/2020	24	69,346	2847.6		1,637		1,023		2,404			(614)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/14/2020	34	98,139	2847.6		2,434		1,521		3,596			(913)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/14/2020	10	27,482	2847.6		715		447		1,061			(268)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/14/2020	34	96,385	2847.6		2,622		1,639		3,911			(983)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/14/2020	35	100,002	2847.6		2,840		1,775		4,253			(1,065)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/14/2020	315	897,120	2847.6		62,978		39,361		136,383			(23,617)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/14/2020	8	22,826	2818.41		582		364		1,215			(218)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/14/2020	14	39,184	2818.41		944		590		2,005			(354)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/15/2019	08/14/2020	55	92,500	1687.07		2,091		1,307		4,237			(784)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	08/16/2019	08/14/2020	58	166,850	2888.68		3,554		2,221		5,021			(1,333)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/14/2020	53	154,167	2888.68		3,492		2,182		4,940			(1,309)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/14/2020	57	165,486	2888.68		3,947		2,467		5,623			(1,480)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/14/2020	23	67,282	2888.68		1,692		1,058		2,416			(635)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/14/2020	26	74,898	2888.68		1,974		1,233		2,834			(740)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/14/2020	16	46,468	2888.68		1,341		838		1,935			(503)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/14/2020	422	1,220,308	2888.68		82,066		51,291		168,471			(30,775)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/14/2020	9	24,583	2831.05		666		416		1,262			(250)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/14/2020	32	90,216	2831.05		2,319		1,449		4,448			(869)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/14/2020	102	173,316	1694.351		3,969		2,481		7,287			(1,488)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/17/2020	25	72,166	2888.68		1,631		1,019		2,308			(612)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/17/2020	49	142,956	2888.68		3,402		2,126		4,849			(1,276)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/17/2020	11	31,398	2888.68		788		493		1,125			(296)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/17/2020	29	84,922	2888.68		2,344		1,465		3,369			(879)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/17/2020	227	656,906	2888.68		44,275		27,672		90,877			(16,603)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/17/2020	153	433,729	2831.05		10,583		6,614		20,608			(3,969)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/18/2020	59	171,061	2888.68		3,866		2,416		5,468			(1,450)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/18/2020	30	87,478	2888.68		2,091		1,307		2,965			(784)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/18/2020	31	90,594	2888.68		2,392		1,495		3,419			(897)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/18/2020	8	23,338	2888.68		644		403		925			(242)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/18/2020	32	91,066	2888.68		2,623		1,639		3,784			(984)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/18/2020	131	378,756	2888.68		25,604		16,002		52,433			(9,601)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2019	08/18/2020	22	62,849	2831.05		1,716		1,072		3,241			(643)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/19/2019	08/19/2020	51	150,263	2923.65		3,415		2,135		4,711			(1,281)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/19/2019	08/19/2020	11	32,648	2923.65		823		514		1,147			(309)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/19/2019	08/19/2020	10	28,224	2923.65		745		466		1,044			(280)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/19/2019	08/19/2020	37	107,568	2923.65		3,094		1,934		4,378			(1,160)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/19/2019	08/19/2020	10	29,151	2923.65		872		545		1,240			(327)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	08/19/2019	08/19/2020	184	537,297	2923.65		34,860		21,787		68,308			(13,072)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/19/2019	08/19/2020	44	73,985	1699.015		1,638		1,024		2,947			(614)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/20/2020	10	30,297	2900.51		607		380		844			(228)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/20/2020	9	24,836	2900.51		533		333		740			(200)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/20/2020	22	64,268	2900.51		1,713		1,070		2,407			(642)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/20/2020	60	173,469	2900.51		4,831		3,019		6,826			(1,812)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/20/2020	56	162,815	2900.51		4,730		2,956		6,713			(1,774)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/20/2020	305	885,246	2900.51		58,780		36,738		119,262			(22,043)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/20/2020	38	106,528	2833.18		2,706		1,691		5,224			(1,015)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/20/2020	18	50,000	2833.18		1,010		631		2,070			(379)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2019	08/20/2020	182	308,574	1695.351		6,943		4,339		12,863			(2,604)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/21/2020	26	75,819	2924.43		1,903		1,189		2,659			(714)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/21/2020	98	286,162	2924.43		7,526		4,704		10,568			(2,822)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/21/2020	61	177,322	2924.43		4,876		3,048		6,878			(1,829)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/21/2020	113	330,880	2924.43		9,496		5,935		13,445			(3,561)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/21/2020	33	95,649	2924.43		2,850		1,781		4,062			(1,069)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/21/2020	512	1,497,208	2924.43		97,169		60,730		190,266			(36,438)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/21/2020	14	39,619	2924.43		1,137		711		2,516			(426)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/21/2020	84	239,771	2841		5,515		3,447		10,301			(2,068)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/21/2020	20	57,651	2841		1,176		735		2,266			(441)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/21/2020	359	610,621	1699.923		13,922		8,701		24,085			(5,221)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/21/2020	17	49,431	2922.95		1,083		677		1,455			(406)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/21/2020	23	68,227	2922.95		1,583		989		2,137			(594)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/21/2020	48	141,050	2922.95		3,343		2,089		4,526			(1,254)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/21/2020	31	91,127	2922.95		2,233		1,395		3,027			(837)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/21/2020	10	29,734	2922.95		764		478		1,044			(287)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/21/2020	9	27,465	2922.95		742		463		1,015			(278)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/21/2020	10	29,678	2922.95		837		523		1,152			(314)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/21/2020	339	990,026	2922.95		64,352		40,220		126,281			(24,132)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/21/2020	24	68,543	2842.09		1,666		1,041		3,053			(625)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/22/2019	08/21/2020	183	311,563	1700.468		7,072		4,420		12,207			(2,652)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	29	81,477	2847.11		1,874		1,171		2,652			(703)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	48	137,901	2847.11		3,241		2,025		4,598			(1,215)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	20	56,666	2847.11		1,377		861		1,957			(516)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	41	117,334	2847.11		3,004		1,877		4,283			(1,126)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	94	266,745	2847.11		7,175		4,485		10,259			(2,691)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	42	119,067	2847.11		3,346		2,091		4,812			(1,255)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	87	248,273	2847.11		7,299		4,562		10,518			(2,737)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	599	1,705,118	2847.11		117,483		73,427		260,566			(44,056)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	7	20,511	2822.9		541		338		1,072			(203)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	18	49,480	2822.9		1,237		773		2,485			(464)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	58	164,799	2822.9		3,477		2,173		7,314			(1,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/21/2020	67	112,851	1688.826		2,584		1,615		5,083			(969)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/24/2020	23	65,257	2847.11		1,501		938		2,120			(563)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/24/2020	7	21,198	2847.11		515		322		731			(193)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/24/2020	13	37,637	2847.11		964		602		1,371			(361)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/24/2020	37	105,858	2847.11		2,848		1,780		4,064			(1,068)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/24/2020	32	91,416	2847.11		2,569		1,605		3,688			(963)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/24/2020	352	1,002,346	2847.11		69,262		43,289		153,438			(25,973)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/24/2020	8	22,863	2822.9		636		397		1,245			(238)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/24/2020	11	30,183	2822.9		797		498		1,582			(299)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/25/2020	23	64,120	2847.11		1,475		922		2,082			(553)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/25/2020	4	11,001	2847.11		267		167		379			(100)				

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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	08/23/2019	08/25/2020	6	18,130	2847.11		464		290		660			(174)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/25/2020	96	272,847	2847.11		7,340		4,587		10,470			(2,752)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/25/2020	31	87,278	2847.11		2,453		1,533		3,519			(920)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2019	08/25/2020	75	212,729	2847.11		14,721		9,201		32,583			(5,520)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/26/2020	44	125,860	2878.38		2,693		1,683		3,780			(1,010)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/26/2020	28	80,764	2878.38		1,825		1,141		2,583			(684)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/26/2020	19	54,951	2878.38		1,313		821		1,864			(492)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/26/2020	11	32,588	2878.38		821		513		1,168			(308)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/26/2020	16	46,697	2878.38		1,233		771		1,764			(462)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/26/2020	4	11,335	2878.38		313		196		450			(117)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/26/2020	43	124,024	2878.38		3,584		2,240		5,157			(1,344)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/26/2020	226	651,394	2878.38		45,532		28,458		92,899			(17,075)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/26/2020	21	60,171	2878.38		1,607		1,004		4,103			(602)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/26/2020	35	98,898	2829.78		2,561		1,601		4,988			(961)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2019	08/26/2020	240	405,911	1692.699		9,214		5,759		17,521			(3,455)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/27/2020	29	84,198	2869.16		1,802		1,126		2,539			(676)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/27/2020	48	137,111	2869.16		3,633		2,271		5,199			(1,363)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/27/2020	26	75,105	2869.16		2,088		1,305		2,992			(783)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/27/2020	45	128,854	2869.16		3,724		2,327		5,380			(1,396)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/27/2020	266	763,625	2869.16		53,454		33,409		111,342			(20,045)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/27/2020	7	20,363	2828.96		566		354		1,074			(212)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/27/2019	08/27/2020	13	22,500	1692.112		518		323		978			(194)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/28/2020	15	43,469	2887.94		928		580		1,298			(348)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/28/2020	13	37,808	2887.94		901		563		1,275			(338)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/28/2020	20	58,837	2887.94		1,475		922		2,096			(553)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/28/2020	100	290,087	2887.94		7,623		4,765		10,889			(2,859)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/28/2020	34	99,342	2887.94		2,730		1,706		3,917			(1,024)				

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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	08/28/2019	08/28/2020	31	89,897	2887.94		2,576		1,610		3,715			(966)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/28/2020	509	1,469,150	2887.94		101,827		63,642		205,120			(38,185)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/28/2020	6	18,298	2834.64		460		288		898			(173)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/28/2020	29	82,672	2834.64		1,980		1,237		3,898			(742)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/28/2020	4	10,856	2834.64		221		138		451			(83)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/28/2019	08/28/2020	111	188,284	1695.3		4,236		2,648		7,889			(1,589)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/29/2019	08/28/2020	10	30,483	2924.58		725		453		1,008			(272)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/29/2019	08/28/2020	52	151,225	2924.58		3,796		2,372		5,281			(1,423)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/29/2019	08/28/2020	48	139,271	2924.58		3,677		2,298		5,123			(1,379)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/29/2019	08/28/2020	12	35,308	2924.58		975		609		1,364			(365)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/29/2019	08/28/2020	48	140,093	2924.58		4,021		2,513		5,670			(1,508)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/29/2019	08/28/2020	28	83,214	2924.58		2,588		1,617		3,671			(970)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/29/2019	08/28/2020	309	903,121	2924.58		60,870		38,044		115,347			(22,826)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/29/2019	08/28/2020	74	211,320	2842.85		4,100		2,562		7,926			(1,537)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	39	115,349	2926.46		2,307		1,442		3,156			(865)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	31	90,298	2926.46		2,041		1,275		2,812			(765)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	61	179,077	2926.46		4,137		2,585		5,711			(1,551)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	10	29,122	2926.46		693		433		962			(260)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	28	80,580	2926.46		2,015		1,259		2,811			(755)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	35	102,961	2926.46		2,698		1,686		3,783			(1,012)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	24	71,170	2926.46		1,950		1,219		2,746			(731)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	605	1,771,594	2926.46		119,051		74,407		225,210			(44,644)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	8	22,469	2844.59		575		360		1,037			(216)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	28	80,760	2844.59		1,954		1,221		3,575			(733)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	5	14,527	2844.59		259		162		514			(97)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/28/2020	196	333,411	1701.116		7,668		4,793		13,017			(2,876)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/31/2020	25	71,793	2926.46		1,615		1,010		2,232			(606)				

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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	08/30/2019	08/31/2020	22	65,505	2926.46		1,559		974		2,159			(585)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/31/2020	94	276,316	2926.46		6,908		4,317		9,623			(2,590)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/31/2020	62	182,589	2926.46		4,784		2,990		6,697			(1,794)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/31/2020	20	57,478	2926.46		1,575		984		2,214			(591)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/31/2020	272	794,774	2926.46		53,568		33,480		101,267			(20,088)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	08/31/2020	6	17,594	2844.59		452		283		816			(170)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	09/01/2020	15	42,468	2926.46		956		597		1,320			(358)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	09/01/2020	4	12,755	2926.46		319		199		444			(120)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	09/01/2020	105	307,008	2926.46		8,044		5,027		11,255			(3,016)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	09/01/2020	24	70,808	2926.46		1,940		1,213		2,726			(728)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	09/01/2020	75	219,868	2926.46		6,266		3,916		8,869			(2,350)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	09/01/2020	232	677,745	2926.46		45,748		28,592		86,422			(17,155)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	09/01/2020	23	65,719	2844.59		1,788		1,117		3,178			(670)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	09/02/2020	21	60,174	2926.46		1,354		846		1,869			(508)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	09/02/2020	13	36,678	2926.46		1,005		628		1,411			(377)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	09/02/2020	19	55,768	2926.46		1,718		1,074		2,451			(644)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	09/02/2020	38	111,824	2926.46		7,559		4,725		14,270			(2,835)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2019	09/02/2020	6	17,852	2844.59		489		306		864			(183)				
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/07/2019	08/07/2020	249	24,400	98		255		159		352			(96)				
UST 2.375% 05/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/14/2019	08/14/2020	178	17,400	98		169		106		286			(63)				
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/21/2019	08/21/2020	190	18,600	98		162		101		263			(61)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/03/2019	09/03/2020	19	54,951	2906.27		1,179		835		1,620			(344)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/03/2019	09/03/2020	10	30,000	2906.27		682		483		942			(199)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/03/2019	09/03/2020	63	183,219	2906.27		5,304		3,757		7,470			(1,547)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/03/2019	09/03/2020	158	457,935	2906.27		32,042		22,696		61,445			(9,345)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/03/2019	09/03/2020	16	45,832	2906.27		1,100		779		2,330			(321)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/03/2019	09/03/2020	268	454,500	1698.697		10,454		7,405		18,347			(3,049)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	09/04/2020	8	23,319	2937.78		560		396		762			(163)				

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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	09/04/2019	09/04/2020	18	51,824	2937.78		1,368		969		1,884			(399)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	09/04/2020	62	182,283	2937.78		5,086		3,602		6,959			(1,483)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	09/04/2020	86	251,423	2937.78		7,316		5,182		10,055			(2,134)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	09/04/2020	20	59,354	2937.78		1,798		1,274		2,481			(525)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	09/04/2020	336	986,731	2937.78		66,703		47,248		122,592			(19,455)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/04/2019	09/04/2020	9	15,806	1703.596		357		253		601			(104)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/04/2020	31	92,378	2976		2,111		1,495		2,780			(616)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/04/2020	6	17,146	2976		435		308		578			(127)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/04/2020	39	117,140	2976		3,110		2,203		4,154			(907)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/04/2020	51	151,481	2976		4,204		2,978		5,639			(1,226)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/04/2020	20	59,306	2976		1,847		1,309		2,517			(539)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/04/2020	592	1,761,398	2976		115,636		81,909		198,209			(33,727)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/04/2020	11	31,519	2976		451		319		553			(131)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/04/2020	7	19,012	2858.86		492		349		810			(144)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/04/2020	18	51,734	2858.86		1,267		898		2,109			(370)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/04/2020	14	40,000	2858.86		820		581		1,422			(239)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/05/2019	09/04/2020	7	11,875	1708.974		267		189		422			(78)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/04/2020	9	26,096	2978.71		525		372		689			(153)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/04/2020	6	16,440	2978.71		353		250		464			(103)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/04/2020	44	131,574	2978.71		2,993		2,120		3,953			(873)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/04/2020	18	54,924	2978.71		1,277		905		1,690			(372)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/04/2020	51	153,209	2978.71		3,892		2,756		5,151			(1,135)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/04/2020	15	45,696	2978.71		1,216		861		1,617			(355)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/04/2020	79	235,294	2978.71		6,541		4,633		8,742			(1,908)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/04/2020	67	200,493	2978.71		5,824		4,126		7,800			(1,699)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/04/2020	493	1,469,227	2978.71		95,867		67,906		164,139			(27,961)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/04/2020	11	31,358	2863.57		812		575		1,295			(237)				

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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	09/06/2019	09/04/2020	22	37,401	1711.644		856		607		1,284			(250)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/08/2020	14	42,968	2978.71		984		697		1,288			(287)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/08/2020	11	32,479	2978.71		827		586		1,090			(241)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/08/2020	8	25,116	2978.71		668		473		887			(195)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/08/2020	45	133,539	2978.71		3,726		2,639		4,952			(1,087)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/08/2020	297	886,057	2978.71		57,948		41,047		99,352			(16,902)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/06/2019	09/08/2020	6	16,630	2863.57		456		323		721			(133)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/09/2019	09/09/2020	38	112,927	2978.43		2,586		1,832		3,385			(754)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/09/2019	09/09/2020	18	53,847	2978.43		1,440		1,020		1,901			(420)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/09/2019	09/09/2020	15	45,208	2978.43		1,266		897		1,676			(369)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/09/2019	09/09/2020	29	85,879	2978.43		2,508		1,776		3,333			(731)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/09/2019	09/09/2020	85	253,155	2978.43		16,594		11,754		28,433			(4,840)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/09/2019	09/09/2020	5	14,365	2978.43		415		294		553			(121)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/09/2019	09/09/2020	99	284,723	2863.96		7,830		5,546		12,338			(2,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/09/2019	09/09/2020	11	19,000	1711.716		426		301		654			(124)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/10/2020	7	19,822	2979.39		457		324		593			(133)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/10/2020	19	57,624	2979.39		1,541		1,092		2,032			(450)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/10/2020	28	82,083	2979.39		2,294		1,625		3,039			(669)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/10/2020	35	105,047	2979.39		3,052		2,162		4,072			(890)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/10/2020	40	120,536	2979.39		3,779		2,677		5,088			(1,102)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/10/2020	315	938,626	2979.39		61,715		43,715		105,247			(18,000)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/10/2020	3	10,008	2867.36		185		131		307			(54)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2019	09/10/2020	162	278,149	1713.663		6,222		4,407		9,346			(1,815)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/11/2020	68	205,344	3000.93		4,733		3,353		6,053			(1,381)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/11/2020	25	74,553	3000.93		1,905		1,349		2,458			(556)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/11/2020	33	98,515	3000.93		2,635		1,867		3,419			(769)				

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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	09/11/2019	09/11/2020	42	126,636	3000.93		3,552		2,516		4,612			(1,036)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/11/2020	30	90,348	3000.93		2,643		1,872		3,444			(771)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/11/2020	32	97,047	3000.93		2,945		2,086		3,864			(859)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/11/2020	545	1,635,323	3000.93		105,724		74,888		173,166			(30,836)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/11/2020	9	25,530	2874.57		668		473		991			(195)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/11/2020	9	26,016	2874.57		542		384		837			(158)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/11/2020	123	210,486	1717.842		4,757		3,370		6,697			(1,387)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/11/2020	12	34,652	3009.57		803		569		1,015			(234)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/11/2020	19	56,690	3009.57		1,459		1,034		1,857			(426)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/11/2020	15	44,243	3009.57		1,194		846		1,525			(348)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/11/2020	25	74,229	3009.57		2,182		1,546		2,810			(637)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/11/2020	207	624,301	3009.57		39,980		28,319		64,548			(11,661)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/11/2020	12	33,427	2877.6		936		663		1,330			(273)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/11/2020	7	20,557	2877.6		545		386		782			(159)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/11/2020	25	71,127	2877.6		1,778		1,260		2,584			(519)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/12/2019	09/11/2020	127	218,791	1719.532		4,945		3,502		6,804			(1,442)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/11/2020	138	413,955	3007.39		8,941		6,334		11,419			(2,608)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/11/2020	34	101,078	3007.39		2,315		1,640		2,966			(675)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/11/2020	17	52,517	3007.39		1,229		870		1,578			(358)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/11/2020	9	28,455	3007.39		690		489		884			(201)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/11/2020	36	109,276	3007.39		2,792		1,978		3,586			(814)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/11/2020	45	135,597	3007.39		3,627		2,569		4,682			(1,058)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/11/2020	72	217,644	3007.39		6,083		4,309		7,886			(1,774)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/11/2020	369	1,110,326	3007.39		71,505		50,649		115,497			(20,856)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/11/2020	133	227,981	1718.629		5,152		3,650		7,177			(1,503)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/14/2020	21	62,952	3007.39		1,442		1,021		1,844			(420)				

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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	09/13/2019	09/14/2020	16	48,418	3007.39		1,235		875		1,587			(360)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/14/2020	31	93,696	3007.39		2,502		1,772		3,231			(730)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/14/2020	35	106,067	3007.39		2,975		2,107		3,838			(868)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/14/2020	232	696,291	3007.39		45,015		31,886		72,646			(13,129)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/14/2020	21	59,552	2876.32		1,602		1,135		2,296			(467)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/14/2020	35	100,889	2876.32		2,573		1,822		3,717			(750)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/15/2020	6	17,869	3007.39		412		292		523			(120)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/15/2020	36	109,167	3007.39		2,931		2,076		3,763			(855)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/15/2020	40	120,601	3007.39		3,383		2,396		4,362			(987)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/15/2020	38	113,508	3007.39		3,320		2,352		4,297			(968)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2019	09/15/2020	86	258,062	3007.39		16,722		11,845		26,951			(4,877)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2019	09/16/2020	21	61,784	2997.96		1,424		1,009		1,821			(415)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2019	09/16/2020	11	32,464	2997.96		790		560		1,014			(231)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2019	09/16/2020	5	13,522	2997.96		345		245		446			(101)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2019	09/16/2020	7	20,235	2997.96		568		402		737			(166)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2019	09/16/2020	68	204,736	2997.96		5,989		4,242		7,805			(1,747)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2019	09/16/2020	151	452,380	2997.96		29,608		20,973		48,527			(8,636)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2019	09/16/2020	14	41,471	2997.96		593		420		714			(173)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2019	09/16/2020	23	67,200	2868.72		1,452		1,028		2,277			(423)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/17/2020	10	29,512	3005.7		645		457		813			(188)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/17/2020	21	61,800	3005.7		1,666		1,180		2,131			(486)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/17/2020	36	109,524	3005.7		3,083		2,184		3,963			(899)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/17/2020	81	242,951	3005.7		7,131		5,051		9,202			(2,080)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/17/2020	37	110,473	3005.7		3,496		2,477		4,553			(1,020)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/17/2020	353	1,061,791	3005.7		70,237		49,752		111,627			(20,486)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/17/2020	4	12,741	2873.15		344		244		504			(100)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/17/2020	31	87,820	2873.15		2,248		1,592		3,323			(656)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2019	09/17/2020	64	110,177	1716.425		2,456		1,740		3,591			(716)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2019	09/18/2020	26	79,577	3006.73		1,834		1,299		2,328			(535)				

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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	09/18/2019	09/18/2020	10	29,565	3006.73		755		535		967			(220)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/18/2019	09/18/2020	45	134,848	3006.73		3,621		2,565		4,644			(1,056)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/18/2019	09/18/2020	47	141,177	3006.73		3,960		2,805		5,102			(1,155)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/18/2019	09/18/2020	35	105,249	3006.73		3,079		2,181		3,981			(898)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/18/2019	09/18/2020	785	2,360,757	3006.73		159,587		113,041		247,730			(46,546)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/18/2019	09/18/2020	6	18,414	3006.73		455		322		759			(133)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/18/2019	09/18/2020	5	15,471	2873.49		415		294		612			(121)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/18/2019	09/18/2020	26	74,250	2873.49		1,886		1,336		2,808			(550)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/18/2019	09/18/2020	229	392,934	1716.605		8,880		6,290		12,789			(2,590)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/18/2020	26	78,403	3006.79		1,811		1,283		2,294			(528)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/18/2020	14	43,409	3006.79		1,059		750		1,345			(309)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/18/2020	26	77,552	3006.79		1,993		1,412		2,538			(581)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/18/2020	66	198,757	3006.79		5,347		3,787		6,844			(1,559)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/18/2020	60	179,341	3006.79		5,255		3,722		6,783			(1,533)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/18/2020	492	1,480,630	3006.79		96,537		68,380		155,347			(28,157)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/18/2020	4	10,885	3006.79		157		111		186			(46)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/18/2020	19	54,984	2872.5		1,479		1,048		2,189			(431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/19/2019	09/18/2020	129	221,075	1715.875		5,041		3,570		7,265			(1,470)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/18/2020	19	55,422	2992.07		1,205		854		1,540			(352)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/18/2020	36	108,735	2992.07		2,501		1,771		3,215			(729)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/18/2020	18	53,004	2992.07		1,254		888		1,605			(366)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/18/2020	53	158,872	2992.07		4,059		2,875		5,255			(1,184)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/18/2020	45	133,369	2992.07		3,741		2,650		4,874			(1,091)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/18/2020	13	38,043	2992.07		1,162		823		1,520			(339)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/18/2020	319	953,955	2992.07		63,676		45,104		104,167			(18,572)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/18/2020	18	50,768	2869.17		1,290		913		1,976			(376)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/21/2020	23	68,668	2992.07		1,583		1,121		2,027			(462)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/21/2020	20	58,520	2992.07		1,498		1,061		1,933			(437)				

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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	09/20/2019	09/21/2020	78	233,968	2992.07		6,294		4,458		8,135			(1,836)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/21/2020	9	26,905	2992.07		756		536		982			(221)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/21/2020	35	104,719	2992.07		3,079		2,181		4,001			(898)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/21/2020	340	1,017,724	2992.07		68,340		48,408		111,440			(19,933)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/21/2020	47	135,060	2869.17		3,633		2,573		5,520			(1,060)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/22/2020	18	55,223	2992.07		1,276		904		1,630			(372)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/22/2020	70	209,981	2992.07		5,659		4,008		7,298			(1,651)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/22/2020	41	121,854	2992.07		3,430		2,430		4,445			(1,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/22/2020	19	56,459	2992.07		1,663		1,178		2,156			(485)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/22/2020	261	780,036	2992.07		52,457		37,157		85,492			(15,300)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/23/2019	09/23/2020	54	160,947	2991.78		3,702		2,622		4,748			(1,080)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/23/2019	09/23/2020	30	89,080	2991.78		2,165		1,533		2,785			(631)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/23/2019	09/23/2020	9	25,972	2991.78		730		517		947			(213)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/23/2019	09/23/2020	32	94,350	2991.78		2,764		1,958		3,603			(806)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/23/2019	09/23/2020	111	331,841	2991.78		22,167		15,702		36,431			(6,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/23/2019	09/23/2020	41	70,289	1713.966		1,603		1,135		2,378			(467)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/24/2020	28	84,167	2966.6		1,844		1,306		2,371			(538)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/24/2020	29	86,559	2966.6		2,346		1,662		3,059			(684)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/24/2020	30	88,531	2966.6		2,511		1,778		3,285			(732)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/24/2020	88	261,601	2966.6		7,741		5,483		10,166			(2,258)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/24/2020	463	1,372,434	2966.6		94,149		66,689		161,067			(27,460)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/24/2020	1	2,913	2966.6		42		30		51			(12)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/24/2020	28	81,086	2864.72		2,157		1,528		3,425			(629)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/24/2020	7	20,000	2864.72		426		302		707			(124)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2019	09/24/2020	67	113,850	1710.495		2,596		1,839		4,030			(757)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	8	25,140	2984.87		586		415		744			(171)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	21	63,787	2984.87		1,652		1,170		2,114			(482)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	49	146,410	2984.87		3,982		2,821		5,108			(1,162)				

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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	09/25/2019	09/25/2020	136	407,100	2984.87		11,562		8,189		14,909			(3,372)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	27	79,810	2984.87		2,362		1,673		3,060			(689)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	8	24,279	2984.87		748		530		973			(218)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	24	72,127	2984.87		2,308		1,635		3,012			(673)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	435	1,298,622	2984.87		87,917		62,274		145,466			(25,642)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	6	17,809	2984.87		260		184		308			(76)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	21	59,127	2870.39		1,667		1,181		2,518			(486)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	20	56,915	2870.39		1,520		1,076		2,322			(443)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	47	133,540	2870.39		3,379		2,393		5,215			(985)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	11	30,605	2870.39		652		462		1,042			(190)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	360	616,857	1713.802		14,064		9,962		20,949			(4,102)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	27	81,269	2977.62		1,686		1,194		2,126			(492)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	24	70,232	2977.62		1,549		1,097		1,964			(452)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	19	55,339	2977.62		1,292		915		1,647			(377)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	40	120,367	2977.62		2,967		2,102		3,796			(865)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	18	53,134	2977.62		1,379		977		1,770			(402)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	40	118,711	2977.62		3,235		2,291		4,162			(944)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	49	146,956	2977.62		4,181		2,961		5,410			(1,219)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	77	228,318	2977.62		6,792		4,811		8,801			(1,981)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	562	1,673,450	2977.62		113,376		80,308		191,043			(33,068)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	11	31,300	2871.07		808		572		1,271			(236)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/26/2019	09/25/2020	549	941,747	1714.05		21,057		14,916		31,880			(6,142)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/25/2020	44	129,338	2961.79		3,007		2,130		3,888			(877)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/25/2020	10	30,382	2961.79		746		528		968			(218)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/25/2020	65	191,757	2961.79		4,938		3,498		6,453			(1,440)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/25/2020	58	171,366	2961.79		4,635		3,283		6,072			(1,352)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/25/2020	104	308,493	2961.79		8,715		6,173		11,478			(2,542)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/25/2020	581	1,719,430	2961.79		117,523		83,245		204,454			(34,278)				

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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	09/27/2019	09/25/2020	28	81,477	2871.55		2,159		1,529		3,299			(630)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/25/2020	50	142,710	2871.55		3,582		2,537		5,531			(1,045)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/25/2020	311	532,836	1714.255		12,149		8,605		17,990			(3,543)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/27/2020	3	8,400	2961.79		221		156		441			(64)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/28/2020	17	50,278	2961.79		1,169		828		1,509			(341)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/28/2020	5	13,629	2961.79		335		237		434			(98)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/28/2020	34	101,472	2961.79		2,745		1,944		3,591			(801)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/28/2020	71	209,142	2961.79		5,908		4,185		7,771			(1,723)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/28/2020	26	77,911	2961.79		2,294		1,625		3,032			(669)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/28/2020	294	870,763	2961.79		59,691		42,281		103,795			(17,410)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/28/2020	10	29,147	2871.55		775		549		1,186			(226)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/28/2020	119	342,269	2871.55		8,146		5,770		12,748			(2,376)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/29/2020	19	56,476	2961.79		1,313		930		1,694			(383)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/29/2020	17	49,691	2961.79		1,220		864		1,580			(356)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/29/2020	70	206,627	2961.79		5,589		3,959		7,308			(1,630)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/29/2020	125	371,405	2961.79		10,492		7,432		13,794			(3,060)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/29/2020	27	81,016	2961.79		2,386		1,690		3,151			(696)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/29/2020	38	112,547	2961.79		3,585		2,539		4,770			(1,046)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/29/2020	232	686,307	2961.79		47,184		33,422		81,874			(13,762)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/29/2020	5	15,300	2871.55		430		305		651			(125)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2019	09/29/2020	13	37,316	2871.55		944		669		1,455			(275)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/30/2019	09/30/2020	87	259,965	2976.74		5,693		4,033		7,258			(1,661)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/30/2019	09/30/2020	27	79,155	2976.74		1,836		1,301		2,351			(536)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/30/2019	09/30/2020	4	13,231	2976.74		324		230		417			(95)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/30/2019	09/30/2020	80	238,472	2976.74		7,059		5,000		9,177			(2,059)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/30/2019	09/30/2020	129	384,912	2976.74		26,155		18,526		44,232			(7,628)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/30/2019	09/30/2020	1	4,214	2976.74		61		43		73			(18)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/30/2019	09/30/2020	7	19,086	2876.9		508		360		752			(148)				

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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	09/30/2019	09/30/2020	390	669,750	1717.112		15,270		10,816		21,883			(4,454)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2019	09/20/2021	137	235,627	1713.787		7,493		6,400		7,957			(1,093)				
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/11/2019	09/11/2020	124	12,200	98		105		74		112			(31)				
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/18/2019	09/18/2020	251	24,600	98		208		147		207			(61)				
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	54	5,400	100		102		72		52			(30)				
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/25/2019	09/25/2020	124	12,200	98		110		78		126			(32)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	10/01/2020	9	26,359	2940.25		614		486		800			(128)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	10/01/2020	95	278,104	2940.25		7,564		5,989		9,960			(1,576)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	10/01/2020	60	177,415	2940.25		5,039		3,989		6,673			(1,050)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	10/01/2020	34	100,187	2940.25		2,966		2,348		3,948			(618)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	10/01/2020	453	1,332,878	2940.25		91,169		72,175		168,039			(18,994)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	10/01/2020	31	89,227	2861.81		2,570		2,034		4,208			(535)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	10/01/2020	36	102,098	2861.81		2,644		2,093		4,438			(551)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2019	10/01/2020	155	265,414	1707.946		6,051		4,791		9,749			(1,261)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	10/02/2020	30	85,524	2887.61		1,981		1,568		2,670			(413)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	10/02/2020	6	15,925	2887.61		389		308		527			(81)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	10/02/2020	9	24,671	2887.61		635		503		863			(132)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	10/02/2020	47	136,793	2887.61		3,693		2,924		5,042			(769)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	10/02/2020	90	258,810	2887.61		7,311		5,788		10,023			(1,523)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	10/02/2020	63	183,351	2887.61		5,405		4,279		7,441			(1,126)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	10/02/2020	5	13,599	2887.61		417		330		577			(87)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	10/02/2020	703	2,029,030	2887.61		144,852		114,675		289,969			(30,178)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	10/02/2020	79	225,210	2840.91		5,833		4,618		11,125			(1,215)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	10/02/2020	51	145,189	2840.91		3,368		2,667		6,626			(702)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/02/2019	10/02/2020	28	80,000	2840.91		1,552		1,229		3,221			(323)				

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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	10/02/2019	10/02/2020	257	435,128	1695.382		9,964		7,889		18,574			(2,076)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/03/2019	10/02/2020	48	139,863	2910.63		3,217		2,547		4,314			(670)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/03/2019	10/02/2020	41	120,719	2910.63		3,090		2,447		4,173			(644)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/03/2019	10/02/2020	54	157,604	2910.63		4,240		3,356		5,739			(883)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/03/2019	10/02/2020	87	252,904	2910.63		7,132		5,646		9,673			(1,486)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/03/2019	10/02/2020	511	1,486,497	2910.63		105,690		83,671		201,379			(22,019)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/03/2019	10/02/2020	14	39,732	2847.1		997		790		1,892			(208)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/03/2019	10/02/2020	28	81,083	2847.1		1,930		1,528		3,710			(402)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/02/2020	49	145,891	2952.01		3,166		2,506		4,131			(660)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/02/2020	25	74,701	2952.01		1,729		1,369		2,251			(360)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/02/2020	23	67,171	2952.01		1,589		1,258		2,073			(331)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/02/2020	7	21,615	2952.01		528		418		691			(110)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/02/2020	448	1,323,676	2952.01		91,334		72,306		162,223			(19,028)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/02/2020	15	42,120	2861.83		1,133		897		1,910			(236)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/02/2020	12	35,634	2861.83		909		719		1,551			(189)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/02/2020	16	45,584	2861.83		1,099		870		1,902			(229)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/04/2020	6	17,558	2952.01		400		317		875			(83)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/05/2020	4	10,584	2952.01		243		193		319			(51)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/05/2020	7	21,161	2952.01		543		430		713			(113)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/05/2020	27	78,289	2952.01		2,110		1,670		2,779			(440)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/05/2020	120	353,074	2952.01		9,974		7,896		13,160			(2,078)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/05/2020	38	112,082	2952.01		3,312		2,622		4,376			(690)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/05/2020	220	650,858	2952.01		44,974		35,605		79,952			(9,370)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/05/2020	19	54,882	2861.83		1,405		1,112		2,399			(293)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/05/2020	19	54,645	2861.83		1,322		1,047		2,291			(276)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/05/2020	105	179,250	1707.474		4,087		3,235		6,641			(851)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/06/2020	11	31,130	2952.01		721		571		936			(150)				

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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	10/04/2019	10/06/2020	93	274,715	2952.01		7,431		5,883		9,746			(1,548)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/06/2020	55	163,394	2952.01		4,632		3,667		6,087			(965)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/06/2020	15	42,925	2952.01		1,266		1,002		1,675			(264)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2019	10/06/2020	175	515,817	2952.01		35,643		28,217		63,412			(7,426)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/07/2019	10/07/2020	22	65,856	2938.79		1,521		1,204		1,996			(317)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/07/2019	10/07/2020	18	53,986	2938.79		1,317		1,043		1,734			(274)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/07/2019	10/07/2020	33	97,625	2938.79		2,870		2,272		3,840			(598)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/07/2019	10/07/2020	31	91,459	2938.79		2,908		2,302		3,921			(606)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/07/2019	10/07/2020	113	330,912	2938.79		22,568		17,866		42,055			(4,702)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/07/2019	10/07/2020	45	129,561	2855.69		3,135		2,482		5,660			(653)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/08/2020	51	148,472	2893.06		3,994		3,162		5,442			(832)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/08/2020	47	134,607	2893.06		3,796		3,005		5,183			(791)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/08/2020	47	136,552	2893.06		4,015		3,178		5,510			(836)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/08/2020	458	1,325,005	2893.06		90,895		71,959		187,710			(18,937)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/08/2020	4	12,590	2840.06		363		287		679			(76)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/08/2019	10/08/2020	115	195,199	1693.963		4,470		3,539		8,496			(931)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/09/2020	13	37,923	2919.4		829		656		1,090			(173)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/09/2020	160	468,256	2919.4		10,840		8,582		14,329			(2,258)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/09/2020	32	93,218	2919.4		2,279		1,804		3,025			(475)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/09/2020	24	70,139	2919.4		1,810		1,433		2,405			(377)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/09/2020	23	68,296	2919.4		1,851		1,465		2,467			(386)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/09/2020	15	44,152	2919.4		1,254		993		1,675			(261)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/09/2020	17	50,318	2919.4		1,489		1,179		2,000			(310)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/09/2020	123	360,389	2919.4		11,136		8,816		14,975			(2,320)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/09/2020	386	1,125,997	2919.4		78,763		62,354		150,127			(16,409)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/09/2020	22	61,882	2848.3		1,559		1,235		2,952			(325)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/09/2019	10/09/2020	30	51,425	1698.767		1,157		916		2,119			(241)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	10/10/2019	10/09/2020	10	29,075	2938.13		672		532		881			(140)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/10/2019	10/09/2020	79	233,571	2938.13		6,587		5,214		8,765			(1,372)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/10/2019	10/09/2020	67	196,635	2938.13		5,781		4,577		7,730			(1,204)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/10/2019	10/09/2020	607	1,782,761	2938.13		122,654		97,101		227,263			(25,553)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/10/2019	10/09/2020	16	44,339	2856.8		1,123		889		2,010			(234)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/10/2019	10/09/2020	30	86,395	2856.8		2,071		1,639		3,759			(431)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/10/2019	10/09/2020	11	30,223	2856.8		685		542		1,261			(143)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/10/2019	10/09/2020	40	114,541	2856.8		2,315		1,833		4,387			(482)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/10/2019	10/09/2020	287	489,283	1703.64		10,960		8,677		19,040			(2,283)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	37	108,774	2970.27		2,377		1,882		3,037			(495)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	21	61,688	2970.27		1,437		1,138		1,833			(299)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	12	36,101	2970.27		935		740		1,201			(195)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	52	153,905	2970.27		4,186		3,314		5,390			(872)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	8	22,356	2970.27		664		526		861			(138)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	15	45,855	2970.27		1,422		1,125		1,845			(296)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	421	1,251,244	2970.27		83,521		66,120		147,290			(17,400)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	31	89,700	2869.74		2,180		1,726		3,596			(454)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	14	40,000	2869.74		816		646		1,404			(170)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	46	79,000	1711.267		1,785		1,413		2,801			(372)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/09/2020	5	15,347	2869.74		353		279		589			(74)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/12/2020	18	53,437	2970.27		1,242		984		1,586			(259)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/12/2020	66	195,376	2970.27		5,080		4,021		6,490			(1,058)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/12/2020	33	99,033	2970.27		2,704		2,140		3,464			(563)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/12/2020	50	149,088	2970.27		4,249		3,364		5,475			(885)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/12/2020	334	991,420	2970.27		66,425		52,587		116,989			(13,839)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/12/2020	13	37,615	2869.74		970		768		1,581			(202)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/12/2020	102	293,143	2869.74		7,153		5,663		11,807			(1,490)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	10/11/2019	10/13/2020	12	36,806	2970.27		861		682		1,092			(179)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/13/2020	27	79,121	2970.27		1,891		1,497		2,403			(394)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/13/2020	6	17,863	2970.27		488		386		625			(102)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/13/2020	79	233,212	2970.27		6,670		5,280		8,561			(1,390)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/13/2020	234	694,426	2970.27		46,561		36,861		82,009			(9,700)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2019	10/13/2020	32	91,283	2869.74		2,364		1,872		3,841			(493)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/14/2019	10/14/2020	8	24,384	2966.15		566		448		725			(118)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/14/2019	10/14/2020	10	28,652	2966.15		702		556		903			(146)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/14/2019	10/14/2020	76	225,791	2966.15		6,616		5,237		8,701			(1,378)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/14/2019	10/14/2020	60	176,796	2966.15		6,011		4,759		8,024			(1,252)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/14/2019	10/14/2020	267	791,492	2966.15		51,922		41,105		94,522			(10,817)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/14/2019	10/14/2020	9	26,729	2966.15		727		576		1,329			(151)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/14/2019	10/14/2020	4	10,900	2966.15		157		124		188			(33)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/14/2019	10/14/2020	22	62,028	2866.26		1,594		1,262		2,671			(332)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/14/2019	10/14/2020	53	90,618	1708.957		2,030		1,607		3,318			(423)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/15/2020	5	13,500	2995.68		279		221		346			(58)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/15/2020	8	23,040	2995.68		507		401		631			(106)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/15/2020	8	24,777	2995.68		577		457		722			(120)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/15/2020	43	127,757	2995.68		3,462		2,741		4,386			(721)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/15/2020	41	121,464	2995.68		3,437		2,721		4,377			(716)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/15/2020	56	166,905	2995.68		4,924		3,898		6,297			(1,026)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/15/2020	291	871,521	2995.68		55,167		43,674		96,587			(11,493)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/15/2020	7	21,534	2872.18		552		437		895			(115)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/15/2020	5	13,567	2872.18		277		220		473			(58)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2019	10/15/2020	69	118,901	1712.384		2,640		2,090		4,177			(550)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/16/2019	10/16/2020	10	28,464	2989.69		697		552		882			(145)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/16/2019	10/16/2020	108	324,220	2989.69		8,754		6,930		11,173			(1,824)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/16/2019	10/16/2020	66	196,735	2989.69		5,568		4,408		7,117			(1,160)				

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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	10/16/2019	10/16/2020	69	205,609	2989.69		6,065		4,802		7,788			(1,264)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/16/2019	10/16/2020	983	2,938,402	2989.69		187,470		148,414		331,045			(39,056)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/16/2019	10/16/2020	2	5,313	2989.69		77		61		91			(16)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/16/2019	10/16/2020	30	87,371	2871.61		2,237		1,771		3,650			(466)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/16/2019	10/16/2020	9	24,732	2871.61		599		474		990			(125)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/16/2019	10/16/2020	431	737,921	1711.954		16,529		13,086		26,080			(3,444)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/16/2020	89	266,952	2997.95		5,499		4,354		6,830			(1,146)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/16/2020	27	79,890	2997.95		1,853		1,467		2,324			(386)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/16/2020	24	73,210	2997.95		1,794		1,420		2,257			(374)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/16/2020	22	65,094	2997.95		1,679		1,330		2,119			(350)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/16/2020	82	247,308	2997.95		6,677		5,286		8,473			(1,391)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/16/2020	39	118,155	2997.95		3,332		2,638		4,249			(694)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/16/2020	56	166,984	2997.95		4,909		3,887		6,287			(1,023)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/16/2020	493	1,477,247	2997.95		93,953		74,379		162,891			(19,574)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/16/2020	7	21,379	2878.31		588		465		893			(122)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/16/2020	24	68,141	2878.31		1,778		1,408		2,729			(371)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/16/2020	76	217,798	2878.31		4,508		3,569		7,297			(939)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/17/2019	10/16/2020	121	207,325	1715.847		4,644		3,677		6,978			(968)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/16/2020	26	77,595	2986.2		1,796		1,422		2,275			(374)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/16/2020	35	104,656	2986.2		2,475		1,959		3,142			(516)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/16/2020	34	100,916	2986.2		2,599		2,057		3,312			(541)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/16/2020	27	79,342	2986.2		2,138		1,693		2,741			(445)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/16/2020	52	153,923	2986.2		4,348		3,442		5,582			(906)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/16/2020	18	52,963	2986.2		1,629		1,289		2,101			(339)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/16/2020	464	1,386,807	2986.2		89,102		70,539		157,653			(18,563)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/16/2020	104	298,796	2880.65		7,619		6,032		11,787			(1,587)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/16/2020	22	63,530	2880.65		1,531		1,212		2,399			(319)				

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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	10/18/2019	10/16/2020	215	368,514	1716.984		8,255		6,535		12,226			(1,720)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/19/2020	15	45,220	2986.2		1,051		832		1,324			(219)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/19/2020	18	54,097	2986.2		1,328		1,051		1,679			(277)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/19/2020	46	137,131	2986.2		3,709		2,937		4,732			(773)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/19/2020	17	51,408	2986.2		1,514		1,199		1,950			(315)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/19/2020	325	971,952	2986.2		62,934		49,823		110,771			(13,111)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/19/2020	4	12,326	2880.65		351		278		531			(73)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/19/2020	42	119,993	2880.65		2,904		2,299		4,554			(605)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/19/2020	49	140,377	2880.65		3,201		2,534		5,097			(667)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/20/2020	8	23,943	2986.2		554		439		701			(115)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/20/2020	35	105,206	2986.2		2,835		2,245		3,629			(591)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/20/2020	48	142,669	2986.2		4,030		3,191		5,166			(840)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/20/2020	42	124,124	2986.2		3,668		2,904		4,706			(764)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/20/2020	257	768,500	2986.2		49,837		39,454		87,658			(10,383)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2019	10/20/2020	17	48,056	2880.65		1,235		978		1,907			(257)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/21/2019	10/21/2020	23	69,430	3006.72		1,608		1,273		2,003			(335)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/21/2019	10/21/2020	14	40,652	3006.72		1,046		828		1,312			(218)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/21/2019	10/21/2020	50	149,224	3006.72		4,023		3,185		5,070			(838)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/21/2019	10/21/2020	35	104,696	3006.72		3,077		2,436		3,908			(641)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/21/2019	10/21/2020	127	382,827	3006.72		24,547		19,433		41,435			(5,114)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/21/2019	10/21/2020	5	13,551	2884.22		215		171		362			(45)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/21/2019	10/21/2020	34	58,203	1718.769		1,327		1,051		1,895			(276)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/22/2020	30	90,770	2995.99		1,856		1,470		2,320			(387)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/22/2020	35	104,798	2995.99		2,416		1,912		3,045			(503)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/22/2020	12	34,940	2995.99		851		674		1,076			(177)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/22/2020	50	149,112	2995.99		3,996		3,164		5,104			(833)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/22/2020	21	64,353	2995.99		1,802		1,426		2,312			(375)				

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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	10/22/2019	10/22/2020	49	148,254	2995.99		4,329		3,427		5,577			(902)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/22/2020	233	698,155	2995.99		45,171		35,760		77,782			(9,411)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/22/2020	5	13,397	2882.65		372		295		573			(78)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/22/2020	17	50,356	2882.65		1,264		1,001		1,980			(263)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/22/2020	4	11,931	2882.65		241		191		392			(50)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/22/2020	14	40,000	2882.65		640		507		1,084			(133)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2019	10/22/2020	60	102,810	1717.657		2,293		1,815		3,399			(478)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	19	57,056	3004.52		1,170		926		1,449			(244)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	17	50,002	3004.52		1,155		914		1,444			(241)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	43	130,003	3004.52		3,159		2,501		3,978			(658)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	59	176,745	3004.52		4,525		3,582		5,710			(943)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	84	253,122	3004.52		6,784		5,370		8,608			(1,413)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	13	38,513	3004.52		1,082		857		1,375			(225)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	33	100,385	3004.52		2,941		2,329		3,751			(613)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	17	50,121	3004.52		1,639		1,298		2,120			(341)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	457	1,373,785	3004.52		88,884		70,366		149,820			(18,517)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	3	8,789	3004.52		181		143		344			(38)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	20	58,270	2884.86		1,509		1,195		2,262			(314)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	25	72,841	2884.86		1,683		1,332		2,589			(351)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	39	112,954	2884.86		2,180		1,726		3,495			(454)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	108	312,000	2884.86		4,961		3,927		8,335			(1,034)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	270	464,094	1718.878		10,442		8,267		15,119			(2,175)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/23/2020	10	29,641	3010.29		682		540		853			(142)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/23/2020	6	18,556	3010.29		474		375		597			(99)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/23/2020	17	51,487	3010.29		1,378		1,091		1,743			(287)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/23/2020	16	48,257	3010.29		1,350		1,069		1,715			(281)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/23/2020	113	340,329	3010.29		9,927		7,859		12,659			(2,068)				

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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	10/24/2019	10/23/2020	70	209,798	3010.29		6,604		5,229		8,493			(1,376)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/23/2020	360	1,084,284	3010.29		69,589		55,092		116,466			(14,498)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/23/2020	8	23,527	2884.02		616		488		918			(128)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/23/2020	27	79,004	2884.02		1,959		1,551		2,952			(408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/24/2019	10/23/2020	53	91,274	1718.296		2,090		1,655		2,996			(435)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	16	47,277	3022.55		1,087		861		1,348			(227)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	12	37,449	3022.55		880		697		1,093			(183)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	10	30,128	3022.55		729		577		910			(152)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	36	109,004	3022.55		2,780		2,201		3,474			(579)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	45	137,196	3022.55		3,663		2,900		4,602			(763)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	78	235,482	3022.55		6,570		5,201		8,287			(1,369)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	16	48,753	3022.55		1,477		1,169		1,875			(308)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	295	890,678	3022.55		56,558		44,775		92,591			(11,783)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	8	24,059	2885.61		664		526		970			(138)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	38	110,302	2885.61		2,879		2,279		4,261			(600)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/23/2020	17	29,872	1719.128		681		539		970			(142)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/26/2020	16	48,256	3022.55		1,110		879		1,374			(231)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/26/2020	41	122,942	3022.55		3,283		2,599		4,119			(684)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/26/2020	37	112,264	3022.55		3,132		2,480		3,947			(653)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/26/2020	40	121,213	3022.55		3,527		2,792		4,460			(735)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/26/2020	509	1,539,673	3022.55		98,077		77,644		160,508			(20,433)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/26/2020	14	40,584	2885.61		1,063		842		1,575			(222)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/26/2020	41	117,811	2885.61		2,922		2,313		4,378			(609)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/27/2020	11	33,384	3022.55		768		608		950			(160)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/27/2020	50	149,781	3022.55		3,999		3,166		5,017			(833)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/27/2020	41	123,575	3022.55		3,448		2,729		4,343			(718)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2019	10/27/2020	31	93,928	3022.55		2,733		2,164		3,455			(569)				

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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	10/25/2019	10/27/2020	284	858,476	3022.55		54,857		43,428		89,578			(11,428)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/28/2019	10/28/2020	4	12,000	3039.42		260		206		317			(54)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/28/2019	10/28/2020	20	59,886	3039.42		1,374		1,088		1,682			(286)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/28/2019	10/28/2020	6	18,599	3039.42		449		356		553			(94)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/28/2019	10/28/2020	6	18,000	3039.42		458		363		565			(95)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/28/2019	10/28/2020	31	93,343	3039.42		2,702		2,139		3,383			(563)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/28/2019	10/28/2020	53	162,134	3039.42		10,223		8,093		16,177			(2,130)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/28/2019	10/28/2020	78	133,994	1720.818		3,055		2,419		4,277			(636)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/29/2020	10	29,935	3036.89		612		485		741			(128)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/29/2020	22	66,159	3036.89		1,525		1,207		1,861			(318)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/29/2020	8	25,000	3036.89		609		482		745			(127)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/29/2020	62	187,315	3036.89		5,011		3,967		6,197			(1,044)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/29/2020	21	63,092	3036.89		1,763		1,396		2,190			(367)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/29/2020	258	784,771	3036.89		50,108		39,669		78,920			(10,439)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/29/2020	4	11,072	2895.36		324		257		442			(68)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/29/2020	5	14,191	2895.36		375		297		520			(78)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/29/2020	10	28,902	2895.36		723		572		1,012			(151)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/29/2020	8	23,799	2895.36		500		396		725			(104)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2019	10/29/2020	160	275,093	1724.535		6,272		4,965		8,375			(1,307)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/30/2019	10/30/2020	25	76,467	3046.77		1,759		1,392		2,133			(366)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/30/2019	10/30/2020	11	32,000	3046.77		774		613		945			(161)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/30/2019	10/30/2020	31	94,257	3046.77		2,517		1,992		3,091			(524)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/30/2019	10/30/2020	68	207,154	3046.77		5,780		4,576		7,126			(1,204)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/30/2019	10/30/2020	35	106,058	3046.77		3,086		2,443		3,817			(643)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/30/2019	10/30/2020	20	61,649	3046.77		1,936		1,532		2,412			(403)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/30/2019	10/30/2020	486	1,482,036	3046.77		94,554		74,855		145,186			(19,699)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/30/2019	10/30/2020	1	3,796	3046.77		55		44		62			(11)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/30/2019	10/30/2020	51	148,907	2898.79		3,782		2,994		5,341			(788)				

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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	10/30/2019	10/30/2020	229	395,532	1726.445		9,018		7,139		11,756			(1,879)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/30/2020	24	74,278	3037.56		1,708		1,352		2,088			(356)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/30/2020	4	12,371	3037.56		299		237		368			(62)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/30/2020	21	62,355	3037.56		1,590		1,259		1,959			(331)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/30/2020	32	97,663	3037.56		2,608		2,064		3,228			(543)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/30/2020	57	174,522	3037.56		4,869		3,855		6,052			(1,014)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/30/2020	55	165,669	3037.56		4,821		3,817		6,011			(1,004)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/30/2020	473	1,437,594	3037.56		91,575		72,497		144,447			(19,078)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/30/2020	6	17,101	2891.87		425		336		642			(89)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/31/2019	10/30/2020	56	162,532	2891.87		3,844		3,043		5,836			(801)				
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/23/2019	10/23/2020	49	4,800	98		44		34		43			(9)				
UST 1.625% 08/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/30/2019	10/30/2020	67	6,600	98		58		46		51			(12)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	153	468,000	3066.91		10,109		8,845		12,074			(1,264)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	30	92,539	3066.91		2,119		1,854		2,537			(265)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	19	59,626	3066.91		1,395		1,221		1,673			(174)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	43	131,629	3066.91		3,330		2,914		4,031			(416)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	51	155,214	3066.91		4,113		3,599		4,998			(514)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	127	390,116	3066.91		10,767		9,421		13,171			(1,346)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	418	1,280,696	3066.91		79,787		69,814		118,544			(9,973)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	8	24,415	2902.38		667		583		894			(83)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	14	39,206	2902.38		1,015		889		1,373			(127)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	40	115,226	2902.38		2,823		2,470		3,857			(353)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	3	10,000	2902.38		159		139		237			(20)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	10/30/2020	24	42,167	1728.277		961		841		1,223			(120)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/02/2020	32	55,374	1728.277		1,263		1,105		1,611			(158)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/02/2020	28	86,127	3066.91		1,972		1,726		2,359			(247)				

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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	11/01/2019	11/02/2020	38	117,266	3066.91		3,108		2,719		3,773			(388)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/02/2020	38	116,696	3066.91		3,221		2,818		3,937			(403)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/02/2020	14	41,778	3066.91		1,249		1,093		1,538			(156)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/02/2020	375	1,148,935	3066.91		71,923		62,933		106,689			(8,990)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/03/2020	7	22,050	3066.91		505		442		604			(63)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/03/2020	14	41,505	3066.91		1,050		919		1,269			(131)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/03/2020	26	81,072	3066.91		2,148		1,880		2,607			(269)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/03/2020	90	275,747	3066.91		7,611		6,659		9,299			(951)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/03/2020	55	169,820	3066.91		4,874		4,265		5,990			(609)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/03/2020	36	111,503	3066.91		3,457		3,025		4,273			(432)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/03/2020	184	565,463	3066.91		35,455		31,023		52,564			(4,432)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/03/2020	7	21,282	3066.91		304		266		344			(38)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/03/2020	7	19,044	2902.38		495		433		672			(62)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2019	11/03/2020	80	231,405	2902.38		5,693		4,981		7,801			(712)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/04/2019	11/04/2020	19	57,594	3078.27		1,169		1,023		1,376			(146)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/04/2019	11/04/2020	9	28,464	3078.27		652		570		771			(81)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/04/2019	11/04/2020	16	49,053	3078.27		1,187		1,039		1,407			(148)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/04/2019	11/04/2020	10	29,809	3078.27		869		760		1,039			(109)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/04/2019	11/04/2020	92	281,821	3078.27		17,825		15,597		25,384			(2,228)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/04/2019	11/04/2020	4	10,811	3078.27		249		218		409			(31)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/04/2019	11/04/2020	23	67,674	2907.09		1,705		1,492		2,317			(213)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/04/2019	11/04/2020	16	28,500	1730.734		650		569		804			(81)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	11/05/2020	31	95,600	3074.62		2,333		2,041		2,750			(292)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	11/05/2020	13	40,166	3074.62		1,028		900		1,219			(129)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	11/05/2020	39	118,645	3074.62		3,180		2,782		3,786			(397)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	11/05/2020	27	84,348	3074.62		2,362		2,067		2,822			(295)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	11/05/2020	43	131,194	3074.62		3,831		3,352		4,590			(479)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	11/05/2020	167	513,754	3074.62		32,521		28,456		46,815			(4,065)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2019	11/05/2020	30	88,508	2908.88		2,337		2,045		3,000			(292)				

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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	11/05/2019	11/05/2020	49	84,312	1731.778		1,922		1,682		2,349			(240)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/06/2020	16	50,000	3076.78		1,080		945		1,276			(135)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/06/2020	8	25,000	3076.78		605		529		718			(76)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/06/2020	19	59,974	3076.78		1,523		1,333		1,816			(190)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/06/2020	65	199,846	3076.78		5,316		4,651		6,361			(664)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/06/2020	36	110,201	3076.78		3,064		2,681		3,678			(383)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/06/2020	26	79,004	3076.78		2,291		2,005		2,757			(286)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/06/2020	4	12,803	3076.78		388		339		466			(48)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/06/2020	534	1,643,777	3076.78		105,530		92,339		149,020			(13,191)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/06/2020	22	63,920	2912.34		1,617		1,415		2,121			(202)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/06/2020	13	38,921	2912.34		934		817		1,233			(117)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/06/2019	11/06/2020	182	315,988	1733.676		7,205		6,304		8,589			(901)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/06/2020	42	130,221	3085.18		2,950		2,581		3,503			(369)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/06/2020	108	332,391	3085.18		7,928		6,937		9,464			(991)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/06/2020	7	22,967	3085.18		578		505		690			(72)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/06/2020	36	110,269	3085.18		2,906		2,542		3,481			(363)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/06/2020	7	22,600	3085.18		623		545		748			(78)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/06/2020	73	225,709	3085.18		6,489		5,678		7,809			(811)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/06/2020	339	1,047,025	3085.18		68,423		59,870		92,634			(8,553)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/06/2020	14	40,892	2914.15		1,043		912		1,340			(130)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/06/2020	37	106,952	2914.15		2,588		2,265		3,346			(324)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/06/2020	12	34,380	2914.15		529		463		718			(66)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/07/2019	11/06/2020	22	38,242	1734.697		872		763		1,025			(109)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/06/2020	6	19,540	3093.08		396		346		460			(49)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/06/2020	12	38,143	3093.08		873		764		1,018			(109)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/06/2020	35	108,000	3093.08		2,608		2,282		3,051			(326)				

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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	11/08/2019	11/06/2020	5	16,189	3093.08		432		378		507			(54)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/06/2020	366	1,133,562	3093.08		73,908		64,670		97,987			(9,239)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/06/2020	10	27,955	2916.08		728		637		904			(91)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/06/2020	18	30,890	1735.737		700		612		816			(87)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/09/2020	15	46,882	3093.08		1,074		939		1,251			(134)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/09/2020	27	83,953	3093.08		1,965		1,719		2,292			(246)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/09/2020	4	13,158	3093.08		336		294		392			(42)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/09/2020	39	120,299	3093.08		3,212		2,810		3,764			(401)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/09/2020	49	152,385	3093.08		4,252		3,720		4,997			(531)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/09/2020	11	34,200	3093.08		999		874		1,173			(125)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/09/2020	293	907,189	3093.08		59,330		51,914		78,687			(7,416)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/09/2020	6	17,758	2916.08		491		430		605			(61)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/09/2020	31	89,691	2916.08		2,229		1,950		2,785			(279)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/09/2020	71	122,910	1735.737		2,784		2,436		3,259			(348)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/10/2020	14	43,673	3093.08		1,000		875		1,165			(125)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/10/2020	5	16,817	3093.08		407		356		475			(51)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/10/2020	49	151,021	3093.08		4,032		3,528		4,724			(504)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/10/2020	64	199,261	3093.08		5,559		4,864		6,533			(695)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/10/2020	15	47,647	3093.08		1,387		1,213		1,633			(173)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/10/2020	24	73,403	3093.08		2,312		2,023		2,731			(289)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/10/2020	198	611,071	3093.08		39,842		34,862		53,063			(4,980)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2019	11/10/2020	39	112,790	2916.08		2,803		2,452		3,509			(350)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/11/2019	11/11/2020	84	259,500	3087.01		5,631		4,927		6,550			(704)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/11/2019	11/11/2020	14	43,206	3087.01		994		870		1,159			(124)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/11/2019	11/11/2020	6	20,051	3087.01		485		425		569			(61)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/11/2019	11/11/2020	31	95,990	3087.01		2,563		2,243		3,021			(320)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/11/2019	11/11/2020	22	69,317	3087.01		2,017		1,765		2,391			(252)				

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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	11/11/2019	11/11/2020	63	193,801	3087.01		6,085		5,325		7,258			(761)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/11/2019	11/11/2020	87	269,988	3087.01		17,441		15,261		23,892			(2,180)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/11/2019	11/11/2020	7	20,104	3087.01		292		255		320			(36)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/11/2019	11/11/2020	11	32,764	2914.81		894		783		1,129			(112)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/12/2019	11/12/2020	7	23,000	3091.84		437		382		504			(55)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/12/2019	11/12/2020	21	64,800	3091.84		1,568		1,372		1,830			(196)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/12/2019	11/12/2020	6	18,889	3091.84		502		440		591			(63)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/12/2019	11/12/2020	31	94,777	3091.84		2,635		2,305		3,110			(329)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/12/2019	11/12/2020	192	594,898	3091.84		38,490		33,679		51,963			(4,811)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/12/2019	11/12/2020	129	223,072	1734.836		5,086		4,450		6,008			(636)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/13/2020	47	145,037	3094.04		2,952		2,583		3,405			(369)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/13/2020	3	10,800	3094.04		262		229		304			(33)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/13/2020	39	119,697	3094.04		3,046		2,666		3,556			(381)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/13/2020	42	128,644	3094.04		3,428		3,000		4,017			(429)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/13/2020	40	124,413	3094.04		3,465		3,032		4,072			(433)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/13/2020	96	297,485	3094.04		8,612		7,536		10,180			(1,077)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/13/2020	68	211,152	3094.04		6,620		5,792		7,843			(827)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/13/2020	286	884,185	3094.04		57,163		50,017		76,821			(7,145)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/13/2020	11	35,082	3094.04		509		445		555			(64)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/13/2020	7	18,984	2917		533		467		676			(67)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/13/2020	27	77,969	2917		1,778		1,555		2,312			(222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/13/2019	11/13/2020	22	38,427	1735.817		861		753		1,022			(108)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/14/2019	11/13/2020	4	11,089	3096.63		256		224		294			(32)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/14/2019	11/13/2020	27	83,708	3096.63		2,042		1,787		2,352			(255)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/14/2019	11/13/2020	13	39,288	3096.63		1,006		880		1,164			(126)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/14/2019	11/13/2020	74	230,308	3096.63		6,195		5,421		7,172			(774)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/14/2019	11/13/2020	49	151,918	3096.63		4,451		3,895		5,184			(556)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/14/2019	11/13/2020	413	1,280,411	3096.63		82,587		72,263		110,401			(10,323)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/14/2019	11/13/2020	3	9,623	3096.63		140		122		152			(17)				

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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	11/14/2019	11/13/2020	35	101,080	2917.97		2,497		2,185		3,122			(312)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/14/2019	11/13/2020	29	50,879	1736.295		1,170		1,024		1,345			(146)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	11	34,246	3120.46		794		695		887			(99)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	25	77,421	3120.46		1,835		1,606		2,051			(229)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	22	69,046	3120.46		1,692		1,480		1,891			(211)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	35	108,719	3120.46		2,805		2,454		3,139			(351)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	42	131,819	3120.46		3,559		3,114		3,998			(445)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	81	252,835	3120.46		7,168		6,272		8,034			(896)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	17	52,775	3120.46		1,623		1,420		1,827			(203)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	446	1,392,769	3120.46		89,068		77,934		111,778			(11,133)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	22	65,488	2924.81		1,696		1,484		2,023			(212)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	45	130,789	2924.81		3,204		2,804		3,852			(401)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/13/2020	125	217,436	1740.242		4,936		4,319		5,445			(617)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/16/2020	16	49,265	3120.46		1,138		996		1,275			(142)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/16/2020	21	64,781	3120.46		1,752		1,533		1,964			(219)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/16/2020	33	101,755	3120.46		2,997		2,622		3,377			(375)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/16/2020	324	1,009,873	3120.46		64,379		56,332		81,346			(8,047)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/17/2020	6	17,539	3120.46		405		354		454			(51)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/17/2020	21	67,073	3120.46		1,582		1,384		1,776			(198)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/17/2020	34	104,571	3120.46		2,829		2,475		3,170			(354)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/17/2020	21	64,576	3120.46		1,824		1,596		2,051			(228)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/17/2020	25	78,209	3120.46		2,303		2,015		2,595			(288)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/17/2020	35	110,385	3120.46		3,516		3,076		3,972			(439)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/17/2020	221	689,222	3120.46		44,076		38,566		55,585			(5,509)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2019	11/17/2020	26	76,420	2924.81		1,995		1,745		2,378			(249)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/18/2019	11/18/2020	22	69,834	3122.03		1,423		1,245		1,592			(178)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/18/2019	11/18/2020	10	32,001	3122.03		736		644		826			(92)				

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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	11/18/2019	11/18/2020	8	25,969	3122.03		632		553		709			(79)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/18/2019	11/18/2020	11	33,972	3122.03		871		762		978			(109)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/18/2019	11/18/2020	38	117,985	3122.03		3,321		2,906		3,739			(415)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/18/2019	11/18/2020	24	74,033	3122.03		2,173		1,901		2,452			(272)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/18/2019	11/18/2020	115	358,425	3122.03		22,706		19,868		28,803			(2,838)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/18/2019	11/18/2020	3	8,171	3122.03		118		104		126			(15)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/18/2019	11/18/2020	11	32,594	2922.46		942		824		1,131			(118)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/18/2019	11/18/2020	12	33,906	2922.46		834		730		1,025			(104)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/19/2020	27	85,389	3120.18		2,066		1,808		2,337			(258)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/19/2020	28	86,277	3120.18		2,304		2,016		2,615			(288)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/19/2020	61	190,145	3120.18		5,286		4,625		6,038			(661)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/19/2020	36	113,584	3120.18		3,294		2,882		3,769			(412)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/19/2020	209	651,695	3120.18		41,187		36,039		52,731			(5,148)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/19/2020	6	17,901	2919.46		256		224		351			(32)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2019	11/19/2020	148	256,596	1736.626		5,799		5,074		6,797			(725)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/20/2019	11/20/2020	29	89,602	3108.46		2,195		1,921		2,483			(274)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/20/2019	11/20/2020	35	108,420	3108.46		2,797		2,448		3,168			(350)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/20/2019	11/20/2020	131	407,999	3108.46		11,016		9,639		12,528			(1,377)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/20/2019	11/20/2020	161	500,059	3108.46		14,152		12,383		16,091			(1,769)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/20/2019	11/20/2020	38	116,702	3108.46		3,431		3,002		3,925			(429)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/20/2019	11/20/2020	27	84,915	3108.46		2,794		2,444		3,218			(349)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/20/2019	11/20/2020	582	1,808,108	3108.46		116,261		101,729		151,735			(14,533)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/20/2019	11/20/2020	12	36,074	2918.32		913		799		1,179			(114)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/20/2019	11/20/2020	29	85,147	2918.32		2,044		1,788		2,658			(255)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/20/2019	11/20/2020	376	652,439	1735.833		15,006		13,130		17,487			(1,876)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/20/2020	1	4,367	3103.54		101		89		115			(13)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/20/2020	46	143,467	3103.54		3,506		3,068		3,996			(438)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/20/2020	18	56,253	3103.54		1,446		1,265		1,652			(181)				

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	11/21/2019	11/20/2020	44	137,663	3103.54		3,709		3,245		4,249			(464)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/20/2020	130	403,392	3103.54		11,355		9,936		13,051			(1,419)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/20/2020	66	204,153	3103.54		5,992		5,243		6,904			(749)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/20/2020	29	90,252	3103.54		2,961		2,591		3,440			(370)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/20/2020	460	1,428,359	3103.54		92,758		81,163		121,631			(11,595)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/20/2020	9	26,276	2914.87		654		572		840			(82)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/20/2020	16	28,559	1733.697		651		570		788			(81)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/20/2020	30	92,159	3110.29		2,129		1,863		2,409			(266)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/20/2020	7	22,669	3110.29		553		484		627			(69)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/20/2020	44	136,282	3110.29		3,501		3,063		3,974			(438)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/20/2020	49	153,931	3110.29		4,155		3,635		4,717			(519)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/20/2020	13	39,867	3110.29		1,175		1,028		1,338			(147)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/20/2020	220	685,115	3110.29		44,361		38,816		57,181			(5,545)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/20/2020	20	59,356	2919.09		1,543		1,350		1,930			(193)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/20/2020	12	36,374	2919.09		898		786		1,130			(112)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/21/2019	11/21/2020	9	27,605	3103.54		654		572		949			(82)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/23/2020	9	27,883	3110.29		644		564		728			(81)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/23/2020	33	102,486	3110.29		2,760		2,415		3,139			(345)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/23/2020	75	234,030	3110.29		6,602		5,777		7,511			(825)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/23/2020	9	27,920	3110.29		820		718		937			(103)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/23/2020	16	50,847	3110.29		1,554		1,360		1,779			(194)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/23/2020	190	590,810	3110.29		38,373		33,576		49,482			(4,797)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/23/2020	4	12,594	2919.09		365		320		450			(46)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/23/2020	148	256,377	1736.153		5,794		5,070		6,864			(724)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/24/2020	7	20,931	3110.29		539		471		610			(67)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/24/2020	81	251,570	3110.29		6,772		5,926		7,703			(847)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/24/2020	52	163,119	3110.29		4,600		4,025		5,234			(575)				

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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	11/22/2019	11/24/2020	41	127,794	3110.29		3,756		3,286		4,286			(469)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2019	11/24/2020	311	967,326	3110.29		63,021		55,144		81,109			(7,878)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/25/2019	11/25/2020	11	33,150	3133.64		812		711		893			(102)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/25/2019	11/25/2020	86	270,805	3133.64		7,312		6,398		8,073			(914)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/25/2019	11/25/2020	61	191,842	3133.64		5,640		4,935		6,258			(705)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/25/2019	11/25/2020	81	254,836	3133.64		16,208		14,182		19,931			(2,026)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/25/2019	11/25/2020	83	144,265	1739.748		3,289		2,878		3,688			(411)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/26/2019	11/25/2020	9	28,596	3140.52		738		646		805			(92)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/26/2019	11/25/2020	23	73,701	3140.52		2,167		1,896		2,383			(271)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/26/2019	11/25/2020	53	166,329	3140.52		5,273		4,614		5,828			(659)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/26/2019	11/25/2020	182	571,358	3140.52		35,653		31,196		43,743			(4,457)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/26/2019	11/25/2020	14	45,213	3140.52		651		570		686			(81)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/26/2019	11/25/2020	6	10,754	1743.65		246		215		261			(31)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/27/2019	11/27/2020	6	18,003	3153.63		443		388		473			(55)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/27/2019	11/27/2020	66	207,649	3153.63		5,357		4,688		5,749			(670)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/27/2019	11/27/2020	63	199,071	3153.63		5,395		4,720		5,787			(674)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/27/2019	11/27/2020	59	187,188	3153.63		5,297		4,635		5,697			(662)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/27/2019	11/27/2020	17	53,901	3153.63		1,590		1,391		1,713			(199)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/27/2019	11/27/2020	720	2,270,173	3153.63		141,659		123,951		167,195			(17,707)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/27/2019	11/27/2020	8	25,509	3153.63		601		526		792			(75)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/27/2019	11/27/2020	8	23,957	2937.57		613		537		696			(77)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/27/2019	11/27/2020	13	38,969	2937.57		947		829		1,080			(118)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/27/2019	11/27/2020	73	127,089	1746.619		2,898		2,535		2,962			(362)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/27/2020	28	89,082	3140.98		2,073		1,814		2,248			(259)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/27/2020	4	12,657	3140.98		311		272		338			(39)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/27/2020	37	115,984	3140.98		3,143		2,750		3,426			(393)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/27/2020	17	54,146	3140.98		1,540		1,348		1,675			(193)				

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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	11/29/2019	11/27/2020	294	922,435	3140.98		58,344		51,051		70,698			(7,293)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/30/2020	13	40,531	3140.98		939		822		1,023			(117)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/30/2020	14	43,707	3140.98		1,128		987		1,229			(141)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/30/2020	90	283,607	3140.98		7,686		6,725		8,375			(961)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/30/2020	53	167,124	3140.98		4,738		4,146		5,169			(592)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/30/2020	36	111,905	3140.98		3,284		2,874		3,615			(411)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/30/2020	428	1,343,836	3140.98		85,132		74,491		103,384			(10,642)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/30/2020	37	109,764	2931.64		2,832		2,478		3,341			(354)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/30/2020	40	115,807	2931.64		2,837		2,483		3,364			(355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	11/30/2020	200	347,982	1742.905		8,004		7,003		8,569			(1,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	12/01/2020	35	111,451	3140.98		2,654		2,322		2,876			(332)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	12/01/2020	4	13,673	3140.98		337		295		365			(42)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	12/01/2020	100	314,974	3140.98		8,552		7,483		9,300			(1,069)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	12/01/2020	85	266,518	3140.98		7,542		6,600		8,242			(943)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	12/01/2020	100	315,582	3140.98		9,357		8,187		10,194			(1,170)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	12/01/2020	24	75,878	3140.98		2,417		2,115		2,656			(302)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	12/01/2020	365	1,146,574	3140.98		72,865		63,757		88,318			(9,108)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	12/01/2020	4	12,189	3140.98		176		154		185			(22)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	12/01/2020	10	28,162	2931.64		766		670		899			(96)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2019	12/01/2020	19	56,335	2931.64		1,386		1,213		1,639			(173)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/02/2019	12/02/2020	27	85,020	3113.87		1,972		1,890		2,209			(82)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/02/2019	12/02/2020	20	62,661	3113.87		1,533		1,469		1,722			(64)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/02/2019	12/02/2020	26	79,749	3113.87		2,164		2,074		2,429			(90)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/02/2019	12/02/2020	27	84,577	3113.87		2,508		2,403		2,822			(104)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/02/2019	12/02/2020	87	270,222	3113.87		17,578		16,846		22,624			(732)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/02/2019	12/02/2020	6	19,616	3113.87		526		504		647			(22)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/02/2019	12/02/2020	2	5,826	3113.87		84		81		90			(4)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/02/2019	12/02/2020	7	21,083	2921.01		599		574		755			(25)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/02/2019	12/02/2020	7	21,898	2921.01		563		539		718			(23)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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	12/02/2019	12/02/2020	94	163,800	1736.243		3,735		3,579		4,422			(156)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	12/03/2020	18	57,106	3093.2		1,478		1,417		1,690			(62)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	12/03/2020	38	116,583	3093.2		3,165		3,033		3,628			(132)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	12/03/2020	49	150,218	3093.2		4,266		4,088		4,901			(178)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	12/03/2020	28	86,996	3093.2		2,578		2,470		2,968			(107)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	12/03/2020	30	92,087	3093.2		2,950		2,828		3,411			(123)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	12/03/2020	313	969,241	3093.2		64,939		62,233		86,275			(2,706)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	12/03/2020	7	21,734	2912.2		552		529		756			(23)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2019	12/03/2020	36	62,932	1730.884		1,441		1,381		1,824			(60)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/04/2019	12/04/2020	28	86,929	3112.76		2,138		2,049		2,391			(89)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/04/2019	12/04/2020	70	217,004	3112.76		5,620		5,386		6,294			(234)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/04/2019	12/04/2020	42	131,504	3112.76		3,564		3,415		4,009			(148)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/04/2019	12/04/2020	78	243,900	3112.76		6,927		6,638		7,792			(289)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/04/2019	12/04/2020	26	80,308	3112.76		2,377		2,278		2,682			(99)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/04/2019	12/04/2020	380	1,183,139	3112.76		76,786		73,586		99,605			(3,199)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/04/2019	12/04/2020	4	10,304	2922.25		272		261		336			(11)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/04/2019	12/04/2020	99	172,746	1736.72		3,973		3,808		4,644			(166)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/05/2019	12/04/2020	6	19,170	3117.43		443		424		496			(18)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/05/2019	12/04/2020	8	25,111	3117.43		645		618		725			(27)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/05/2019	12/04/2020	75	233,624	3117.43		6,284		6,023		7,086			(262)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/05/2019	12/04/2020	18	54,949	3117.43		1,616		1,548		1,825			(67)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/05/2019	12/04/2020	248	773,664	3117.43		50,288		48,193		64,238			(2,095)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/05/2019	12/04/2020	5	14,315	3117.43		208		199		221			(9)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/05/2019	12/04/2020	22	64,337	2926.43		1,692		1,622		2,043			(71)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/05/2019	12/04/2020	46	79,879	1739.088		1,853		1,776		2,081			(77)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/04/2020	36	111,828	3145.91		2,713		2,600		2,965			(113)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	12/06/2019	12/04/2020	42	130,687	3145.91		3,342		3,202		3,651			(139)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/04/2020	35	110,600	3145.91		2,963		2,840		3,245			(123)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/04/2020	100	315,465	3145.91		8,852		8,483		9,693			(369)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/04/2020	648	2,038,425	3145.91		129,746		124,340		155,209			(5,406)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/04/2020	8	23,556	2937.82		603		578		693			(25)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/04/2020	35	102,761	2937.82		2,497		2,393		2,882			(104)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/04/2020	9	27,777	2937.82		419		402		517			(17)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/06/2020	3	10,963	3145.91		261		250		345			(11)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/07/2020	7	21,685	3145.91		526		504		575			(22)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/07/2020	9	29,867	3145.91		763		732		834			(32)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/07/2020	27	83,378	3145.91		2,240		2,147		2,446			(93)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/07/2020	93	291,625	3145.91		8,189		7,848		8,958			(341)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/07/2020	18	57,379	3145.91		1,748		1,675		1,919			(73)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/07/2020	275	864,656	3145.91		55,208		52,908		66,083			(2,300)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/07/2020	46	134,714	2937.82		3,489		3,344		3,985			(145)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/07/2020	198	346,492	1745.743		7,935		7,604		8,275			(331)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/08/2020	9	27,838	3145.91		710		681		777			(30)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/08/2020	42	132,320	3145.91		3,541		3,393		3,881			(148)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/08/2020	36	114,091	3145.91		3,196		3,063		3,505			(133)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/08/2020	40	126,254	3145.91		3,695		3,541		4,051			(154)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/08/2020	203	637,671	3145.91		40,779		39,080		48,795			(1,699)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/08/2020	9	27,113	2937.82		781		748		881			(33)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2019	12/08/2020	9	24,978	2937.82		684		656		775			(29)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/09/2019	12/09/2020	7	21,063	3135.96		514		493		565			(21)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/09/2019	12/09/2020	5	16,328	3135.96		418		401		461			(17)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/09/2019	12/09/2020	51	160,144	3135.96		4,308		4,128		4,753			(179)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/09/2019	12/09/2020	24	76,159	3135.96		2,148		2,058		2,368			(89)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/09/2019	12/09/2020	10	32,553	3135.96		957		917		1,057			(40)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/09/2019	12/09/2020	95	296,804	3135.96		19,203		18,403		23,445			(800)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/09/2019	12/09/2020	19	33,756	1744.504		760		728		822			(32)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/10/2020	17	53,037	3132.52		1,296		1,242		1,427			(54)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/10/2020	13	40,869	3132.52		1,156		1,108		1,276			(48)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/10/2020	7	20,590	3132.52		606		581		672			(25)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/10/2020	16	49,979	3132.52		1,534		1,470		1,699			(64)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/10/2020	181	566,583	3132.52		36,941		35,402		45,277			(1,539)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/10/2020	4	11,660	3132.52		276		265		334			(12)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/10/2020	25	72,265	2929.78		1,915		1,835		2,268			(80)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2019	12/10/2020	84	146,233	1740.576		3,334		3,195		3,759			(139)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/11/2019	12/11/2020	36	113,911	3141.63		2,779		2,664		3,033			(116)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/11/2019	12/11/2020	5	16,139	3141.63		413		396		453			(17)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/11/2019	12/11/2020	70	220,771	3141.63		5,939		5,691		6,507			(247)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/11/2019	12/11/2020	14	45,493	3141.63		1,278		1,225		1,404			(53)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/11/2019	12/11/2020	63	196,815	3141.63		5,767		5,526		6,348			(240)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/11/2019	12/11/2020	22	69,390	3141.63		2,193		2,101		2,426			(91)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/11/2019	12/11/2020	405	1,272,604	3141.63		82,337		78,907		99,035			(3,431)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/11/2019	12/11/2020	15	43,540	2935.11		1,071		1,026		1,261			(45)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/11/2019	12/11/2020	34	60,000	1743.64		1,368		1,311		1,482			(57)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/12/2019	12/11/2020	25	77,716	3168.57		1,882		1,804		2,002			(78)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/12/2019	12/11/2020	33	104,133	3168.57		2,790		2,673		2,966			(116)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/12/2019	12/11/2020	15	47,524	3168.57		1,448		1,388		1,541			(60)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/12/2019	12/11/2020	419	1,327,426	3168.57		84,823		81,288		94,944			(3,534)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/12/2019	12/11/2020	13	41,054	3168.57		595		570		604			(25)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/12/2019	12/11/2020	54	157,866	2949.1		3,647		3,495		3,952			(152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/12/2019	12/11/2020	274	479,681	1751.851		10,937		10,481		10,574			(456)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/11/2020	11	34,748	3168.8		844		809		895			(35)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/11/2020	5	16,576	3168.8		424		407		450			(18)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/11/2020	14	45,926	3168.8		1,231		1,180		1,308			(51)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/11/2020	46	147,093	3168.8		4,119		3,947		4,385			(172)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/11/2020	371	1,177,081	3168.8		73,450		70,389		84,128			(3,060)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/11/2020	28	81,825	2943.67		2,144		2,054		2,344			(89)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/11/2020	28	82,679	2943.67		2,050		1,965		2,258			(85)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/11/2020	311	543,307	1748.551		12,387		11,871		12,542			(516)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/14/2020	28	89,638	3168.8		2,178		2,087		2,309			(91)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/14/2020	10	31,155	3168.8		794		761		845			(33)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/14/2020	63	200,073	3168.8		5,362		5,139		5,698			(223)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/14/2020	11	33,926	3168.8		987		946		1,056			(41)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/14/2020	237	749,795	3168.8		46,787		44,838		53,801			(1,949)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/14/2020	9	27,187	2943.67		753		722		821			(31)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/14/2020	44	130,035	2943.67		3,238		3,103		3,573			(135)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/14/2020	113	197,511	1748.551		4,543		4,353		4,576			(189)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/15/2020	19	60,368	3168.8		1,539		1,475		1,637			(64)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/15/2020	33	104,155	3168.8		2,791		2,675		2,966			(116)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/15/2020	46	144,694	3168.8		4,037		3,869		4,313			(168)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/15/2020	21	67,263	3168.8		1,957		1,876		2,094			(82)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/15/2020	24	76,283	3168.8		2,395		2,295		2,570			(100)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2019	12/15/2020	178	563,793	3168.8		35,350		33,877		40,507			(1,473)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/16/2019	12/16/2020	12	38,619	3191.45		935		896		965			(39)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/16/2019	12/16/2020	9	30,207	3191.45		767		735		795			(32)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/16/2019	12/16/2020	44	140,427	3191.45		4,072		3,903		4,231			(170)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/16/2019	12/16/2020	78	250,151	3191.45		15,259		14,623		16,721			(636)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/16/2019	12/16/2020	11	35,244	3191.45		888		851		997			(37)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/16/2019	12/16/2020	4	14,134	3191.45		205		196		203			(9)				

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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	12/16/2019	12/16/2020	7	20,495	2950.2		510		489		540			(21)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/16/2019	12/16/2020	227	398,577	1752.148		9,127		8,747		8,807			(380)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/17/2020	11	33,717	3192.52		819		785		841			(34)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/17/2020	28	90,542	3192.52		2,417		2,317		2,495			(101)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/17/2020	44	139,209	3192.52		3,884		3,722		4,014			(162)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/17/2020	31	97,699	3192.52		2,843		2,725		2,939			(118)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/17/2020	24	76,287	3192.52		2,395		2,296		2,482			(100)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/17/2020	286	914,382	3192.52		56,052		53,716		60,992			(2,335)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/17/2020	46	134,585	2949.67		3,553		3,405		3,744			(148)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2019	12/17/2020	27	47,765	1751.727		1,106		1,060		1,063			(46)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/18/2020	37	119,000	3191.14		2,429		2,328		2,491			(101)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/18/2020	39	124,169	3191.14		3,016		2,890		3,104			(126)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/18/2020	58	186,003	3191.14		4,764		4,565		4,895			(198)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/18/2020	57	180,990	3191.14		4,856		4,654		4,998			(202)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/18/2020	21	65,782	3191.14		1,841		1,764		1,901			(77)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/18/2020	77	245,991	3191.14		7,195		6,895		7,417			(300)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/18/2020	37	117,971	3191.14		3,716		3,561		3,846			(155)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/18/2020	373	1,189,180	3191.14		72,718		69,688		79,795			(3,030)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/18/2020	43	126,515	2945.75		3,327		3,189		3,622			(139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/18/2019	12/18/2020	204	356,227	1749.316		8,158		7,818		8,208			(340)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/19/2019	12/18/2020	28	90,246	3205.37		2,211		2,119		2,211			(92)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/19/2019	12/18/2020	65	207,224	3205.37		5,346		5,124		5,342			(223)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/19/2019	12/18/2020	21	68,748	3205.37		1,856		1,779		1,859			(77)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/19/2019	12/18/2020	50	159,871	3205.37		4,508		4,321		4,521			(188)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/19/2019	12/18/2020	61	196,729	3205.37		5,784		5,543		5,803			(241)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/19/2019	12/18/2020	6	19,928	3205.37		610		584		612			(25)				

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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	12/19/2019	12/18/2020	487	1,559,912	3205.37		95,155		91,190		99,817			(3,965)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/19/2019	12/18/2020	15	42,925	2951.22		1,107		1,061		1,184			(46)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/19/2019	12/18/2020	17	51,226	2951.22		1,255		1,203		1,346			(52)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/19/2019	12/18/2020	241	422,905	1752.489		9,642		9,240		9,324			(402)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	20	63,366	3221.22		1,549		1,485		1,515			(65)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	19	62,660	3221.22		1,563		1,498		1,530			(65)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	13	43,254	3221.22		1,166		1,117		1,141			(49)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	80	257,791	3221.22		7,283		6,979		7,107			(303)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	13	42,717	3221.22		1,258		1,206		1,228			(52)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	420	1,351,781	3221.22		82,661		79,217		81,926			(3,444)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	13	38,516	2960.33		1,071		1,026		1,046			(45)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	45	133,665	2960.33		3,355		3,215		3,294			(140)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	15	44,329	2960.33		1,051		1,007		1,039			(44)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	9	27,436	2960.33		551		528		551			(23)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/18/2020	270	473,882	1757.877		10,852		10,400		9,680			(452)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/21/2020	6	19,373	3221.22		474		454		464			(20)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/21/2020	30	96,292	3221.22		2,595		2,487		2,541			(108)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/21/2020	17	55,697	3221.22		1,568		1,503		1,536			(65)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/21/2020	11	36,333	3221.22		1,066		1,022		1,045			(44)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/21/2020	10	31,499	3221.22		962		922		942			(40)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/21/2020	584	1,880,990	3221.22		115,587		110,771		114,523			(4,816)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/21/2020	21	60,728	2960.33		1,603		1,536		1,582			(67)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/22/2020	51	162,953	3221.22		4,375		4,193		4,301			(182)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/22/2020	64	204,672	3221.22		5,762		5,521		5,647			(240)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/22/2020	57	182,367	3221.22		5,352		5,129		5,247			(223)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/22/2020	75	240,768	3221.22		7,620		7,303		7,479			(318)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/22/2020	356	1,145,669	3221.22		70,287		67,358		69,859			(2,929)				

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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 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/22/2020	10	32,435	3221.22		811		777		776			(34)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2019	12/22/2020	23	69,324	2960.33		1,844		1,767		1,810			(77)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/23/2019	12/23/2020	19	61,162	3224.01		1,489		1,427		1,457			(62)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/23/2019	12/23/2020	102	329,035	3224.01		9,591		9,192		9,425			(400)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/23/2019	12/23/2020	142	457,902	3224.01		28,312		27,132		27,695			(1,180)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/23/2019	12/23/2020	21	68,803	3224.01		1,015		973		953			(42)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/23/2019	12/23/2020	11	32,327	2961.22		937		898		924			(39)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/23/2019	12/23/2020	13	37,414	2961.22		673		645		679			(28)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/23/2019	12/23/2020	111	195,551	1758.114		4,459		4,273		4,009			(186)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/24/2020	65	208,793	3223.38		4,289		4,110		4,181			(179)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/24/2020	10	31,776	3223.38		891		854		874			(37)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/24/2020	40	128,519	3223.38		4,048		3,880		3,980			(169)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/24/2020	285	917,760	3223.38		56,350		54,003		55,714			(2,348)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/24/2020	2	6,572	3223.38		97		93		91			(4)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/24/2020	20	60,449	2959.65		1,644		1,576		1,592			(69)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/24/2019	12/24/2020	277	486,655	1757.124		11,193		10,727		10,132			(466)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/26/2019	12/24/2020	21	68,659	3239.91		1,675		1,605		1,595			(70)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/26/2019	12/24/2020	20	64,551	3239.91		1,736		1,664		1,652			(72)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/26/2019	12/24/2020	21	69,650	3239.91		2,041		1,956		1,941			(85)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/26/2019	12/24/2020	371	1,202,503	3239.91		73,593		70,527		68,882			(3,066)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/26/2019	12/24/2020	2	6,484	3239.91		95		91		88			(4)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/26/2019	12/24/2020	195	343,867	1759.163		7,909		7,579		6,954			(330)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/24/2020	18	57,754	3240.02		1,484		1,422		1,410			(62)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/24/2020	23	75,726	3240.02		2,037		1,952		1,938			(85)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/24/2020	71	231,471	3240.02		6,481		6,211		6,189			(270)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/24/2020	21	67,384	3240.02		1,968		1,886		1,878			(82)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/24/2020	4	14,049	3240.02		427		409		407			(18)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/24/2020	560	1,815,588	3240.02		109,480		104,918		103,961			(4,562)				

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	12/27/2019	12/24/2020	156	463,111	2966.36		10,929		10,474		10,534			(455)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/24/2020	78	137,108	1760.835		3,153		3,022		2,707			(131)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/28/2020	20	63,290	3240.02		1,297		1,243		1,236			(54)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/28/2020	8	27,237	3240.02		665		637		633			(28)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/28/2020	10	33,526	3240.02		858		823		819			(36)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/28/2020	40	130,828	3240.02		3,506		3,360		3,351			(146)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/28/2020	65	211,740	3240.02		5,929		5,682		5,668			(247)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/28/2020	6	20,081	3240.02		586		562		560			(24)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/28/2020	627	2,031,697	3240.02		123,527		118,380		117,078			(5,147)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/28/2020	6	17,849	2966.36		500		479		475			(21)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/28/2020	30	89,249	2966.36		2,374		2,275		2,262			(99)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/28/2020	40	119,130	2966.36		3,002		2,877		2,874			(125)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/28/2020	112	331,442	2966.36		7,921		7,591		7,608			(330)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/29/2020	5	15,465	3240.02		377		362		360			(16)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/29/2020	6	18,571	3240.02		477		457		454			(20)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/29/2020	67	218,273	3240.02		5,872		5,627		5,593			(245)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/29/2020	21	66,782	3240.02		1,950		1,869		1,864			(81)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2019	12/29/2020	206	667,205	3240.02		40,700		39,004		38,509			(1,696)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/30/2019	12/30/2020	87	279,388	3221.29		6,817		6,533		6,693			(284)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/30/2019	12/30/2020	14	43,702	3221.29		1,121		1,074		1,101			(47)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/30/2019	12/30/2020	18	58,539	3221.29		1,573		1,507		1,547			(66)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/30/2019	12/30/2020	34	109,680	3221.29		3,079		2,950		3,031			(128)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/30/2019	12/30/2020	62	200,523	3221.29		5,865		5,621		5,779			(244)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/30/2019	12/30/2020	246	793,293	3221.29		49,811		47,735		48,943			(2,075)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/30/2019	12/30/2020	17	53,861	3221.29		786		754		748			(33)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/30/2019	12/30/2020	6	17,327	2960.51		480		460		481			(20)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/30/2019	12/30/2020	186	326,325	1756.966		7,505		7,193		6,864			(313)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2019	12/31/2020	16	53,036	3230.78		1,428		1,368		1,381			(59)				

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	12/31/2019	12/31/2020	54	174,887	3230.78		4,920		4,715		4,760			(205)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2019	12/31/2020	44	142,690	3230.78		4,184		4,009		4,049			(174)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2019	12/31/2020	25	80,515	3230.78		2,546		2,440		2,467			(106)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2019	12/31/2020	293	945,856	3230.78		59,381		56,907		56,564			(2,474)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2019	12/31/2020	10	30,118	2964.14		812		783		793			(24)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2019	12/31/2020	35	61,646	1758.862		1,418		1,359		1,264			(59)				
UST 1.75% 11/15/29 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/26/2019	12/24/2020	122	12,000	98		108		103		74			(4)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other											36,599,756		17,466,131	XXX	71,192,425			(19,133,624)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											36,599,756		17,466,131	XXX	71,192,425			(19,133,624)			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											36,599,756		17,466,131	XXX	71,192,425			(19,133,624)			XXX	XXX
0499999999. Total Purchased Options											36,599,756		17,466,131	XXX	71,192,425			(19,133,624)			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
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

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)
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											36,599,756		17,466,131	XXX	71,192,425			(19,133,624)			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											36,599,756		17,466,131	XXX	71,192,425			(19,133,624)			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 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)
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	85LNZLR1IIRSSYRVFCH09	01/02/2018	01/02/2019	01/02/2019	Expiration	50	135,632	2695.81	3,608								(150)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/02/2018	01/02/2019	01/02/2019	Expiration	20	54,876	2695.81	1,526								(64)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/02/2018	01/02/2019	01/02/2019	Expiration	230	620,517	2695.81	34,128								(1,422)				
S&P Digital		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/02/2018	01/02/2019	01/02/2019	Expiration	2	5,842	2695.81	93								(4)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/03/2018	01/03/2019	01/03/2019	Expiration	20	53,213	2713.06	1,277								(53)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/03/2018	01/03/2019	01/03/2019	Expiration	21	56,656	2713.06	1,427								(59)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/03/2018	01/03/2019	01/03/2019	Expiration	56	153,273	2713.06	4,037								(168)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/03/2018	01/03/2019	01/03/2019	Expiration	19	51,629	2713.06	1,475								(61)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/03/2018	01/03/2019	01/03/2019	Expiration	247	670,395	2713.06	36,148								(1,506)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/03/2018	01/03/2019	01/03/2019	Expiration	20	53,275	2695.69	1,508								(63)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/04/2018	01/04/2019	01/04/2019	Expiration	8	21,442	2723.99	512								(21)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/04/2018	01/04/2019	01/04/2019	Expiration	19	51,845	2723.99	1,364								(57)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/04/2018	01/04/2019	01/04/2019	Expiration	15	40,374	2723.99	1,106								(46)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/04/2018	01/04/2019	01/04/2019	Expiration	13	36,013	2723.99	1,026								(43)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/04/2018	01/04/2019	01/04/2019	Expiration	181	493,143	2723.99	26,334								(1,097)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/04/2018	01/04/2019	01/04/2019	Expiration	12	33,589	2702.61	961								(40)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/04/2018	01/04/2019	01/04/2019	Expiration	91	245,005	2702.61	6,689								(279)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/05/2018	01/04/2019	01/04/2019	Expiration	31	85,657	2743.15	2,133								(89)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/05/2018	01/04/2019	01/04/2019	Expiration	54	147,821	2743.15	3,843								(160)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/05/2018	01/04/2019	01/04/2019	Expiration	40	108,499	2743.15	2,951								(123)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/05/2018	01/04/2019	01/04/2019	Expiration	47	127,678	2743.15	3,601								(150)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/05/2018	01/04/2019	01/04/2019	Expiration	48	132,436	2743.15	4,026								(168)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/05/2018	01/04/2019	01/04/2019	Expiration	338	927,618	2743.15	49,349								(2,056)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/05/2018	01/04/2019	01/04/2019	Expiration	24	65,706	2712.84	1,787								(74)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/05/2018	01/04/2019	01/04/2019	Expiration	31	84,352	2712.84	1,974								(82)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/05/2018	01/07/2019	01/07/2019	Expiration	39	106,587	2743.15	2,771								(115)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/05/2018	01/07/2019	01/07/2019	Expiration	27	73,801	2743.15	2,089								(87)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/05/2018	01/07/2019	01/07/2019	Expiration	79	217,343	2743.15	11,650								(485)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/08/2018	01/08/2019	01/08/2019	Expiration	33	90,969	2747.71	2,365								(99)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/08/2018	01/08/2019	01/08/2019	Expiration	26	70,125	2747.71	1,900								(79)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/08/2018	01/08/2019	01/08/2019	Expiration	64	175,717	2747.71	4,955								(206)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/08/2018	01/08/2019	01/08/2019	Expiration	97	265,667	2747.71	14,319								(597)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/09/2018	01/09/2019	01/09/2019	Expiration	11	29,062	2751.29	719								(30)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/09/2018	01/09/2019	01/09/2019	Expiration	15	40,556	2751.29	1,048								(44)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/09/2018	01/09/2019	01/09/2019	Expiration	33	91,466	2751.29	2,566								(107)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/09/2018	01/09/2019	01/09/2019	Expiration	220	606,165	2751.29	32,581								(1,358)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/09/2018	01/09/2019	01/09/2019	Expiration	13	35,463	2721.28	1,007								(42)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/09/2018	01/09/2019	01/09/2019	Expiration	60	162,512	2721.28	4,177								(174)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/10/2018	01/10/2019	01/10/2019	Expiration	11	29,948	2748.23	738								(31)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/10/2018	01/10/2019	01/10/2019	Expiration	26	70,146	2748.23	1,813								(76)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/10/2018	01/10/2019	01/10/2019	Expiration	85	232,645	2748.23	6,270								(261)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/10/2018	01/10/2019	01/10/2019	Expiration	231	633,728	2748.23	34,506								(1,438)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/10/2018	01/10/2019	01/10/2019	Expiration	11	29,938	2711.47	898								(37)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/10/2018	01/10/2019	01/10/2019	Expiration	10	27,885	2711.47	798								(33)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/10/2018	01/10/2019	01/10/2019	Expiration	1	3,275	2748.23	95								(4)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/11/2018	01/11/2019	01/11/2019	Expiration	46	132,185	2767.56	3,397								(142)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/11/2018	01/11/2019	01/11/2019	Expiration	7	19,270	2767.56	538								(22)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/11/2018	01/11/2019	01/11/2019	Expiration	228	630,338	2767.56	33,723								(1,405)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/11/2019	01/11/2019	Expiration	65	181,303	2786.24	4,424								(184)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/11/2019	01/11/2019	Expiration	49	136,234	2786.24	3,474								(145)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/11/2019	01/11/2019	Expiration	43	120,993	2786.24	3,218								(134)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/11/2019	01/11/2019	Expiration	92	255,190	2786.24	7,043								(293)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/11/2019	01/11/2019	Expiration	383	1,066,945	2786.24	57,295								(2,387)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/11/2019	01/11/2019	Expiration	5	13,766	2734.23	435								(18)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/11/2019	01/11/2019	Expiration	10	27,295	2734.23	783								(33)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/11/2019	01/11/2019	Expiration	29	79,227	2734.23	2,163								(90)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/12/2019	01/12/2019	Expiration	2	4,622	2786.24	132								(5)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/14/2019	01/14/2019	Expiration	28	78,438	2786.24	1,820								(76)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/14/2019	01/14/2019	Expiration	42	116,115	2786.24	2,961								(123)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/14/2019	01/14/2019	Expiration	8	23,278	2786.24	619								(26)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/14/2019	01/14/2019	Expiration	73	204,086	2786.24	5,633								(235)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/14/2019	01/14/2019	Expiration	67	185,520	2786.24	5,510								(230)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/14/2019	01/14/2019	Expiration	99	274,634	2786.24	14,775								(616)				
S&P Digital		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/14/2019	01/14/2019	Expiration	7	20,665	2786.24	324								(14)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/15/2019	01/15/2019	Expiration	4	11,585	2786.24	269								(11)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/15/2019	01/15/2019	Expiration	6	16,532	2786.24	440								(18)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/15/2019	01/15/2019	Expiration	28	78,734	2786.24	2,173								(91)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/12/2018	01/15/2019	01/15/2019	Expiration	61	170,169	2786.24	9,189								(383)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/16/2018	01/16/2019	01/16/2019	Expiration	5	13,530	2776.42	319								(13)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL	85LNZLR1IIRSSYRVFCH09	01/16/2018	01/16/2019	01/16/2019	Expiration	29	81,700	2776.42	2,108								(88)				

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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 85LNZLR1IIR9SYRVFCH09	01/16/2018	01/16/2019	01/16/2019	Expiration	339	940,183	2776.42	52,744								(2,198)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/16/2018	01/16/2019	01/16/2019	Expiration	13	36,441	2729.56	998								(42)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/17/2018	01/17/2019	01/17/2019	Expiration	7	19,923	2802.56	491								(20)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/17/2018	01/17/2019	01/17/2019	Expiration	33	93,294	2802.56	2,402								(100)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/17/2018	01/17/2019	01/17/2019	Expiration	22	60,279	2802.56	1,685								(70)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/17/2018	01/17/2019	01/17/2019	Expiration	180	504,976	2802.56	28,051								(1,169)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/17/2018	01/17/2019	01/17/2019	Expiration	13	34,585	2747.26	1,000								(42)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/18/2018	01/18/2019	01/18/2019	Expiration	19	52,980	2798.03	1,245								(52)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/18/2018	01/18/2019	01/18/2019	Expiration	24	67,352	2798.03	1,664								(69)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/18/2018	01/18/2019	01/18/2019	Expiration	36	100,285	2798.03	2,587								(108)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/18/2018	01/18/2019	01/18/2019	Expiration	204	572,015	2798.03	32,204								(1,342)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2018	01/18/2019	01/18/2019	Expiration	24	66,080	2810.3	1,645								(69)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2018	01/18/2019	01/18/2019	Expiration	74	207,597	2810.3	5,409								(225)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2018	01/18/2019	01/18/2019	Expiration	56	156,021	2810.3	4,241								(177)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2018	01/18/2019	01/18/2019	Expiration	105	294,693	2810.3	8,335								(347)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2018	01/18/2019	01/18/2019	Expiration	47	131,771	2810.3	4,007								(167)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2018	01/18/2019	01/18/2019	Expiration	352	989,805	2810.3	55,544								(2,314)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2018	01/18/2019	01/18/2019	Expiration	4	11,618	2810.3	183								(8)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2018	01/18/2019	01/18/2019	Expiration	10	28,647	2756.59	834								(35)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2018	01/20/2019	01/20/2019	Expiration	4	10,456	2810.3	317								(13)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/22/2018	01/22/2019	01/22/2019	Expiration	7	19,445	2832.97	465								(19)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/22/2018	01/22/2019	01/22/2019	Expiration	18	51,668	2832.97	1,354								(56)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/22/2018	01/22/2019	01/22/2019	Expiration	9	24,716	2832.97	704								(29)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/22/2018	01/22/2019	01/22/2019	Expiration	45	126,976	2832.97	3,885								(162)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/22/2018	01/22/2019	01/22/2019	Expiration	179	506,835	2832.97	28,585								(1,191)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/23/2018	01/23/2019	01/23/2019	Expiration	38	108,371	2839.13	2,720								(113)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/23/2018	01/23/2019	01/23/2019	Expiration	12	33,226	2839.13	871								(36)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/23/2018	01/23/2019	01/23/2019	Expiration	27	77,173	2839.13	2,115								(88)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/23/2018	01/23/2019	01/23/2019	Expiration	50	142,290	2839.13	4,055								(169)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/23/2018	01/23/2019	01/23/2019	Expiration	408	1,158,487	2839.13	66,265								(2,761)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/23/2018	01/23/2019	01/23/2019	Expiration	7	18,029	2763.48	546								(23)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2018	01/24/2019	01/24/2019	Expiration	11	30,160	2837.54	713								(30)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2018	01/24/2019	01/24/2019	Expiration	26	72,567	2837.54	1,890								(79)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2018	01/24/2019	01/24/2019	Expiration	35	98,749	2837.54	3,017								(126)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2018	01/24/2019	01/24/2019	Expiration	399	1,131,082	2837.54	65,546								(2,731)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2018	01/24/2019	01/24/2019	Expiration	23	62,551	2775.92	1,733								(72)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/25/2018	01/25/2019	01/25/2019	Expiration	30	86,506	2839.25	2,145								(89)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/25/2018	01/25/2019	01/25/2019	Expiration	28	78,850	2839.25	2,050								(85)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/25/2018	01/25/2019	01/25/2019	Expiration	48	135,588	2839.25	3,674								(153)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/25/2018	01/25/2019	01/25/2019	Expiration	292	828,864	2839.25	48,571								(2,024)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/25/2019	01/25/2019	Expiration	57	164,360	2872.87	4,158								(173)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/25/2019	01/25/2019	Expiration	114	328,096	2872.87	8,530								(355)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/25/2019	01/25/2019	Expiration	25	72,958	2872.87	1,977								(82)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/25/2019	01/25/2019	Expiration	91	261,881	2872.87	7,385								(308)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/25/2019	01/25/2019	Expiration	59	168,571	2872.87	5,108								(213)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/25/2019	01/25/2019	Expiration	430	1,235,269	2872.87	71,522								(2,980)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/25/2019	01/25/2019	Expiration	16	45,107	2806.5	1,380								(58)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/25/2019	01/25/2019	Expiration	50	140,262	2806.5	4,096								(171)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/28/2019	01/28/2019	Expiration	5	14,500	2872.87	342								(14)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/28/2019	01/28/2019	Expiration	55	159,358	2872.87	4,143								(173)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/28/2019	01/28/2019	Expiration	12	33,669	2872.87	912								(38)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/28/2019	01/28/2019	Expiration	35	100,159	2872.87	2,824								(118)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/28/2019	01/28/2019	Expiration	33	95,350	2872.87	2,899								(121)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2018	01/28/2019	01/28/2019	Expiration	73	210,400	2872.87	12,287								(512)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/29/2018	01/29/2019	01/29/2019	Expiration	26	73,285	2853.53	1,920								(80)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/29/2018	01/29/2019	01/29/2019	Expiration	65	186,390	2853.53	5,107								(213)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/29/2018	01/29/2019	01/29/2019	Expiration	42	120,580	2853.53	3,437								(143)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/29/2018	01/29/2019	01/29/2019	Expiration	47	133,900	2853.53	4,111								(171)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/29/2018	01/29/2019	01/29/2019	Expiration	230	657,714	2853.53	39,068								(1,628)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/29/2018	01/29/2019	01/29/2019	Expiration	12	32,500	2789.92	907								(38)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2018	01/30/2019	01/30/2019	Expiration	24	68,577	2822.43	1,721								(72)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2018	01/30/2019	01/30/2019	Expiration	7	18,933	2822.43	498								(21)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2018	01/30/2019	01/30/2019	Expiration	105	295,306	2822.43	8,446								(352)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2018	01/30/2019	01/30/2019	Expiration	69	194,316	2822.43	6,004								(250)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2018	01/30/2019	01/30/2019	Expiration	319	900,191	2822.43	55,722								(2,322)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2018	01/30/2019	01/30/2019	Expiration	24	66,776	2822.43	1,970								(82)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2018	01/30/2019	01/30/2019	Expiration	37	101,254	2770.69	2,987								(124)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/31/2018	01/31/2019	01/31/2019	Expiration	36	102,323	2823.81	2,701								(113)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/31/2018	01/31/2019	01/31/2019	Expiration	69	195,156	2823.81	5,367								(224)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/31/2018	01/31/2019	01/31/2019	Expiration	364	1,028,860	2823.81	63,172								(2,632)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/31/2018	01/31/2019	01/31/2019	Expiration	10	26,793	2764.58	793								(33)				
UST 2.25% 11/15/27 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/03/2018	01/04/2019	01/04/2019	Expiration	69	6,800	98	62								(3)				

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)
UST 2.25% 11/15/27 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2018	01/25/2019	01/25/2019	Expiration	100	9,800	98	90								(4)				
UST 2.25% 11/15/27 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/31/2018	02/01/2019	02/01/2019	Expiration	714	70,000	98	688								(29)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2018	02/06/2019	02/06/2019	Expiration	2	5,129	2695.14	131		69						(16)	69			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2018	02/06/2019	02/06/2019	Expiration	45	121,069	2695.14	3,233		1,638						(404)	1,638			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2018	02/06/2019	02/06/2019	Expiration	27	72,041	2695.14	2,010		975						(251)	975			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2018	02/06/2019	02/06/2019	Expiration	10	25,808	2695.14	754		349						(94)	349			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2018	02/06/2019	02/06/2019	Expiration	250	672,524	2695.14	48,422		9,100						(6,053)	9,100			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2018	02/06/2019	02/06/2019	Expiration	11	30,036	2693.98	877		222						(110)	222			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2018	02/06/2019	02/06/2019	Expiration	32	86,026	2693.98	2,400		422						(300)	422			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/07/2018	02/07/2019	02/07/2019	Expiration	3	7,016	2681.66	170		64						(21)	64			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/07/2018	02/07/2019	02/07/2019	Expiration	94	253,114	2681.66	6,733		2,302						(842)	2,302			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/07/2018	02/07/2019	02/07/2019	Expiration	313	838,038	2681.66	57,489		7,622						(7,186)	7,622			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/07/2018	02/07/2019	02/07/2019	Expiration	7	19,559	2691.28	573		156						(72)	156			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/08/2018	02/08/2019	02/08/2019	Expiration	40	104,277	2581	2,711		4,692						(339)	4,692			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/08/2018	02/08/2019	02/08/2019	Expiration	26	68,256	2581	1,857		3,242						(232)	3,242			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/08/2018	02/08/2019	02/08/2019	Expiration	4	11,512	2581	342		566						(43)	566			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/08/2018	02/08/2019	02/08/2019	Expiration	227	585,927	2581	42,538		28,804						(5,317)	28,804			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/08/2018	02/08/2019	02/08/2019	Expiration	10	26,173	2669.44	840		570						(105)	570			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/08/2019	02/08/2019	Expiration	90	234,615	2619.55	6,006		7,911						(751)	7,911			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/08/2019	02/08/2019	Expiration	136	355,034	2619.55	9,515		11,972						(1,189)	11,972			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/08/2019	02/08/2019	Expiration	102	266,311	2619.55	7,483		8,980						(935)	8,980			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/08/2019	02/08/2019	Expiration	47	122,369	2619.55	3,585		4,126						(448)	4,126			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/08/2019	02/08/2019	Expiration	335	876,366	2619.55	71,599		29,551						(8,950)	29,551			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2018	02/01/2019	02/01/2019	Expiration	37	103,856	2821.98	2,607								(326)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2018	02/01/2019	02/01/2019	Expiration	41	114,725	2821.98	3,017								(377)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2018	02/01/2019	02/01/2019	Expiration	38	106,782	2821.98	2,937								(367)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2018	02/01/2019	02/01/2019	Expiration	11	30,595	2821.98	875								(109)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2018	02/01/2019	02/01/2019	Expiration	348	982,820	2821.98	59,755								(7,469)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2018	02/01/2019	02/01/2019	Expiration	34	92,704	2759.77	2,846								(356)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2018	02/01/2019	02/01/2019	Expiration	23	63,123	2759.77	1,850								(231)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/01/2019	02/01/2019	Expiration	39	106,849	2762.13	2,698								(337)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/01/2019	02/01/2019	Expiration	60	165,864	2762.13	4,387								(548)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/01/2019	02/01/2019	Expiration	49	135,379	2762.13	3,743								(468)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/01/2019	02/01/2019	Expiration	111	306,070	2762.13	8,830								(1,104)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/01/2019	02/01/2019	Expiration	74	205,651	2762.13	6,385								(798)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/01/2019	02/01/2019	Expiration	474	1,310,570	2762.13	82,631								(10,329)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/04/2019	02/04/2019	Expiration	8	23,387	2762.13	562								(70)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/04/2019	02/04/2019	Expiration	39	108,433	2762.13	2,738								(342)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/04/2019	02/04/2019	Expiration	39	107,880	2762.13	2,853								(357)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/04/2019	02/04/2019	Expiration	61	168,113	2762.13	4,648								(581)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/04/2019	02/04/2019	Expiration	11	31,511	2762.13	909								(114)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/04/2019	02/04/2019	Expiration	115	317,568	2762.13	20,118								(2,515)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/02/2019	02/02/2019	Expiration	14	39,579	2762.13	1,128								(141)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/03/2019	02/03/2019	Expiration	10	26,630	2762.13	719								(90)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/04/2019	02/04/2019	Expiration	23	63,389	2762.13	1,002								(125)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/01/2019	02/01/2019	Expiration	61	167,039	2730.72	5,145								(643)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2018	02/01/2019	02/01/2019	Expiration	16	42,543	2730.72	1,191								(149)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/05/2018	02/05/2019	02/05/2019	Expiration	7	18,076	2648.94	452		606						(56)	606			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/05/2018	02/05/2019	02/05/2019	Expiration	57	152,028	2648.94	3,998		5,094						(500)	5,094			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/05/2018	02/05/2019	02/05/2019	Expiration	35	93,224	2648.94	2,564		3,124						(320)	3,124			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/05/2018	02/05/2019	02/05/2019	Expiration	58	153,602	2648.94	4,593		5,147						(574)	5,147			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/05/2018	02/05/2019	02/05/2019	Expiration	285	756,179	2648.94	52,706		25,338						(6,588)	25,338			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/11/2019	02/11/2019	Expiration	1	3,734	2619.55	91		129						(11)	129			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/11/2019	02/11/2019	Expiration	24	64,165	2619.55	1,643		2,211						(205)	2,211			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/11/2019	02/11/2019	Expiration	149	391,364	2619.55	32,053		13,483						(4,007)	13,483			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/09/2019	02/09/2019	Expiration	1	2,254	2619.55	56								(7)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/09/2019	02/09/2019	Expiration	4	10,579	2619.55	278								(35)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/11/2019	02/11/2019	Expiration	2	6,191	2619.55	174								(22)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/08/2019	02/08/2019	Expiration	1	2,392	2619.55	38		60						(5)	60			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/08/2019	02/08/2019	Expiration	6	16,584	2680.58	529		290						(66)	290			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/08/2019	02/08/2019	Expiration	21	55,750	2680.58	1,622		696						(203)	696			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2018	02/08/2019	02/08/2019	Expiration	3	8,254	2680.58	229		82						(29)	82			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/12/2018	02/12/2019	02/12/2019	Expiration	2	4,877	2656	117		163						(15)	163			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/12/2018	02/12/2019	02/12/2019	Expiration	42	112,713	2656	2,840		3,765						(355)	3,765			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/12/2018	02/12/2019	02/12/2019	Expiration	36	96,629	2656	2,551		3,228						(319)	3,228			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/12/2018	02/12/2019	02/12/2019	Expiration	235	624,079	2656	45,683		20,849						(5,710)	20,849			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/12/2018	02/12/2019	02/12/2019	Expiration	5	13,538	2656	356								(45)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/12/2018	02/12/2019	02/12/2019	Expiration	1	3,490	2656	55		87						(7)	87			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/13/2018	02/13/2019	02/13/2019	Expiration	19	51,472	2662.94	1,246		1,741						(156)	1,741			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/13/2018	02/13/2019	02/13/2019	Expiration	59	157,458	2662.94	4,015		5,327						(502)	5,327			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/13/2018	02/13/2019	02/13/2019	Expiration	22	57,853	2662.94	1,545		1,957						(193)	1,957			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/13/2018	02/13/2019	02/13/2019	Expiration	7	17,980	2662.94	502		608						(63)	608			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/13/2018	02/13/2019	02/13/2019	Expiration	190	507,097	2662.94	36,004		17,156						(4,500)	17,156			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/13/2018	02/13/2019	02/13/2019	Expiration	16	42,520	2689.67	1,229		689						(154)	689			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/14/2018	02/14/2019	02/14/2019	Expiration	22	60,496	2698.63	1,591		1,056						(199)	1,056			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/14/2018	02/14/2019	02/14/2019	Expiration	19	51,289	2698.63	1,585		895						(198)	895			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/14/2018	02/14/2019	02/14/2019	Expiration	447	1,206,742	2698.63	81,817		21,062						(10,227)	21,062			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/14/2018	02/14/2019	02/14/2019	Expiration	1	2,187	2698.63	59								(7)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/14/2018	02/14/2019	02/14/2019	Expiration	10	26,711	2695.52	783		323						(98)	323			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/14/2018	02/14/2019	02/14/2019	Expiration	20	53,504	2695.52	1,493		514						(187)	514			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/15/2018	02/15/2019	02/15/2019	Expiration	6	16,753	2731.2	442		272						(55)	272			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/15/2018	02/15/2019	02/15/2019	Expiration	236	643,993	2731.2	42,954		10,469						(5,369)	10,469			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/16/2018	02/15/2019	02/15/2019	Expiration	141	385,286	2732.22	9,632		6,117						(1,204)	6,117			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/16/2018	02/15/2019	02/15/2019	Expiration	244	666,108	2732.22	17,519		10,576						(2,190)	10,576			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/16/2018	02/15/2019	02/15/2019	Expiration	88	241,662	2732.22	6,622		3,837						(828)	3,837			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/16/2018	02/15/2019	02/15/2019	Expiration	21	57,140	2732.22	1,634		907						(204)	907			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/16/2018	02/15/2019	02/15/2019	Expiration	431	1,176,229	2732.22	78,690		18,675						(9,836)	18,675			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/16/2018	02/19/2019	02/19/2019	Expiration	19	51,893	2732.22	1,303		903						(163)	903			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/16/2018	02/19/2019	02/19/2019	Expiration	89	243,156	2732.22	16,389		4,231						(2,049)	4,231			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/16/2018	02/17/2019	02/17/2019	Expiration	11	30,000	2732.22	753								(94)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/16/2018	02/15/2019	02/15/2019	Expiration	3	8,974	2732.22	141		224						(18)	224			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/16/2018	02/15/2019	02/15/2019	Expiration	17	44,794	2704.87	1,389		699						(174)	699			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/16/2018	02/15/2019	02/15/2019	Expiration	16	42,241	2704.87	1,246		554						(156)	554			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/16/2018	02/15/2019	02/15/2019	Expiration	36	98,192	2704.87	2,759		1,041						(345)	1,041			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/20/2018	02/20/2019	02/20/2019	Expiration	8	23,002	2716.26	552		580						(69)	580			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/20/2018	02/20/2019	02/20/2019	Expiration	33	90,475	2716.26	2,280		2,280						(285)	2,280			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/20/2018	02/20/2019	02/20/2019	Expiration	34	92,646	2716.26	2,446		2,334						(306)	2,334			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/20/2018	02/20/2019	02/20/2019	Expiration	68	184,539	2716.26	5,112		4,650						(639)	4,650			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/20/2018	02/20/2019	02/20/2019	Expiration	463	1,256,519	2716.26	84,438		31,660						(10,555)	31,660			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/20/2018	02/20/2019	02/20/2019	Expiration	5	14,278	2716.26	423								(53)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/20/2018	02/20/2019	02/20/2019	Expiration	11	29,694	2716.26	466		742						(58)	742			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/20/2018	02/20/2019	02/20/2019	Expiration	78	211,589	2696.72	5,692		2,721						(711)	2,721			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/21/2018	02/21/2019	02/21/2019	Expiration	7	20,244	2701.33	486		551						(61)	551			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/21/2018	02/21/2019	02/21/2019	Expiration	37	100,000	2701.33	2,520		2,723						(315)	2,723			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/21/2018	02/21/2019	02/21/2019	Expiration	30	79,962	2701.33	2,111		2,177						(264)	2,177			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/21/2018	02/21/2019	02/21/2019	Expiration	13	35,640	2701.33	1,026		970						(128)	970			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/21/2018	02/21/2019	02/21/2019	Expiration	244	659,553	2701.33	43,662		17,958						(5,458)	17,958			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/21/2018	02/21/2019	02/21/2019	Expiration	2	6,287	2701.33	182								(23)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/21/2018	02/21/2019	02/21/2019	Expiration	26	70,737	2692.79	2,080		1,345						(260)	1,345			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/21/2018	02/21/2019	02/21/2019	Expiration	26	70,462	2692.79	1,973		1,163						(247)	1,163			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/22/2018	02/22/2019	02/22/2019	Expiration	2	6,219	2703.96	150		204						(19)	204			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/22/2018	02/22/2019	02/22/2019	Expiration	45	120,794	2703.96	3,074		3,963						(384)	3,963			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/22/2018	02/22/2019	02/22/2019	Expiration	57	155,164	2703.96	4,135		5,091						(517)	5,091			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/22/2018	02/22/2019	02/22/2019	Expiration	348	939,840	2703.96	62,264		30,834						(7,783)	30,834			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/22/2018	02/22/2019	02/22/2019	Expiration	9	24,121	2695.63	712		489						(89)	489			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/22/2018	02/22/2019	02/22/2019	Expiration	126	339,653	2695.63	9,544		6,036						(1,193)	6,036			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/22/2019	02/22/2019	Expiration	88	242,434	2747.3	6,138		4,004						(767)	4,004			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/22/2019	02/22/2019	Expiration	51	141,163	2747.3	3,643		2,331						(455)	2,331			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/22/2019	02/22/2019	Expiration	70	191,743	2747.3	5,089		3,167						(636)	3,167			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/22/2019	02/22/2019	Expiration	59	161,121	2747.3	4,468		2,661						(558)	2,661			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/22/2019	02/22/2019	Expiration	18	48,889	2747.3	1,413		807						(177)	807			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/22/2019	02/22/2019	Expiration	524	1,439,460	2747.3	93,090		23,772						(11,636)	23,772			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/25/2019	02/25/2019	Expiration	57	157,918	2747.3	4,196		2,806						(524)	2,806			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/25/2019	02/25/2019	Expiration	36	98,704	2747.3	2,740		1,754						(343)	1,754			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/25/2019	02/25/2019	Expiration	37	100,444	2747.3	3,137		1,785						(392)	1,785			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/25/2019	02/25/2019	Expiration	78	214,399	2747.3	13,955		3,809						(1,744)	3,809			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/23/2019	02/23/2019	Expiration	4	12,285	2747.3	376								(47)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/24/2019	02/24/2019	Expiration	13	35,710	2747.3	975								(122)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/22/2019	02/22/2019	Expiration	13	35,645	2747.3	560		891						(70)	891			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/22/2019	02/22/2019	Expiration	3	7,325	2702.81	238		165						(30)	165			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/22/2019	02/22/2019	Expiration	4	11,067	2702.81	326		194						(41)	194			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/23/2018	02/22/2019	02/22/2019	Expiration	101	272,375	2702.81	7,654		4,093						(957)	4,093			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/26/2018	02/26/2019	02/26/2019	Expiration	9	24,889	2779.6	597		128						(75)	128			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/26/2018	02/26/2019	02/26/2019	Expiration	35	96,529	2779.6	2,433		497						(304)	497			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/26/2018	02/26/2019	02/26/2019	Expiration	130	361,263	2779.6	9,537		1,859						(1,192)	1,859			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/26/2018	02/26/2019	02/26/2019	Expiration	7	19,330	2779.6	534		99						(67)	99			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/26/2018	02/26/2019	02/26/2019	Expiration	10	27,417	2779.6	787		141						(98)	141			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/26/2018	02/26/2019	02/26/2019	Expiration	228	633,966	2779.6	39,496		3,262						(4,937)	3,262			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/27/2018	02/27/2019	02/27/2019	Expiration	28	76,602	2744.28	1,953		1,343						(244)	1,343			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/27/2018	02/27/2019	02/27/2019	Expiration	42	114,225	2744.28	3,050		2,002						(381)	2,002			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/27/2018	02/27/2019	02/27/2019	Expiration	6	15,250	2744.28	425		267						(53)	267			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/27/2018	02/27/2019	02/27/2019	Expiration	250	685,495	2744.28	43,735		12,015						(5,467)	12,015			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/27/2018	02/27/2019	02/27/2019	Expiration	3	7,627	2744.28	222								(28)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	02/27/2018	02/27/2019	02/27/2019	Expiration	4	12,180	2744.28	192		305						(24)	305			

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SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/27/2018	02/27/2019	02/27/2019	Expiration	13	35,952	2701.35	1,068		639							(133)	639			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/27/2018	02/27/2019	02/27/2019	Expiration	77	207,279	2701.35	5,576		2,649							(697)	2,649			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/28/2018	02/28/2019	02/28/2019	Expiration	42	112,851	2713.83	3,013		2,938							(377)	2,938			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/28/2018	02/28/2019	02/28/2019	Expiration	27	72,360	2713.83	2,265		1,884							(283)	1,884			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/28/2018	02/28/2019	02/28/2019	Expiration	581	1,575,793	2713.83	103,845		41,029							(12,981)	41,029			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/28/2018	02/28/2019	02/28/2019	Expiration	15	40,640	2692.21	1,158		742							(145)	742			
UST 2.25% 11/15/27 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/14/2018	02/15/2019	02/15/2019	Expiration	106	10,400	98	98									(12)				
UST 2.75% 02/15/2028 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/21/2018	02/22/2019	02/22/2019	Expiration	512	50,200	98	531									(66)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/01/2018	03/01/2019	03/01/2019	Expiration	3	8,089	2677.67	199		344							(41)	344			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/01/2018	03/01/2019	03/01/2019	Expiration	51	136,488	2677.67	3,535		6,142							(736)	6,142			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/01/2018	03/01/2019	03/01/2019	Expiration	117	312,724	2677.67	8,506		14,718							(1,772)	14,718			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/01/2018	03/01/2019	03/01/2019	Expiration	44	116,974	2677.67	3,322		5,505							(692)	5,505			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/01/2018	03/01/2019	03/01/2019	Expiration	22	58,893	2677.67	1,743		2,772							(363)	2,772			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/01/2018	03/01/2019	03/01/2019	Expiration	488	1,305,575	2677.67	91,129		61,445							(18,985)	61,445			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/01/2018	03/01/2019	03/01/2019	Expiration	7	19,046	2684.74	623		554							(130)	554			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/01/2018	03/01/2019	03/01/2019	Expiration	13	33,672	2684.74	1,000		811							(208)	811			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/01/2018	03/01/2019	03/01/2019	Expiration	31	82,683	2684.74	2,340		1,785							(487)	1,785			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2018	03/01/2019	03/01/2019	Expiration	43	116,658	2691.25	2,986		4,874							(622)	4,874			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2018	03/01/2019	03/01/2019	Expiration	73	197,074	2691.25	5,282		8,234							(1,100)	8,234			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2018	03/01/2019	03/01/2019	Expiration	48	130,492	2691.25	3,654		5,452							(761)	5,452			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2018	03/01/2019	03/01/2019	Expiration	588	1,581,686	2691.25	109,611		66,083							(22,836)	66,083			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2018	03/01/2019	03/01/2019	Expiration	4	10,709	2686.43	331		278							(69)	278			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2018	03/01/2019	03/01/2019	Expiration	27	72,830	2686.43	2,148		1,707							(448)	1,707			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2018	03/02/2019	03/02/2019	Expiration	8	22,536	2691.25	645									(134)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2018	03/04/2019	03/04/2019	Expiration	40	108,032	2691.25	2,895		4,077							(603)	4,077			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2018	03/04/2019	03/04/2019	Expiration	18	49,305	2691.25	1,381		1,861							(288)	1,861			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2018	03/04/2019	03/04/2019	Expiration	75	201,400	2691.25	14,017		7,600							(2,920)	7,600			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/05/2018	03/05/2019	03/05/2019	Expiration	34	92,098	2720.94	2,348		2,326							(489)	2,326			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/05/2018	03/05/2019	03/05/2019	Expiration	11	30,146	2720.94	808		761							(168)	761			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/05/2018	03/05/2019	03/05/2019	Expiration	98	266,443	2720.94	17,825		6,728							(3,714)	6,728			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/06/2018	03/06/2019	03/06/2019	Expiration	90	244,205	2728.12	6,276		3,879							(1,308)	3,879			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/06/2018	03/06/2019	03/06/2019	Expiration	31	83,365	2728.12	2,243		1,324							(467)	1,324			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/06/2018	03/06/2019	03/06/2019	Expiration	6	15,202	2728.12	429		241							(89)	241			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/06/2018	03/06/2019	03/06/2019	Expiration	273	744,533	2728.12	49,586		11,825							(10,330)	11,825			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/06/2018	03/06/2019	03/06/2019	Expiration	3	9,234	2728.12	238									(50)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/06/2018	03/06/2019	03/06/2019	Expiration	97	262,656	2697.35	7,827		4,069							(1,631)	4,069			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/06/2018	03/06/2019	03/06/2019	Expiration	32	87,247	2697.35	2,478		1,133							(516)	1,133			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/07/2018	03/07/2019	03/07/2019	Expiration	67	182,626	2726.8	4,914		1,482							(1,024)	1,482			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/07/2018	03/07/2019	03/07/2019	Expiration	40	109,610	2726.8	3,086		890							(643)	890			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/07/2018	03/07/2019	03/07/2019	Expiration	27	72,753	2726.8	2,306		590							(480)	590			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/07/2018	03/07/2019	03/07/2019	Expiration	299	814,479	2726.8	55,987		6,610							(11,664)	6,610			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/07/2018	03/07/2019	03/07/2019	Expiration	23	62,884	2697	2,050		1,142							(427)	1,142			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/07/2018	03/07/2019	03/07/2019	Expiration	45	120,058	2697	3,398		1,279							(708)	1,279			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2018	03/08/2019	03/08/2019	Expiration	37	101,147	2738.97	2,589		151							(539)	151			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2018	03/08/2019	03/08/2019	Expiration	40	109,624	2738.97	2,942		164							(613)	164			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2018	03/08/2019	03/08/2019	Expiration	30	83,156	2738.97	2,333		124							(486)	124			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2018	03/08/2019	03/08/2019	Expiration	9	23,780	2738.97	695		36							(145)	36			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2018	03/08/2019	03/08/2019	Expiration	398	1,090,527	2738.97	73,905		1,632							(15,397)	1,632			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2018	03/08/2019	03/08/2019	Expiration	25	66,732	2702.37	1,989		682							(414)	682			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2018	03/08/2019	03/08/2019	Expiration	17	44,875	2702.37	1,274		347							(266)	347			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2018	03/08/2019	03/08/2019	Expiration	112	311,367	2786.57	7,971									(1,661)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2018	03/08/2019	03/08/2019	Expiration	155	431,988	2786.57	11,577									(2,412)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2018	03/08/2019	03/08/2019	Expiration	22	62,472	2786.57	1,749									(364)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2018	03/08/2019	03/08/2019	Expiration	341	950,598	2786.57	61,884									(12,892)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2018	03/08/2019	03/08/2019	Expiration	10	27,986	2786.57	448									(93)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2018	03/08/2019	03/08/2019	Expiration	30	81,463	2714.03	2,450		475							(510)	475			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2018	03/11/2019	03/11/2019	Expiration	9	26,378	2786.57	675									(141)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2018	03/11/2019	03/11/2019	Expiration	40	110,677	2786.57	2,966									(618)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2018	03/11/2019	03/11/2019	Expiration	20	56,788	2786.57	1,590									(331)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2018	03/11/2019	03/11/2019	Expiration	71	197,894	2786.57	12,922									(2,692)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/12/2018	03/12/2019	03/12/2019	Expiration	8	23,387	2783.02	571		71							(119)	71			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/12/2018	03/12/2019	03/12/2019	Expiration	11	31,063	2783.02	795		95							(166)	95			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/12/2018	03/12/2019	03/12/2019	Expiration	18	50,182	2783.02	1,405		153							(293)	153			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/12/2018	03/12/2019	03/12/2019	Expiration	41	115,339	2783.02	3,633		352							(757)	352			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/12/2018	03/12/2019	03/12/2019	Expiration	163	452,536	2783.02	29,641		1,382							(6,175)	1,382			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2018	03/13/2019	03/13/2019	Expiration	4	11,693	2765.31	286		193							(60)	193			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2018	03/13/2019	03/13/2019	Expiration	58	159,265	2765.31	4,093		2,627							(853)	2,627			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2018	03/13/2019	03/13/2019	Expiration	27	73,719	2765.31	1,990		1,216							(415)	1,216			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2018	03/13/2019	03/13/2019	Expiration	24	67,199	2765.31	1,976		1,108							(412)	1,108			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2018	03/13/2019	03/13/2019	Expiration	303	838,893	2765.31	54,612		13,836							(11,377)	13,836			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2018	03/13/2019	03/13/2019	Expiration	2	5,339	2711.15	152		65							(32)	65			

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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 85LNZLR1IIRGSYRVFCH09	03/14/2018	03/14/2019	03/14/2019	Expiration	181	497,603	2749.48	12,739		10,678						(2,654)	10,678			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/14/2018	03/14/2019	03/14/2019	Expiration	60	166,222	2749.48	4,455		3,567						(928)	3,567			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/14/2018	03/14/2019	03/14/2019	Expiration	33	91,348	2749.48	2,558		1,960						(533)	1,960			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/14/2018	03/14/2019	03/14/2019	Expiration	22	60,967	2749.48	1,780		1,308						(371)	1,308			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/14/2018	03/14/2019	03/14/2019	Expiration	293	806,367	2749.48	54,430		17,304						(11,340)	17,304			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/14/2018	03/14/2019	03/14/2019	Expiration	17	46,508	2705.41	1,409		762						(294)	762			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/15/2018	03/15/2019	03/15/2019	Expiration	68	185,833	2747.33	4,999		5,083						(1,041)	5,083			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/15/2018	03/15/2019	03/15/2019	Expiration	16	43,295	2747.33	1,269		1,184						(264)	1,184			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/15/2018	03/15/2019	03/15/2019	Expiration	407	1,118,762	2747.33	76,411		30,602						(15,919)	30,602			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/15/2019	03/15/2019	Expiration	111	306,353	2752.01	7,873		7,845						(1,640)	7,845			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/15/2019	03/15/2019	Expiration	130	358,643	2752.01	9,683		9,184						(2,017)	9,184			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/15/2019	03/15/2019	Expiration	20	55,586	2752.01	1,568		1,423						(327)	1,423			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/15/2019	03/15/2019	Expiration	21	57,452	2752.01	1,689		1,471						(352)	1,471			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/15/2019	03/15/2019	Expiration	443	1,219,435	2752.01	81,702		31,226						(17,021)	31,226			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/15/2019	03/15/2019	Expiration	6	16,434	2708.02	523		313						(109)	313			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/15/2019	03/15/2019	Expiration	15	40,586	2708.02	1,232		672						(257)	672			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/15/2019	03/15/2019	Expiration	47	126,265	2708.02	3,648		1,776						(760)	1,776			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/15/2019	03/15/2019	Expiration	51	137,578	2708.02	3,779		1,592						(787)	1,592			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/17/2019	03/17/2019	Expiration	5	14,000	2752.01	365								(76)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/18/2019	03/18/2019	Expiration	25	68,649	2752.01	1,764		2,019						(368)	2,019			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/18/2019	03/18/2019	Expiration	23	64,609	2752.01	1,822		1,900						(380)	1,900			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/18/2019	03/18/2019	Expiration	61	167,652	2752.01	4,929		4,930						(1,027)	4,930			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/18/2019	03/18/2019	Expiration	123	338,879	2752.01	22,773		9,966						(4,744)	9,966			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/16/2018	03/18/2019	03/18/2019	Expiration	35	93,501	2708.02	3,151		2,176						(656)	2,176			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/19/2018	03/19/2019	03/19/2019	Expiration	5	14,116	2712.92	346		600						(72)	600			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/19/2018	03/19/2019	03/19/2019	Expiration	34	92,046	2712.92	2,375		4,060						(495)	4,060			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/19/2018	03/19/2019	03/19/2019	Expiration	190	514,748	2712.92	36,084		22,702						(7,517)	22,702			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/19/2018	03/19/2019	03/19/2019	Expiration	4	11,502	2712.92	296								(62)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/20/2018	03/20/2019	03/20/2019	Expiration	128	346,516	2716.94	8,940		13,684						(1,863)	13,684			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/20/2018	03/20/2019	03/20/2019	Expiration	34	91,283	2716.94	2,465		3,605						(513)	3,605			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/20/2018	03/20/2019	03/20/2019	Expiration	32	87,608	2716.94	2,471		3,460						(515)	3,460			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/20/2018	03/20/2019	03/20/2019	Expiration	54	147,249	2716.94	4,683		5,815						(976)	5,815			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/20/2018	03/20/2019	03/20/2019	Expiration	401	1,088,605	2716.94	75,114		42,988						(15,649)	42,988			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/20/2018	03/20/2019	03/20/2019	Expiration	98	263,352	2700.23	7,690		4,217						(1,602)	4,217			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/21/2018	03/21/2019	03/21/2019	Expiration	23	61,671	2711.93	1,591		2,775						(331)	2,775			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/21/2018	03/21/2019	03/21/2019	Expiration	35	93,923	2711.93	2,536		4,461						(528)	4,461			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/21/2018	03/21/2019	03/21/2019	Expiration	4	11,739	2711.93	345		616						(72)	616			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/21/2018	03/21/2019	03/21/2019	Expiration	28	76,110	2711.93	2,413		4,012						(503)	4,012			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/21/2018	03/21/2019	03/21/2019	Expiration	384	1,040,192	2711.93	70,213		54,830						(14,628)	54,830			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/21/2018	03/21/2019	03/21/2019	Expiration	19	51,406	2698.95	1,594		1,209						(332)	1,209			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/21/2018	03/21/2019	03/21/2019	Expiration	15	41,250	2698.95	1,221		867						(254)	867			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/22/2018	03/22/2019	03/22/2019	Expiration	120	317,590	2643.69	8,575		15,086						(1,786)	15,086			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/22/2018	03/22/2019	03/22/2019	Expiration	41	108,510	2643.69	3,060		5,426						(637)	5,426			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/22/2018	03/22/2019	03/22/2019	Expiration	20	53,845	2643.69	1,588		2,827						(331)	2,827			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/22/2018	03/22/2019	03/22/2019	Expiration	533	1,408,626	2643.69	99,449		83,664						(20,719)	83,664			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/23/2018	03/22/2019	03/22/2019	Expiration	260	673,872	2588.26	17,319		30,324						(3,608)	30,324			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/23/2018	03/22/2019	03/22/2019	Expiration	105	270,861	2588.26	7,313		12,866						(1,524)	12,866			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/23/2018	03/22/2019	03/22/2019	Expiration	96	249,732	2588.26	7,042		12,487						(1,467)	12,487			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/23/2018	03/22/2019	03/22/2019	Expiration	40	104,220	2588.26	3,064		5,472						(638)	5,472			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/23/2018	03/22/2019	03/22/2019	Expiration	451	1,166,968	2588.26	83,438		95,787						(17,383)	95,787			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/23/2018	03/22/2019	03/22/2019	Expiration	124	329,364	2663.13	10,441		10,944						(2,175)	10,944			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/23/2018	03/22/2019	03/22/2019	Expiration	56	150,105	2663.13	4,323		4,237						(901)	4,237			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/23/2018	03/24/2019	03/24/2019	Expiration	17	44,809	2588.26	1,134								(236)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/23/2018	03/24/2019	03/24/2019	Expiration	5	13,509	2588.26	381								(79)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/23/2018	03/25/2019	03/25/2019	Expiration	16	42,671	2588.26	1,097		1,920						(228)	1,920			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/23/2018	03/25/2019	03/25/2019	Expiration	36	92,388	2588.26	2,938		5,312						(612)	5,312			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/23/2018	03/25/2019	03/25/2019	Expiration	7	16,987	2588.26	1,218		1,379						(254)	1,379			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/26/2018	03/26/2019	03/26/2019	Expiration	18	49,045	2658.55	1,241		2,207						(259)	2,207			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/26/2018	03/26/2019	03/26/2019	Expiration	61	161,903	2658.55	4,501		8,095						(938)	8,095			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/26/2018	03/26/2019	03/26/2019	Expiration	219	582,545	2658.55	42,526		35,040						(8,860)	35,040			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/27/2018	03/27/2019	03/27/2019	Expiration	35	92,042	2612.62	2,319		4,142						(483)	4,142			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/27/2018	03/27/2019	03/27/2019	Expiration	47	123,116	2612.62	3,263		5,848						(680)	5,848			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/27/2018	03/27/2019	03/27/2019	Expiration	376	981,087	2612.62	71,227		72,381						(14,839)	72,381			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/27/2018	03/27/2019	03/27/2019	Expiration	2	4,279	2612.62	109								(23)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/27/2018	03/27/2019	03/27/2019	Expiration	11	29,137	2675.05	883		895						(184)	895			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/27/2018	03/27/2019	03/27/2019	Expiration	82	219,961	2675.05	6,357		6,208						(1,324)	6,208			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/28/2018	03/28/2019	03/28/2019	Expiration	45	117,217	2605	2,966		5,275						(618)	5,275			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/28/2018	03/28/2019	03/28/2019	Expiration	57	147,576	2605	3,926		7,010						(818)	7,010			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/28/2018	03/28/2019	03/28/2019	Expiration	54	140,037	2605	3,893		7,002						(811)	7,002			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/28/2018	03/28/2019	03/28/2019	Expiration	36	94,673	2605	2,746		4,970						(572)	4,970			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/28/2018	03/28/2019	03/28/2019	Expiration	41	106,818	2605	3,354		6,142						(699)	6,142			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/28/2018	03/28/2019	03/28/2019	Expiration	478	1,246,237	2605	93,842		100,675						(19,550)	100,675			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	03/28/2018	03/28/2019	03/28/2019	Expiration	24	62,988	2676.47	2,009		2,228						(419)	2,228			

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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)
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/28/2018	03/28/2019	03/28/2019	Expiration	42	113,621	2676.47	3,465		3,735						(722)	3,735			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	03/29/2019	03/29/2019	Expiration	130	342,288	2640.87	8,557		15,403						(1,783)	15,403			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	03/29/2019	03/29/2019	Expiration	173	457,674	2640.87	12,037		21,740						(2,508)	21,740			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	03/29/2019	03/29/2019	Expiration	166	439,511	2640.87	12,087		21,976						(2,518)	21,976			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	03/29/2019	03/29/2019	Expiration	56	148,408	2640.87	4,259		7,791						(887)	7,791			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	03/29/2019	03/29/2019	Expiration	34	89,022	2640.87	2,769		5,119						(577)	5,119			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	03/29/2019	03/29/2019	Expiration	998	2,634,506	2640.87	191,265		193,064						(39,847)	193,064			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	03/29/2019	03/29/2019	Expiration	18	49,086	2684.79	1,576		1,717						(328)	1,717			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	03/29/2019	03/29/2019	Expiration	24	63,921	2684.79	1,956		2,076						(407)	2,076			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	03/29/2019	03/29/2019	Expiration	26	70,022	2684.79	2,038		2,099						(425)	2,099			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	03/30/2019	03/30/2019	Expiration	13	33,846	2640.87	816								(170)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	04/01/2019	04/01/2019	Expiration	22	58,829	2640.87	1,500		2,647						(313)	2,647			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	04/01/2019	04/01/2019	Expiration	44	117,021	2640.87	3,124		5,559						(651)	5,559			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	04/01/2019	04/01/2019	Expiration	11	28,362	2640.87	791		1,418						(165)	1,418			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	04/01/2019	04/01/2019	Expiration	5	12,003	2640.87	349		630						(73)	630			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	04/01/2019	04/01/2019	Expiration	99	260,798	2640.87	19,116		22,350						(3,983)	22,350			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2018	04/01/2019	04/01/2019	Expiration	4	11,383	2640.87	179		285						(37)	285			
UST 2.75% 02/15/2028 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/14/2018	03/15/2019	03/15/2019	Expiration	314	30,800	98	312								(65)				
UST 2.75% 02/15/2028 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/21/2018	03/22/2019	03/22/2019	Expiration	227	22,200	98	221								(46)				
UST 2.75% 02/15/2028 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/28/2018	03/29/2019	03/29/2019	Expiration	198	19,400	98	193								(40)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/02/2018	04/02/2019	04/02/2019	Expiration	22	57,670	2581.88	1,448		2,595						(422)	2,595			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/02/2018	04/02/2019	04/02/2019	Expiration	13	33,275	2581.88	875		1,581						(255)	1,581			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/02/2018	04/02/2019	04/02/2019	Expiration	88	226,147	2581.88	6,242		11,307						(1,820)	11,307			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/02/2018	04/02/2019	04/02/2019	Expiration	11	29,570	2581.88	852		1,552						(248)	1,552			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/02/2018	04/02/2019	04/02/2019	Expiration	46	118,690	2581.88	3,691		6,825						(1,077)	6,825			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/02/2018	04/02/2019	04/02/2019	Expiration	498	1,284,964	2581.88	99,328		142,020						(28,971)	142,020			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/02/2018	04/02/2019	04/02/2019	Expiration	8	21,823	2669.53	635		823						(185)	823			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2018	04/03/2019	04/03/2019	Expiration	27	71,163	2614.45	1,761		3,202						(514)	3,202			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2018	04/03/2019	04/03/2019	Expiration	20	53,499	2614.45	1,394		2,541						(406)	2,541			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2018	04/03/2019	04/03/2019	Expiration	43	112,501	2614.45	3,066		5,625						(894)	5,625			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2018	04/03/2019	04/03/2019	Expiration	49	128,642	2614.45	3,647		6,754						(1,064)	6,754			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2018	04/03/2019	04/03/2019	Expiration	31	82,284	2614.45	2,530		4,731						(738)	4,731			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2018	04/03/2019	04/03/2019	Expiration	404	1,055,769	2614.45	79,130		104,569						(23,080)	104,569			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2018	04/03/2019	04/03/2019	Expiration	15	39,998	2614.45	1,056								(308)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2018	04/03/2019	04/03/2019	Expiration	60	161,334	2680.19	4,888		5,832						(1,426)	5,832			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/04/2018	04/04/2019	04/04/2019	Expiration	71	188,585	2644.69	4,696		8,486						(1,370)	8,486			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/04/2018	04/04/2019	04/04/2019	Expiration	82	217,797	2644.69	5,706		10,345						(1,664)	10,345			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/04/2018	04/04/2019	04/04/2019	Expiration	56	147,116	2644.69	4,031		7,356						(1,176)	7,356			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/04/2018	04/04/2019	04/04/2019	Expiration	22	57,323	2644.69	1,639		3,009						(478)	3,009			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/04/2018	04/04/2019	04/04/2019	Expiration	471	1,245,547	2644.69	91,921		110,535						(26,810)	110,535			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/04/2018	04/04/2019	04/04/2019	Expiration	8	22,334	2690.18	739		868						(216)	868			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/04/2018	04/04/2019	04/04/2019	Expiration	12	32,458	2690.18	983		1,099						(287)	1,099			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/05/2018	04/05/2019	04/05/2019	Expiration	145	386,744	2662.84	10,171		18,370						(2,967)	18,370			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/05/2018	04/05/2019	04/05/2019	Expiration	22	59,806	2662.84	1,645		2,990						(480)	2,990			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/05/2018	04/05/2019	04/05/2019	Expiration	57	152,093	2662.84	4,365		7,985						(1,273)	7,985			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/05/2018	04/05/2019	04/05/2019	Expiration	390	1,039,647	2662.84	73,815		89,759						(21,529)	89,759			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/05/2018	04/05/2019	04/05/2019	Expiration	16	42,950	2694.17	1,323		1,474						(386)	1,474			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2018	04/05/2019	04/05/2019	Expiration	77	199,434	2604.47	4,986		8,975						(1,454)	8,975			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2018	04/05/2019	04/05/2019	Expiration	92	239,334	2604.47	6,271		11,368						(1,829)	11,368			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2018	04/05/2019	04/05/2019	Expiration	85	220,433	2604.47	6,062		11,022						(1,768)	11,022			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2018	04/05/2019	04/05/2019	Expiration	54	139,658	2604.47	4,008		7,332						(1,169)	7,332			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2018	04/05/2019	04/05/2019	Expiration	599	1,558,846	2604.47	112,705		172,537						(32,872)	172,537			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2018	04/05/2019	04/05/2019	Expiration	5	13,388	2681.01	428		562						(125)	562			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2018	04/05/2019	04/05/2019	Expiration	11	30,505	2681.01	930		1,204						(271)	1,204			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2018	04/06/2019	04/06/2019	Expiration	3	6,925	2604.47	166								(48)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2018	04/08/2019	04/08/2019	Expiration	55	144,057	2604.47	3,601		6,483						(1,050)	6,483			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2018	04/08/2019	04/08/2019	Expiration	42	110,176	2604.47	7,988		12,323						(2,330)	12,323			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/09/2018	04/09/2019	04/09/2019	Expiration	6	14,600	2613.16	365		657						(106)	657			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/09/2018	04/09/2019	04/09/2019	Expiration	21	55,937	2613.16	1,471		2,657						(429)	2,657			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/09/2018	04/09/2019	04/09/2019	Expiration	14	36,699	2613.16	1,053		1,927						(307)	1,927			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/09/2018	04/09/2019	04/09/2019	Expiration	182	475,102	2613.16	34,397		48,187						(10,033)	48,187			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/09/2018	04/09/2019	04/09/2019	Expiration	4	9,784	2613.16	237		81						(69)	81			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/09/2018	04/09/2019	04/09/2019	Expiration	5	12,500	2682.21	388		436						(113)	436			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/10/2018	04/10/2019	04/10/2019	Expiration	16	42,751	2656.87	1,082		1,924						(315)	1,924			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/10/2018	04/10/2019	04/10/2019	Expiration	20	52,479	2656.87	1,396		2,493						(407)	2,493			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/10/2018	04/10/2019	04/10/2019	Expiration	227	603,706	2656.87	43,225		52,566						(12,607)	52,566			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/10/2018	04/10/2019	04/10/2019	Expiration	4	11,257	2656.87	322		308						(94)	308			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/10/2018	04/10/2019	04/10/2019	Expiration	40	106,903	2691.2	3,111		3,205						(907)	3,205			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/11/2018	04/11/2019	04/11/2019	Expiration	132	349,218	2642.19	8,730		15,715						(2,546)	15,715			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/11/2018	04/11/2019	04/11/2019	Expiration	24	63,543	2642.19	1,665		3,018						(486)	3,018			

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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 85LNZLR1IIRGSYRVFCH09	04/11/2018	04/11/2019	04/11/2019	Expiration	55	144,018	2642.19	3,946		7,201						(1,151)	7,201			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/11/2018	04/11/2019	04/11/2019	Expiration	22	57,508	2642.19	1,783		3,307						(520)	3,307			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/11/2018	04/11/2019	04/11/2019	Expiration	487	1,285,595	2642.19	93,977		119,758						(27,410)	119,758			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/11/2018	04/11/2019	04/11/2019	Expiration	3	8,387	2642.19	237		278						(69)	278			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/11/2018	04/11/2019	04/11/2019	Expiration	217	584,532	2687.77	17,887		20,528						(5,217)	20,528			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/12/2018	04/12/2019	04/12/2019	Expiration	38	101,722	2663.99	2,543		4,577						(742)	4,577			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/12/2018	04/12/2019	04/12/2019	Expiration	57	152,066	2663.99	3,999		7,223						(1,166)	7,223			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/12/2018	04/12/2019	04/12/2019	Expiration	56	150,146	2663.99	4,144		7,507						(1,209)	7,507			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/12/2018	04/12/2019	04/12/2019	Expiration	355	946,016	2663.99	67,167		86,441						(19,590)	86,441			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/12/2019	04/12/2019	Expiration	171	454,121	2656.3	11,353		20,435						(3,311)	20,435			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/12/2019	04/12/2019	Expiration	38	101,104	2656.3	2,659		4,802						(776)	4,802			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/12/2019	04/12/2019	Expiration	82	217,928	2656.3	5,993		10,896						(1,748)	10,896			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/12/2019	04/12/2019	Expiration	14	36,517	2656.3	1,048		1,917						(306)	1,917			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/12/2019	04/12/2019	Expiration	445	1,182,726	2656.3	82,436		111,808						(24,044)	111,808			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/12/2019	04/12/2019	Expiration	8	20,716	2689.17	704		865						(205)	865			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/12/2019	04/12/2019	Expiration	15	40,332	2689.17	1,250		1,482						(365)	1,482			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/12/2019	04/12/2019	Expiration	53	142,268	2689.17	3,998		4,517						(1,166)	4,517			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/13/2019	04/13/2019	Expiration	2	6,061	2656.3	148		85						(43)	85			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/15/2019	04/15/2019	Expiration	51	136,263	2656.3	3,420		6,132						(998)	6,132			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/15/2019	04/15/2019	Expiration	21	55,754	2656.3	1,533		2,788						(447)	2,788			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/15/2019	04/15/2019	Expiration	50	133,646	2656.3	4,143		7,685						(1,208)	7,685			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/13/2018	04/15/2019	04/15/2019	Expiration	73	194,011	2656.3	13,581		18,207						(3,961)	18,207			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/16/2018	04/16/2019	04/16/2019	Expiration	26	68,420	2677.84	1,724		3,079						(503)	3,079			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/16/2018	04/16/2019	04/16/2019	Expiration	6	15,790	2677.84	417		750						(122)	750			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/16/2018	04/16/2019	04/16/2019	Expiration	13	36,140	2677.84	997		1,807						(291)	1,807			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/16/2018	04/16/2019	04/16/2019	Expiration	230	616,748	2677.84	41,816		52,793						(12,196)	52,793			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/16/2018	04/16/2019	04/16/2019	Expiration	20	53,450	2697.79	1,593		1,714						(465)	1,714			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/17/2018	04/17/2019	04/17/2019	Expiration	93	250,999	2706.39	6,325		11,295						(1,845)	11,295			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/17/2018	04/17/2019	04/17/2019	Expiration	22	60,471	2706.39	1,596		2,872						(466)	2,872			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/17/2018	04/17/2019	04/17/2019	Expiration	28	75,718	2706.39	2,090		3,786						(610)	3,786			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/17/2018	04/17/2019	04/17/2019	Expiration	8	20,777	2706.39	596		1,091						(174)	1,091			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/17/2018	04/17/2019	04/17/2019	Expiration	572	1,549,164	2706.39	100,386		111,082						(29,279)	111,082			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/17/2018	04/17/2019	04/17/2019	Expiration	15	39,550	2702.88	1,183		1,118						(345)	1,118			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/18/2018	04/18/2019	04/18/2019	Expiration	46	123,774	2708.64	3,119		5,570						(910)	5,570			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/18/2018	04/18/2019	04/18/2019	Expiration	10	28,060	2708.64	741		1,333						(216)	1,333			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/18/2018	04/18/2019	04/18/2019	Expiration	15	40,433	2708.64	1,120		2,022						(327)	2,022			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/18/2018	04/18/2019	04/18/2019	Expiration	386	1,044,191	2708.64	67,246		75,709						(19,613)	75,709			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/18/2018	04/18/2019	04/18/2019	Expiration	3	9,371	2704.37	320		338						(93)	338			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/18/2018	04/18/2019	04/18/2019	Expiration	42	112,874	2704.37	3,510		3,507						(1,024)	3,507			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/19/2018	04/18/2019	04/18/2019	Expiration	50	133,526	2693.13	3,398		6,009						(991)	6,009			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/19/2018	04/18/2019	04/18/2019	Expiration	32	85,732	2693.13	2,285		4,072						(666)	4,072			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/19/2018	04/18/2019	04/18/2019	Expiration	25	68,660	2693.13	1,912		3,433						(558)	3,433			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/19/2018	04/18/2019	04/18/2019	Expiration	29	77,847	2693.13	2,261		4,087						(660)	4,087			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/19/2018	04/18/2019	04/18/2019	Expiration	464	1,249,538	2693.13	81,407		98,316						(23,744)	98,316			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/19/2018	04/18/2019	04/18/2019	Expiration	4	11,305	2698.66	361		405						(105)	405			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/20/2018	04/18/2019	04/18/2019	Expiration	164	438,303	2670.14	11,133		19,724						(3,247)	19,724			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/20/2018	04/18/2019	04/18/2019	Expiration	96	256,204	2670.14	6,815		12,170						(1,988)	12,170			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/20/2018	04/18/2019	04/18/2019	Expiration	104	278,139	2670.14	7,732		13,907						(2,255)	13,907			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/20/2018	04/18/2019	04/18/2019	Expiration	708	1,890,205	2670.14	124,754		166,280						(36,386)	166,280			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/20/2018	04/18/2019	04/18/2019	Expiration	10	27,643	2690.4	898		1,078						(262)	1,078			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/20/2018	04/18/2019	04/18/2019	Expiration	14	37,240	2690.4	1,154		1,359						(337)	1,359			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/20/2018	04/18/2019	04/18/2019	Expiration	13	35,874	2690.4	1,058		1,219						(309)	1,219			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/20/2018	04/21/2019	04/21/2019	Expiration	6	16,435	2670.14	414								(121)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/20/2018	04/22/2019	04/22/2019	Expiration	24	63,274	2670.14	1,607		2,847						(469)	2,847			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/20/2018	04/22/2019	04/22/2019	Expiration	28	74,068	2670.14	4,911		6,597						(1,432)	6,597			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/23/2018	04/23/2019	04/23/2019	Expiration	8	21,205	2670.29	539		954						(157)	954			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/23/2018	04/23/2019	04/23/2019	Expiration	9	23,950	2670.29	637		1,138						(186)	1,138			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/23/2018	04/23/2019	04/23/2019	Expiration	23	60,851	2670.29	1,765		3,195						(515)	3,195			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/23/2018	04/23/2019	04/23/2019	Expiration	374	999,084	2670.29	66,539		98,547						(19,407)	98,547			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/23/2018	04/23/2019	04/23/2019	Expiration	18	47,542	2690.35	1,464		1,781						(427)	1,781			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/24/2018	04/24/2019	04/24/2019	Expiration	84	222,605	2634.56	5,654		10,017						(1,649)	10,017			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/24/2018	04/24/2019	04/24/2019	Expiration	66	173,156	2634.56	4,623		8,225						(1,348)	8,225			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/24/2018	04/24/2019	04/24/2019	Expiration	75	196,752	2634.56	5,489		9,838						(1,601)	9,838			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/24/2018	04/24/2019	04/24/2019	Expiration	48	126,122	2634.56	3,973		7,252						(1,159)	7,252			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/24/2018	04/24/2019	04/24/2019	Expiration	611	1,610,432	2634.56	111,120		178,913						(32,410)	178,913			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/24/2018	04/24/2019	04/24/2019	Expiration	13	33,913	2680.91	1,048		1,386						(306)	1,386			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/25/2018	04/25/2019	04/25/2019	Expiration	81	213,993	2639.4	5,393		9,630						(1,573)	9,630			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/25/2018	04/25/2019	04/25/2019	Expiration	22	58,631	2639.4	1,548		2,785						(451)	2,785			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/25/2018	04/25/2019	04/25/2019	Expiration	67	177,565	2639.4	4,901		8,878						(1,429)	8,878			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/25/2018	04/25/2019	04/25/2019	Expiration	5	14,351	2639.4	420		753						(123)	753			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/25/2018	04/25/2019	04/25/2019	Expiration	350	925,056	2639.4	63,274		100,507						(18,455)	100,507			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/25/2018	04/25/2019	04/25/2019	Expiration	9	23,871	2639.4	666								(194)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	04/25/2018	04/25/2019	04/25/2019	Expiration	25	66,908	2684.54	2,081		2,443						(607)	2,443			

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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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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 85LNZLR1IIR9SYRVFCH09	04/26/2018	04/26/2019	04/26/2019	Expiration	133	354,455	2666.94	8,932		15,950						(2,605)	15,950			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/26/2018	04/26/2019	04/26/2019	Expiration	42	112,236	2666.94	2,963		5,331						(864)	5,331			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/26/2018	04/26/2019	04/26/2019	Expiration	25	67,968	2666.94	1,876		3,398						(547)	3,398			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/26/2018	04/26/2019	04/26/2019	Expiration	490	1,307,285	2666.94	85,758		133,790						(25,013)	133,790			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/26/2018	04/26/2019	04/26/2019	Expiration	3	7,274	2688.74	244		308						(71)	308			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/26/2018	04/26/2019	04/26/2019	Expiration	3	9,052	2688.74	264		315						(77)	315			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/26/2019	04/26/2019	Expiration	201	536,917	2669.91	13,503		24,161						(3,939)	24,161			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/26/2019	04/26/2019	Expiration	134	358,856	2669.91	9,456		17,046						(2,758)	17,046			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/26/2019	04/26/2019	Expiration	87	233,473	2669.91	6,432		11,674						(1,876)	11,674			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/26/2019	04/26/2019	Expiration	21	56,246	2669.91	1,617		2,953						(472)	2,953			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/26/2019	04/26/2019	Expiration	42	110,926	2669.91	3,455		6,378						(1,008)	6,378			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/26/2019	04/26/2019	Expiration	597	1,592,634	2669.91	104,238		161,040						(30,403)	161,040			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/26/2019	04/26/2019	Expiration	1	3,582	2669.91	57		90						(17)	90			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/26/2019	04/26/2019	Expiration	18	48,092	2691.24	1,558		1,867						(454)	1,867			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/26/2019	04/26/2019	Expiration	13	35,420	2691.24	992		1,109						(289)	1,109			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/27/2019	04/27/2019	Expiration	1	2,596	2669.91	68								(20)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/29/2019	04/29/2019	Expiration	45	120,552	2669.91	3,032		5,425						(884)	5,425			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/29/2019	04/29/2019	Expiration	38	100,556	2669.91	2,780		5,028						(811)	5,028			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2018	04/29/2019	04/29/2019	Expiration	115	307,571	2669.91	20,223		31,463						(5,898)	31,463			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/30/2018	04/30/2019	04/30/2019	Expiration	51	133,807	2648.05	3,359		6,021						(980)	6,021			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/30/2018	04/30/2019	04/30/2019	Expiration	21	56,887	2648.05	1,559		2,844						(455)	2,844			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/30/2018	04/30/2019	04/30/2019	Expiration	216	571,745	2648.05	37,621		64,294						(10,973)	64,294			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/30/2018	04/30/2019	04/30/2019	Expiration	10	26,626	2683.74	825		1,118						(241)	1,118			
UST 2.75% 02/15/2028 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/11/2018	04/12/2019	04/12/2019	Expiration	161	15,800	98	153								(45)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2018	05/01/2019	05/01/2019	Expiration	26	68,195	2654.8	1,705		3,069						(639)	3,069			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2018	05/01/2019	05/01/2019	Expiration	18	47,659	2654.8	1,249		2,264						(468)	2,264			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2018	05/01/2019	05/01/2019	Expiration	35	93,956	2654.8	2,574		4,698						(965)	4,698			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2018	05/01/2019	05/01/2019	Expiration	22	57,791	2654.8	1,653		3,034						(620)	3,034			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2018	05/01/2019	05/01/2019	Expiration	510	1,353,466	2654.8	88,787		137,105						(33,295)	137,105			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2018	05/01/2019	05/01/2019	Expiration	1	3,668	2654.8	103								(39)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2018	05/01/2019	05/01/2019	Expiration	50	134,186	2683.57	4,160		4,823						(1,560)	4,823			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/02/2018	05/02/2019	05/02/2019	Expiration	112	296,127	2635.67	7,388		13,326						(2,771)	13,326			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/02/2018	05/02/2019	05/02/2019	Expiration	48	125,375	2635.67	3,279		5,955						(1,229)	5,955			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/02/2018	05/02/2019	05/02/2019	Expiration	40	105,506	2635.67	2,886		5,275						(1,082)	5,275			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/02/2018	05/02/2019	05/02/2019	Expiration	415	1,092,814	2635.67	70,323		116,862						(26,371)	116,862			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/02/2018	05/02/2019	05/02/2019	Expiration	9	24,229	2675.64	744		986						(279)	986			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/02/2018	05/02/2019	05/02/2019	Expiration	9	25,000	2675.64	733		955						(275)	955			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2018	05/03/2019	05/03/2019	Expiration	64	168,225	2629.73	4,189		7,570						(1,571)	7,570			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2018	05/03/2019	05/03/2019	Expiration	59	154,896	2629.73	4,043		7,358						(1,516)	7,358			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2018	05/03/2019	05/03/2019	Expiration	101	264,724	2629.73	7,227		13,236						(2,710)	13,236			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2018	05/03/2019	05/03/2019	Expiration	5	13,508	2629.73	385		709						(144)	709			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2018	05/03/2019	05/03/2019	Expiration	318	835,352	2629.73	54,883		100,351						(20,581)	100,351			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2018	05/03/2019	05/03/2019	Expiration	28	74,810	2671.16	2,559		3,843						(959)	3,843			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2018	05/03/2019	05/03/2019	Expiration	155	414,152	2663.42	10,333		18,637						(3,875)	18,637			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2018	05/03/2019	05/03/2019	Expiration	139	370,169	2663.42	9,680		17,583						(3,630)	17,583			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2018	05/03/2019	05/03/2019	Expiration	49	130,356	2663.42	3,565		6,518						(1,337)	6,518			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2018	05/03/2019	05/03/2019	Expiration	24	63,632	2663.42	1,817		3,341						(681)	3,341			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2018	05/03/2019	05/03/2019	Expiration	550	1,464,798	2663.42	94,846		155,212						(35,567)	155,212			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2018	05/03/2019	05/03/2019	Expiration	5	12,537	2681.76	428		592						(160)	592			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2018	05/03/2019	05/03/2019	Expiration	19	51,921	2681.76	1,537		2,061						(576)	2,061			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2018	05/06/2019	05/06/2019	Expiration	18	47,261	2663.42	1,184		2,127						(444)	2,127			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2018	05/06/2019	05/06/2019	Expiration	14	37,702	2663.42	990		1,791						(371)	1,791			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2018	05/06/2019	05/06/2019	Expiration	67	179,543	2663.42	11,697		18,137						(4,386)	18,137			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2018	05/06/2019	05/06/2019	Expiration	3	9,088	2663.42	266								(100)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/07/2018	05/07/2019	05/07/2019	Expiration	34	90,366	2672.63	2,264		4,066						(849)	4,066			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/07/2018	05/07/2019	05/07/2019	Expiration	9	23,778	2672.63	650		1,189						(244)	1,189			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/07/2018	05/07/2019	05/07/2019	Expiration	79	211,876	2672.63	13,528		16,761						(5,073)	16,761			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2018	05/08/2019	05/08/2019	Expiration	38	102,043	2671.92	2,571		4,592						(964)	4,592			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2018	05/08/2019	05/08/2019	Expiration	16	43,366	2671.92	1,145		2,060						(429)	2,060			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2018	05/08/2019	05/08/2019	Expiration	19	51,399	2671.92	1,413		2,570						(530)	2,570			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2018	05/08/2019	05/08/2019	Expiration	12	32,298	2671.92	920		1,696						(345)	1,696			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2018	05/08/2019	05/08/2019	Expiration	62	166,223	2671.92	5,120		9,558						(1,920)	9,558			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2018	05/08/2019	05/08/2019	Expiration	399	1,066,150	2671.92	68,873		82,797						(25,827)	82,797			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2018	05/08/2019	05/08/2019	Expiration	27	71,283	2681.79	2,153		2,329						(807)	2,329			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2018	05/09/2019	05/09/2019	Expiration	40	107,116	2697.79	2,678		4,820						(1,004)	4,820			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2018	05/09/2019	05/09/2019	Expiration	22	58,081	2697.79	1,522		2,759						(571)	2,759			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2018	05/09/2019	05/09/2019	Expiration	36	97,257	2697.79	2,665		4,863						(999)	4,863			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2018	05/09/2019	05/09/2019	Expiration	3	6,926	2697.79	197		364						(74)	364			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2018	05/09/2019	05/09/2019	Expiration	38	102,536	2697.79	3,168		5,896						(1,188)	5,896			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2018	05/09/2019	05/09/2019	Expiration	335	903,511	2697.79	56,560		57,916						(21,210)	57,916			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2018	05/09/2019	05/09/2019	Expiration	7	17,996	2688.8	558		528						(209)	528			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/10/2018	05/10/2019	05/10/2019	Expiration	66	178,522	2723.07	4,445		8,033						(1,667)	8,033			

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 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/10/2018	05/10/2019	05/10/2019	Expiration	35	94,721	2723.07	2,472		4,499						(927)	4,499			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/10/2018	05/10/2019	05/10/2019	Expiration	35	96,004	2723.07	2,621		4,800						(983)	4,800			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/10/2018	05/10/2019	05/10/2019	Expiration	423	1,153,042	2723.07	71,027		67,042						(26,635)	67,042			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/10/2018	05/10/2019	05/10/2019	Expiration	5	13,062	2696.28	406		377						(152)	377			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/11/2018	05/10/2019	05/10/2019	Expiration	133	362,158	2727.72	9,054		16,297						(3,395)	16,297			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/11/2018	05/10/2019	05/10/2019	Expiration	143	389,909	2727.72	10,216		18,521						(3,831)	18,521			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/11/2018	05/10/2019	05/10/2019	Expiration	49	134,752	2727.72	3,692		6,738						(1,385)	6,738			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/11/2018	05/10/2019	05/10/2019	Expiration	44	121,117	2727.72	3,452		6,359						(1,294)	6,359			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/11/2018	05/10/2019	05/10/2019	Expiration	502	1,369,902	2727.72	83,838		77,180						(31,439)	77,180			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/11/2018	05/10/2019	05/10/2019	Expiration	6	15,960	2698.2	511		489						(192)	489			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/11/2018	05/10/2019	05/10/2019	Expiration	29	77,602	2698.2	2,367		2,182						(888)	2,182			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/11/2018	05/13/2019	05/13/2019	Expiration	12	32,706	2727.72	821		1,009						(308)	1,009			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/11/2018	05/13/2019	05/13/2019	Expiration	40	108,169	2727.72	2,845		3,337						(1,067)	3,337			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/11/2018	05/13/2019	05/13/2019	Expiration	81	221,873	2727.72	13,645		6,845						(5,117)	6,845			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/14/2018	05/14/2019	05/14/2019	Expiration	6	15,114	2730.13	379		577						(142)	577			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/14/2018	05/14/2019	05/14/2019	Expiration	7	19,825	2730.13	521		757						(196)	757			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/14/2018	05/14/2019	05/14/2019	Expiration	48	131,465	2730.13	3,602		5,021						(1,351)	5,021			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/14/2018	05/14/2019	05/14/2019	Expiration	7	20,270	2730.13	580		774						(217)	774			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/14/2018	05/14/2019	05/14/2019	Expiration	120	327,096	2730.13	19,658		12,494						(7,372)	12,494			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/14/2018	05/14/2019	05/14/2019	Expiration	4	11,068	2699.9	342		237						(128)	237			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/15/2018	05/15/2019	05/15/2019	Expiration	78	212,494	2711.45	5,334		9,562						(2,000)	9,562			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/15/2018	05/15/2019	05/15/2019	Expiration	40	107,366	2711.45	2,824		5,100						(1,059)	5,100			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/15/2018	05/15/2019	05/15/2019	Expiration	71	191,835	2711.45	5,275		9,592						(1,978)	9,592			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/15/2018	05/15/2019	05/15/2019	Expiration	14	38,487	2711.45	1,101		1,980						(413)	1,980			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/15/2018	05/15/2019	05/15/2019	Expiration	406	1,102,016	2711.45	67,664		56,701						(25,374)	56,701			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/15/2018	05/15/2019	05/15/2019	Expiration	39	104,768	2695.91	3,195		2,538						(1,198)	2,538			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/16/2018	05/16/2019	05/16/2019	Expiration	26	70,563	2722.46	1,778		3,175						(667)	3,175			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/16/2018	05/16/2019	05/16/2019	Expiration	30	82,567	2722.46	2,180		3,922						(817)	3,922			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/16/2018	05/16/2019	05/16/2019	Expiration	29	80,210	2722.46	2,214		4,011						(830)	4,011			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/16/2018	05/16/2019	05/16/2019	Expiration	8	23,089	2722.46	665		1,212						(249)	1,212			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/16/2018	05/16/2019	05/16/2019	Expiration	502	1,367,989	2722.46	82,763		77,312						(31,036)	77,312			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/16/2018	05/16/2019	05/16/2019	Expiration	6	16,060	2701.08	519		442						(195)	442			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/16/2018	05/16/2019	05/16/2019	Expiration	31	83,895	2701.08	2,584		2,098						(969)	2,098			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/17/2018	05/17/2019	05/17/2019	Expiration	50	135,789	2720.13	3,422		6,111						(1,283)	6,111			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/17/2018	05/17/2019	05/17/2019	Expiration	44	118,387	2720.13	3,125		5,623						(1,172)	5,623			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/17/2018	05/17/2019	05/17/2019	Expiration	62	169,886	2720.13	4,689		8,494						(1,758)	8,494			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/17/2018	05/17/2019	05/17/2019	Expiration	491	1,335,460	2720.13	80,528		68,439						(30,198)	68,439			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/17/2018	05/17/2019	05/17/2019	Expiration	43	115,021	2703.11	3,577		2,559						(1,341)	2,559			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/17/2018	05/17/2019	05/17/2019	Expiration	12	31,250	2703.11	925		617						(347)	617			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/18/2018	05/17/2019	05/17/2019	Expiration	163	443,537	2712.97	11,221		19,959						(4,208)	19,959			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/18/2018	05/17/2019	05/17/2019	Expiration	64	174,958	2712.97	4,636		8,311						(1,739)	8,311			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/18/2018	05/17/2019	05/17/2019	Expiration	57	153,806	2712.97	4,260		7,690						(1,598)	7,690			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/18/2018	05/17/2019	05/17/2019	Expiration	725	1,968,048	2712.97	119,657		106,318						(44,871)	106,318			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/18/2018	05/17/2019	05/17/2019	Expiration	14	39,058	2703.14	1,258		966						(472)	966			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/18/2018	05/17/2019	05/17/2019	Expiration	9	25,317	2703.14	777		563						(291)	563			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/18/2018	05/17/2019	05/17/2019	Expiration	23	61,144	2703.14	1,785		1,207						(670)	1,207			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/18/2018	05/20/2019	05/20/2019	Expiration	78	211,166	2712.97	5,342		9,502						(2,003)	9,502			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/18/2018	05/20/2019	05/20/2019	Expiration	27	73,565	2712.97	2,038		3,451						(764)	3,451			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/18/2018	05/20/2019	05/20/2019	Expiration	55	149,558	2712.97	9,123		7,015						(3,421)	7,015			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/18/2018	05/20/2019	05/20/2019	Expiration	1	2,820	2712.97	46		71						(17)	71			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/21/2018	05/21/2019	05/21/2019	Expiration	39	106,428	2733.01	2,682		4,789						(1,006)	4,789			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/21/2018	05/21/2019	05/21/2019	Expiration	14	37,081	2733.01	979		1,761						(367)	1,761			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/21/2018	05/21/2019	05/21/2019	Expiration	17	46,874	2733.01	1,294		2,253						(485)	2,253			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/21/2018	05/21/2019	05/21/2019	Expiration	20	55,253	2733.01	1,591		2,655						(597)	2,655			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/21/2018	05/21/2019	05/21/2019	Expiration	200	545,748	2733.01	33,181		26,229						(12,443)	26,229			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/21/2018	05/21/2019	05/21/2019	Expiration	22	59,983	2711.65	1,698		1,020						(637)	1,020			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/22/2018	05/22/2019	05/22/2019	Expiration	38	103,477	2724.44	2,628		4,656						(986)	4,656			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/22/2018	05/22/2019	05/22/2019	Expiration	59	160,105	2724.44	4,259		7,605						(1,597)	7,605			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/22/2018	05/22/2019	05/22/2019	Expiration	23	63,691	2724.44	1,771		3,082						(664)	3,082			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/22/2018	05/22/2019	05/22/2019	Expiration	12	34,052	2724.44	984		1,648						(369)	1,648			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/22/2018	05/22/2019	05/22/2019	Expiration	584	1,591,984	2724.44	96,315		77,033						(36,118)	77,033			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/22/2018	05/22/2019	05/22/2019	Expiration	11	30,074	2704.45	884		645						(332)	645			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/23/2018	05/23/2019	05/23/2019	Expiration	101	277,327	2733.29	7,086		9,025						(2,657)	9,025			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/23/2018	05/23/2019	05/23/2019	Expiration	10	28,412	2733.29	740		925						(278)	925			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/23/2018	05/23/2019	05/23/2019	Expiration	32	88,328	2733.29	2,363		2,874						(886)	2,874			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/23/2018	05/23/2019	05/23/2019	Expiration	62	170,619	2733.29	4,769		5,552						(1,788)	5,552			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/23/2018	05/23/2019	05/23/2019	Expiration	27	74,450	2733.29	2,163		2,423						(811)	2,423			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/23/2018	05/23/2019	05/23/2019	Expiration	496	1,356,340	2733.29	82,940		44,140						(31,103)	44,140			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/23/2018	05/23/2019	05/23/2019	Expiration	16	42,543	2705.78	1,332		812						(499)	812			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/24/2018	05/24/2019	05/24/2019	Expiration	62	167,885	2727.76	4,281		6,050						(1,605)	6,050			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/24/2018	05/24/2019	05/24/2019	Expiration	61	165,638	2727.76	4,340		5,969						(1,627)	5,969			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/24/2018	05/24/2019	05/24/2019	Expiration	39	107,399	2727.76	2,868		3,870						(1,075)	3,870			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	05/24/2018	05/24/2019	05/24/2019	Expiration	27	72,570	2727.76	2,025		2,615						(759)	2,615			

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S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/24/2018	05/24/2019	05/24/2019	Expiration	419	1,142,341	2727.76	68,769		41,166						(25,788)	41,166			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/24/2018	05/24/2019	05/24/2019	Expiration	32	85,858	2706.69	2,627		1,722						(985)	1,722			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/24/2019	05/24/2019	Expiration	157	427,185	2721.33	10,850		16,440						(4,069)	16,440			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/24/2019	05/24/2019	Expiration	151	411,352	2721.33	10,942		15,831						(4,103)	15,831			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/24/2019	05/24/2019	Expiration	124	337,162	2721.33	9,373		12,976						(3,515)	12,976			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/24/2019	05/24/2019	Expiration	23	62,371	2721.33	1,809		2,400						(678)	2,400			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/24/2019	05/24/2019	Expiration	547	1,488,208	2721.33	90,334		57,273						(33,875)	57,273			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/24/2019	05/24/2019	Expiration	7	19,835	2705.18	655		508						(245)	508			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/24/2019	05/24/2019	Expiration	35	93,998	2705.18	2,961		2,174						(1,110)	2,174			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/24/2019	05/24/2019	Expiration	59	159,247	2705.18	4,793		3,285						(1,798)	3,285			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/24/2019	05/24/2019	Expiration	33	90,466	2705.18	2,470		1,414						(926)	1,414			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/27/2019	05/27/2019	Expiration	9	25,103	2721.33	743								(279)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/28/2019	05/28/2019	Expiration	18	49,639	2721.33	1,261		1,479						(473)	1,479			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/28/2019	05/28/2019	Expiration	8	21,387	2721.33	1,307		637						(490)	637			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2018	05/28/2019	05/28/2019	Expiration	8	21,712	2721.33	315		489						(118)	489			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/29/2018	05/29/2019	05/29/2019	Expiration	8	22,297	2689.86	569		772						(213)	772			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/29/2018	05/29/2019	05/29/2019	Expiration	11	29,889	2689.86	798		1,035						(299)	1,035			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/29/2018	05/29/2019	05/29/2019	Expiration	20	52,740	2689.86	1,471		1,827						(552)	1,827			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/29/2018	05/29/2019	05/29/2019	Expiration	104	278,813	2689.86	17,649		9,656						(6,618)	9,656			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/29/2018	05/29/2019	05/29/2019	Expiration	4	9,882	2694.8	285		150						(107)	150			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/30/2018	05/30/2019	05/30/2019	Expiration	47	128,812	2724.01	3,452		3,067						(1,295)	3,067			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/30/2018	05/30/2019	05/30/2019	Expiration	106	289,106	2724.01	8,095		6,883						(3,036)	6,883			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/30/2018	05/30/2019	05/30/2019	Expiration	104	282,234	2724.01	8,241		6,719						(3,090)	6,719			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/30/2018	05/30/2019	05/30/2019	Expiration	766	2,087,860	2724.01	128,821		49,705						(48,308)	49,705			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/30/2018	05/30/2019	05/30/2019	Expiration	24	65,320	2709.62	2,018		864						(757)	864			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/30/2018	05/30/2019	05/30/2019	Expiration	108	292,317	2709.62	8,594		3,135						(3,223)	3,135			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/30/2018	05/30/2019	05/30/2019	Expiration	144	389,097	2709.62	10,895		3,200						(4,086)	3,200			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2018	05/31/2019	05/31/2019	Expiration	83	223,969	2705.27	5,711		3,874						(2,142)	3,874			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2018	05/31/2019	05/31/2019	Expiration	59	158,610	2705.27	4,251		2,743						(1,594)	2,743			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2018	05/31/2019	05/31/2019	Expiration	16	42,183	2705.27	1,181		730						(443)	730			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2018	05/31/2019	05/31/2019	Expiration	464	1,254,366	2705.27	79,401		21,695						(29,776)	21,695			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2018	05/31/2019	05/31/2019	Expiration	20	54,083	2696.44	1,736		850						(651)	850			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2018	05/31/2019	05/31/2019	Expiration	36	98,270	2696.44	3,007		1,299						(1,128)	1,299			
UST 2.875% 05/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/23/2018	05/24/2019	05/24/2019	Expiration	112	11,000	98	106								(40)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2018	05/31/2019	05/31/2019	Expiration	171	467,825	2734.62	11,906		2,984						(5,457)	2,984			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2018	05/31/2019	05/31/2019	Expiration	159	433,990	2734.62	11,566		2,768						(5,301)	2,768			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2018	05/31/2019	05/31/2019	Expiration	177	485,106	2734.62	13,510		3,094						(6,192)	3,094			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2018	05/31/2019	05/31/2019	Expiration	5	14,960	2734.62	435		95						(199)	95			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2018	05/31/2019	05/31/2019	Expiration	785	2,147,991	2734.62	131,994		13,699						(60,497)	13,699			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2018	05/31/2019	05/31/2019	Expiration	28	75,050	2703.08	2,529		1,178						(1,159)	1,178			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2018	05/31/2019	05/31/2019	Expiration	62	168,104	2703.08	5,161		1,799						(2,365)	1,799			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2018	05/31/2019	05/31/2019	Expiration	17	45,770	2703.08	1,336		375						(613)	375			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2018	06/03/2019	06/03/2019	Expiration	19	52,718	2734.62	1,347		190						(617)	190			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2018	06/03/2019	06/03/2019	Expiration	13	36,552	2734.62	1,022		131						(468)	131			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2018	06/03/2019	06/03/2019	Expiration	48	132,241	2734.62	8,166		475						(3,743)	475			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/04/2018	06/04/2019	06/04/2019	Expiration	16	44,085	2746.87	1,126		905						(516)	905			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/04/2018	06/04/2019	06/04/2019	Expiration	51	139,899	2746.87	3,896		2,872						(1,786)	2,872			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/04/2018	06/04/2019	06/04/2019	Expiration	32	88,303	2746.87	2,565		1,813						(1,176)	1,813			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/04/2018	06/04/2019	06/04/2019	Expiration	198	544,611	2746.87	33,303		11,182						(15,264)	11,182			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/04/2018	06/04/2019	06/04/2019	Expiration	14	37,787	2746.87	1,118								(513)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/04/2018	06/04/2019	06/04/2019	Expiration	18	49,070	2708.5	1,536		1,017						(704)	1,017			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2018	06/05/2019	06/05/2019	Expiration	77	211,375	2748.8	5,331		5,948						(2,443)	5,948			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2018	06/05/2019	06/05/2019	Expiration	11	29,038	2748.8	768		817						(352)	817			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2018	06/05/2019	06/05/2019	Expiration	72	198,652	2748.8	5,723		5,590						(2,623)	5,590			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2018	06/05/2019	06/05/2019	Expiration	370	1,017,243	2748.8	61,482		28,625						(28,179)	28,625			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2018	06/05/2019	06/05/2019	Expiration	23	61,358	2710.19	1,982		1,691						(908)	1,691			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2018	06/05/2019	06/05/2019	Expiration	34	93,418	2710.19	2,737		2,107						(1,255)	2,107			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/06/2018	06/06/2019	06/06/2019	Expiration	123	340,269	2772.35	8,507		8,731						(3,899)	8,731			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/06/2018	06/06/2019	06/06/2019	Expiration	35	97,217	2772.35	2,547		2,495						(1,167)	2,495			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/06/2018	06/06/2019	06/06/2019	Expiration	108	300,595	2772.35	8,236		7,713						(3,775)	7,713			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/06/2018	06/06/2019	06/06/2019	Expiration	42	116,240	2772.35	3,313		2,983						(1,518)	2,983			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/06/2018	06/06/2019	06/06/2019	Expiration	641	1,777,089	2772.35	106,270		45,601						(48,707)	45,601			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/06/2018	06/06/2019	06/06/2019	Expiration	143	389,172	2717.17	12,843		10,697						(5,886)	10,697			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/06/2018	06/06/2019	06/06/2019	Expiration	17	45,953	2717.17	1,448		1,148						(663)	1,148			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/06/2018	06/06/2019	06/06/2019	Expiration	15	41,724	2717.17	1,252		938						(574)	938			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/07/2018	06/07/2019	06/07/2019	Expiration	30	83,713	2770.37	2,118		3,111						(971)	3,111			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/07/2018	06/07/2019	06/07/2019	Expiration	41	114,590	2770.37	3,037		4,259						(1,392)	4,259			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/07/2018	06/07/2019	06/07/2019	Expiration	28	78,951	2770.37	2,195		2,934						(1,006)	2,934			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/07/2018	06/07/2019	06/07/2019	Expiration	394	1,090,500	2770.37	65,321		40,532						(29,939)	40,532			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/07/2018	06/07/2019	06/07/2019	Expiration	3	8,007	2719.78	246		221						(113)	221			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/08/2018	06/07/2019	06/07/2019	Expiration	113	314,020	2779.03	7,976		10,657						(3,656)	10,657			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/08/2018	06/07/2019	06/07/2019	Expiration	77	214,341	2779.03	5,701		7,274						(2,613)	7,274			

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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 85LNZLR1IIRGSYRVFCH09	06/08/2018	06/07/2019	06/07/2019	Expiration	65	181,274	2779.03	5,039		6,152						(2,310)	6,152			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/08/2018	06/07/2019	06/07/2019	Expiration	881	2,448,626	2779.03	147,407		83,097						(67,562)	83,097			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/08/2018	06/07/2019	06/07/2019	Expiration	38	102,231	2725.99	3,353		2,830						(1,537)	2,830			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/08/2018	06/07/2019	06/07/2019	Expiration	33	89,484	2725.99	2,801		2,254						(1,284)	2,254			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/08/2018	06/10/2019	06/10/2019	Expiration	62	173,196	2779.03	4,416		6,712						(2,024)	6,712			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/08/2018	06/10/2019	06/10/2019	Expiration	62	171,082	2779.03	4,773		6,630						(2,188)	6,630			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/08/2018	06/10/2019	06/10/2019	Expiration	77	213,968	2779.03	12,945		8,292						(5,933)	8,292			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/11/2018	06/11/2019	06/11/2019	Expiration	30	82,908	2782	2,102		3,091						(963)	3,091			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/11/2018	06/11/2019	06/11/2019	Expiration	26	71,903	2782	1,909		2,681						(875)	2,681			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/11/2018	06/11/2019	06/11/2019	Expiration	9	24,500	2782	680		913						(312)	913			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/11/2018	06/11/2019	06/11/2019	Expiration	151	419,358	2782	25,141		15,635						(11,523)	15,635			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/12/2018	06/12/2019	06/12/2019	Expiration	9	25,864	2786.85	626		863						(287)	863			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/12/2018	06/12/2019	06/12/2019	Expiration	37	102,002	2786.85	2,591		3,404						(1,187)	3,404			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/12/2018	06/12/2019	06/12/2019	Expiration	11	30,323	2786.85	807		1,012						(370)	1,012			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/12/2018	06/12/2019	06/12/2019	Expiration	12	34,130	2786.85	986		1,139						(452)	1,139			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/12/2018	06/12/2019	06/12/2019	Expiration	229	636,799	2786.85	38,144		21,248						(17,483)	21,248			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/12/2018	06/12/2019	06/12/2019	Expiration	10	27,163	2728.58	883		751						(405)	751			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/12/2018	06/12/2019	06/12/2019	Expiration	25	67,079	2728.58	1,986		1,519						(910)	1,519			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/13/2018	06/13/2019	06/13/2019	Expiration	4	11,051	2775.63	268		462						(123)	462			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/13/2018	06/13/2019	06/13/2019	Expiration	45	125,571	2775.63	3,193		5,248						(1,464)	5,248			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/13/2018	06/13/2019	06/13/2019	Expiration	45	123,935	2775.63	3,302		5,180						(1,513)	5,180			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/13/2018	06/13/2019	06/13/2019	Expiration	21	59,320	2775.63	1,650		2,479						(756)	2,479			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/13/2018	06/13/2019	06/13/2019	Expiration	27	73,778	2775.63	2,304		3,084						(1,056)	3,084			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/13/2018	06/13/2019	06/13/2019	Expiration	548	1,521,917	2775.63	91,011		63,610						(41,713)	63,610			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/13/2018	06/13/2019	06/13/2019	Expiration	32	87,028	2721.69	2,707		2,580						(1,241)	2,580			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/13/2018	06/13/2019	06/13/2019	Expiration	4	9,630	2721.69	272		237						(124)	237			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/14/2018	06/14/2019	06/14/2019	Expiration	59	163,680	2782.49	3,977		6,147						(1,823)	6,147			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/14/2018	06/14/2019	06/14/2019	Expiration	31	85,120	2782.49	2,171		3,196						(995)	3,196			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/14/2018	06/14/2019	06/14/2019	Expiration	49	135,499	2782.49	3,618		5,088						(1,658)	5,088			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/14/2018	06/14/2019	06/14/2019	Expiration	5	15,000	2782.49	419		563						(192)	563			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/14/2018	06/14/2019	06/14/2019	Expiration	259	719,411	2782.49	43,309		27,016						(19,850)	27,016			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/14/2018	06/14/2019	06/14/2019	Expiration	15	41,555	2723.26	1,301		1,176						(596)	1,176			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/14/2019	06/14/2019	Expiration	62	172,882	2779.66	4,218		6,675						(1,933)	6,675			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/14/2019	06/14/2019	Expiration	86	237,677	2779.66	6,085		9,176						(2,789)	9,176			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/14/2019	06/14/2019	Expiration	68	187,928	2779.66	5,036		7,256						(2,308)	7,256			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/14/2019	06/14/2019	Expiration	40	109,868	2779.66	3,076		4,242						(1,410)	4,242			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/14/2019	06/14/2019	Expiration	25	69,256	2779.66	2,022		2,674						(927)	2,674			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/14/2019	06/14/2019	Expiration	557	1,548,580	2779.66	94,618		59,789						(43,367)	59,789			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/14/2019	06/14/2019	Expiration	6	16,780	2726.78	574		536						(263)	536			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/14/2019	06/14/2019	Expiration	2	5,922	2726.78	193		174						(88)	174			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/14/2019	06/14/2019	Expiration	7	20,115	2726.78	626		542						(287)	542			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/14/2019	06/14/2019	Expiration	11	31,002	2726.78	921		758						(422)	758			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/17/2019	06/17/2019	Expiration	37	102,647	2779.66	2,628		4,062						(1,204)	4,062			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/17/2019	06/17/2019	Expiration	55	151,928	2779.66	3,996		6,013						(1,831)	6,013			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/17/2019	06/17/2019	Expiration	48	132,388	2779.66	3,548		5,239						(1,626)	5,239			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/17/2019	06/17/2019	Expiration	6	16,686	2779.66	469		660						(215)	660			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/17/2019	06/17/2019	Expiration	33	91,275	2779.66	2,875		3,612						(1,318)	3,612			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/15/2018	06/17/2019	06/17/2019	Expiration	86	239,981	2779.66	14,711		9,498						(6,742)	9,498			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/18/2018	06/18/2019	06/18/2019	Expiration	37	104,002	2773.75	2,652		4,680						(1,216)	4,680			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/18/2018	06/18/2019	06/18/2019	Expiration	30	84,036	2773.75	2,252		3,992						(1,032)	3,992			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/18/2018	06/18/2019	06/18/2019	Expiration	18	49,850	2773.75	1,396		2,493						(640)	2,493			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/18/2018	06/18/2019	06/18/2019	Expiration	51	142,362	2773.75	4,143		7,391						(1,899)	7,391			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/18/2018	06/18/2019	06/18/2019	Expiration	214	594,292	2773.75	37,203		30,853						(17,051)	30,853			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/18/2018	06/18/2019	06/18/2019	Expiration	21	56,156	2718.88	1,752		1,703						(803)	1,703			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/19/2018	06/19/2019	06/19/2019	Expiration	22	61,557	2762.59	1,484		2,616						(680)	2,616			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/19/2018	06/19/2019	06/19/2019	Expiration	73	200,764	2762.59	5,140		9,034						(2,356)	9,034			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/19/2018	06/19/2019	06/19/2019	Expiration	71	196,766	2762.59	5,273		9,346						(2,417)	9,346			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/19/2018	06/19/2019	06/19/2019	Expiration	15	41,140	2762.59	1,152		2,057						(528)	2,057			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/19/2018	06/19/2019	06/19/2019	Expiration	16	42,930	2762.59	1,262		2,254						(578)	2,254			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/19/2018	06/19/2019	06/19/2019	Expiration	322	888,304	2762.59	55,785		52,692						(25,568)	52,692			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/19/2018	06/19/2019	06/19/2019	Expiration	13	34,100	2713.85	1,112		1,234						(510)	1,234			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/19/2018	06/19/2019	06/19/2019	Expiration	64	173,284	2713.85	5,129		5,406						(2,351)	5,406			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/20/2018	06/20/2019	06/20/2019	Expiration	14	38,610	2767.32	946		1,641						(434)	1,641			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/20/2018	06/20/2019	06/20/2019	Expiration	75	206,270	2767.32	5,322		9,282						(2,439)	9,282			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/20/2018	06/20/2019	06/20/2019	Expiration	5	13,379	2767.32	377		669						(173)	669			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/20/2018	06/20/2019	06/20/2019	Expiration	395	1,093,711	2767.32	67,919		73,852						(31,130)	73,852			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/20/2018	06/20/2019	06/20/2019	Expiration	1	3,252	2767.32	96								(44)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/20/2018	06/20/2019	06/20/2019	Expiration	7	18,496	2767.32	272		416						(125)	416			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/20/2018	06/20/2019	06/20/2019	Expiration	40	107,619	2713.16	3,358		4,083						(1,539)	4,083			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/21/2018	06/21/2019	06/21/2019	Expiration	56	154,811	2749.76	3,777		6,579						(1,731)	6,579			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/21/2018	06/21/2019	06/21/2019	Expiration	52	143,413	2749.76	3,686		6,454						(1,689)	6,454			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/21/2018	06/21/2019	06/21/2019	Expiration	67	184,045	2749.76	4,951		8,742						(2,269)	8,742			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	06/21/2018	06/21/2019	06/21/2019	Expiration	27	74,925	2749.76	2,105		3,746						(965)	3,746			

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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 85LNZLR1IIR9SYRVFCH09	06/21/2018	06/21/2019	06/21/2019	Expiration	615	1,690,766	2749.76	106,856		123,406						(48,976)	123,406			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/21/2018	06/21/2019	06/21/2019	Expiration	15	39,484	2707.13	1,346		1,743						(617)	1,743			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/21/2019	06/21/2019	Expiration	8	21,649	2754.88	533		920						(244)	920			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/21/2019	06/21/2019	Expiration	90	246,631	2754.88	6,388		11,098						(2,928)	11,098			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/21/2019	06/21/2019	Expiration	191	526,538	2754.88	14,322		25,011						(6,564)	25,011			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/21/2019	06/21/2019	Expiration	22	59,783	2754.88	1,698		2,989						(778)	2,989			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/21/2019	06/21/2019	Expiration	46	127,611	2754.88	3,777		6,700						(1,731)	6,700			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/21/2019	06/21/2019	Expiration	547	1,507,848	2754.88	93,788		107,048						(42,986)	107,048			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/21/2019	06/21/2019	Expiration	6	16,218	2712.71	540		640						(248)	640			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/21/2019	06/21/2019	Expiration	42	113,559	2712.71	3,611		4,200						(1,655)	4,200			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/21/2019	06/21/2019	Expiration	29	79,116	2712.71	2,397		2,729						(1,099)	2,729			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/23/2019	06/23/2019	Expiration	5	15,044	2754.88	453								(208)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/24/2019	06/24/2019	Expiration	55	150,491	2754.88	3,898		6,772						(1,786)	6,772			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/24/2019	06/24/2019	Expiration	19	51,523	2754.88	1,401		2,447						(642)	2,447			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/24/2019	06/24/2019	Expiration	42	114,905	2754.88	3,665		6,607						(1,680)	6,607			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2018	06/24/2019	06/24/2019	Expiration	58	159,888	2754.88	9,977		11,055						(4,573)	11,055			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/25/2018	06/25/2019	06/25/2019	Expiration	23	63,643	2717.07	1,648		2,864						(755)	2,864			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/25/2018	06/25/2019	06/25/2019	Expiration	4	11,956	2717.07	324		568						(149)	568			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/25/2018	06/25/2019	06/25/2019	Expiration	10	27,003	2717.07	767		1,350						(351)	1,350			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/25/2018	06/25/2019	06/25/2019	Expiration	183	495,957	2717.07	32,882		36,563						(15,071)	36,563			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/25/2018	06/25/2019	06/25/2019	Expiration	20	53,094	2707.09	1,726		2,091						(791)	2,091			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/25/2018	06/25/2019	06/25/2019	Expiration	11	28,518	2707.09	844		980						(387)	980			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/26/2018	06/26/2019	06/26/2019	Expiration	29	79,959	2723.06	2,063		3,598						(946)	3,598			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/26/2018	06/26/2019	06/26/2019	Expiration	15	40,991	2723.06	1,107		1,947						(507)	1,947			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/26/2018	06/26/2019	06/26/2019	Expiration	24	64,447	2723.06	1,901		3,383						(871)	3,383			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/26/2018	06/26/2019	06/26/2019	Expiration	412	1,122,452	2723.06	72,061		78,615						(33,028)	78,615			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/26/2018	06/26/2019	06/26/2019	Expiration	47	126,352	2707.69	3,715		3,938						(1,703)	3,938			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/27/2018	06/27/2019	06/27/2019	Expiration	27	73,608	2699.63	1,796		3,128						(823)	3,128			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/27/2018	06/27/2019	06/27/2019	Expiration	7	19,420	2699.63	480		874						(220)	874			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/27/2018	06/27/2019	06/27/2019	Expiration	47	127,846	2699.63	3,413		5,945						(1,565)	5,945			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/27/2018	06/27/2019	06/27/2019	Expiration	90	242,470	2699.63	6,595		11,517						(3,023)	11,517			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/27/2018	06/27/2019	06/27/2019	Expiration	36	96,878	2699.63	2,751		4,844						(1,261)	4,844			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/27/2018	06/27/2019	06/27/2019	Expiration	401	1,082,533	2699.63	69,499		90,340						(31,854)	90,340			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/27/2018	06/27/2019	06/27/2019	Expiration	2	4,506	2701.92	154		196						(70)	196			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/27/2018	06/27/2019	06/27/2019	Expiration	106	286,003	2701.92	8,466		10,273						(3,880)	10,273			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2018	06/28/2019	06/28/2019	Expiration	128	347,441	2716.31	8,981		15,635						(4,116)	15,635			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2018	06/28/2019	06/28/2019	Expiration	21	57,405	2716.31	1,553		2,727						(712)	2,727			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2018	06/28/2019	06/28/2019	Expiration	32	87,579	2716.31	2,483		4,379						(1,138)	4,379			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2018	06/28/2019	06/28/2019	Expiration	268	727,568	2716.31	47,328		60,387						(21,692)	60,387			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2018	06/28/2019	06/28/2019	Expiration	16	43,165	2705.53	1,468		1,970						(673)	1,970			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2018	06/28/2019	06/28/2019	Expiration	37	100,167	2705.53	3,105		4,070						(1,423)	4,070			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2018	06/28/2019	06/28/2019	Expiration	44	119,844	2705.53	3,547		4,570						(1,626)	4,570			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2018	06/28/2019	06/28/2019	Expiration	22	58,667	2718.37	1,443		2,493						(661)	2,493			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2018	06/28/2019	06/28/2019	Expiration	159	431,645	2718.37	11,180		19,424						(5,124)	19,424			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2018	06/28/2019	06/28/2019	Expiration	65	175,510	2718.37	4,756		8,337						(2,180)	8,337			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2018	06/28/2019	06/28/2019	Expiration	62	168,895	2718.37	4,780		8,445						(2,191)	8,445			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2018	06/28/2019	06/28/2019	Expiration	639	1,737,504	2718.37	111,548		142,784						(51,126)	142,784			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2018	06/28/2019	06/28/2019	Expiration	4	10,351	2718.37	152		233						(70)	233			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2018	06/28/2019	06/28/2019	Expiration	34	91,396	2707	2,808		3,661						(1,287)	3,661			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2018	06/28/2019	06/28/2019	Expiration	15	40,342	2707	1,182		1,515						(542)	1,515			
UST 2.875% 05/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/20/2018	06/21/2019	06/21/2019	Expiration	120	12,000	100	247		480						(113)	480			
UST 2.875% 05/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/20/2018	06/21/2019	06/21/2019	Expiration	369	36,200	98	340								(156)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2018	07/01/2019	07/01/2019	Expiration	27	73,474	2718.37	1,896		3,306						(869)	3,306			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2018	07/01/2019	07/01/2019	Expiration	67	180,841	2718.37	5,118		9,042						(2,346)	9,042			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2018	07/01/2019	07/01/2019	Expiration	74	202,177	2718.37	13,020		18,293						(5,968)	18,293			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/02/2018	07/02/2019	07/02/2019	Expiration	13	35,295	2726.71	914		1,588						(495)	1,588			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/02/2018	07/02/2019	07/02/2019	Expiration	31	84,531	2726.71	2,249		3,931						(1,218)	3,931			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/02/2018	07/02/2019	07/02/2019	Expiration	21	57,774	2726.71	1,566		2,744						(848)	2,744			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/02/2018	07/02/2019	07/02/2019	Expiration	25	68,459	2726.71	1,944		3,423						(1,053)	3,423			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/02/2018	07/02/2019	07/02/2019	Expiration	18	48,490	2726.71	1,435		2,546						(777)	2,546			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/02/2018	07/02/2019	07/02/2019	Expiration	27	73,439	2726.71	2,350		4,223						(1,273)	4,223			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/02/2018	07/02/2019	07/02/2019	Expiration	265	722,899	2726.71	47,639		65,298						(25,804)	65,298			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/02/2018	07/02/2019	07/02/2019	Expiration	23	61,793	2704.71	1,909		2,773						(1,034)	2,773			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/03/2018	07/03/2019	07/03/2019	Expiration	110	297,831	2713.22	8,071		14,147						(4,372)	14,147			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/03/2018	07/03/2019	07/03/2019	Expiration	20	53,519	2713.22	1,515		2,676						(820)	2,676			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/03/2018	07/03/2019	07/03/2019	Expiration	187	507,456	2713.22	32,985		52,855						(17,867)	52,855			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/03/2018	07/03/2019	07/03/2019	Expiration	8	21,938	2704.23	689		1,091						(373)	1,091			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2018	07/05/2019	07/05/2019	Expiration	16	42,437	2736.61	1,044		1,804						(565)	1,804			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2018	07/05/2019	07/05/2019	Expiration	62	169,986	2736.61	4,403		7,649						(2,385)	7,649			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2018	07/05/2019	07/05/2019	Expiration	50	136,355	2736.61	3,709		6,477						(2,009)	6,477			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2018	07/05/2019	07/05/2019	Expiration	21	57,173	2736.61	1,624		2,859						(880)	2,859			

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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 85LNZLR1IIR9SYRVFCH09	07/05/2018	07/05/2019	07/05/2019	Expiration	20	54,321	2736.61	1,608		2,852						(871)	2,852			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2018	07/05/2019	07/05/2019	Expiration	512	1,400,195	2736.61	89,192		129,858						(48,313)	129,858			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2018	07/05/2019	07/05/2019	Expiration	10	26,076	2715.61	858		1,209						(465)	1,209			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2018	07/05/2019	07/05/2019	Expiration	9	25,307	2715.61	795		1,110						(430)	1,110			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/05/2019	07/05/2019	Expiration	111	307,203	2759.82	7,957		13,824						(4,310)	13,824			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/05/2019	07/05/2019	Expiration	88	242,476	2759.82	6,595		11,518						(3,572)	11,518			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/05/2019	07/05/2019	Expiration	87	238,840	2759.82	6,783		11,942						(3,674)	11,942			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/05/2019	07/05/2019	Expiration	661	1,823,311	2759.82	114,869		152,342						(62,220)	152,342			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/05/2019	07/05/2019	Expiration	17	45,749	2720.36	1,513		2,037						(820)	2,037			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/05/2019	07/05/2019	Expiration	54	146,310	2720.36	4,620		6,148						(2,503)	6,148			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/05/2019	07/05/2019	Expiration	32	88,283	2720.36	2,660		3,489						(1,441)	3,489			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/05/2019	07/05/2019	Expiration	32	86,433	2720.36	2,481		3,200						(1,344)	3,200			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/08/2019	07/08/2019	Expiration	26	72,902	2759.82	1,895		3,281						(1,027)	3,281			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/08/2019	07/08/2019	Expiration	25	69,038	2759.82	1,968		3,452						(1,066)	3,452			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/08/2019	07/08/2019	Expiration	45	123,941	2759.82	3,681		6,507						(1,994)	6,507			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/08/2019	07/08/2019	Expiration	55	150,449	2759.82	9,538		11,782						(5,167)	11,782			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2018	07/08/2019	07/08/2019	Expiration	12	32,696	2720.36	1,085		1,379						(588)	1,379			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/09/2018	07/09/2019	07/09/2019	Expiration	21	57,589	2784.17	1,492		2,592						(808)	2,592			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/09/2018	07/09/2019	07/09/2019	Expiration	14	38,613	2784.17	1,097		1,931						(594)	1,931			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/09/2018	07/09/2019	07/09/2019	Expiration	137	382,570	2784.17	23,452		26,858						(12,703)	26,858			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/09/2018	07/09/2019	07/09/2019	Expiration	1	2,377	2728.86	79		88						(43)	88			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/10/2018	07/10/2019	07/10/2019	Expiration	22	61,838	2793.84	1,595		2,783						(864)	2,783			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/10/2018	07/10/2019	07/10/2019	Expiration	25	69,176	2793.84	1,868		3,286						(1,012)	3,286			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/10/2018	07/10/2019	07/10/2019	Expiration	15	41,632	2793.84	1,174		2,082						(636)	2,082			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/10/2018	07/10/2019	07/10/2019	Expiration	205	573,067	2793.84	34,556		40,866						(18,718)	40,866			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/10/2018	07/10/2019	07/10/2019	Expiration	75	206,006	2737.18	6,160		5,999						(3,336)	5,999			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2018	07/11/2019	07/11/2019	Expiration	35	98,024	2774.02	2,411		4,166						(1,306)	4,166			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2018	07/11/2019	07/11/2019	Expiration	158	437,933	2774.02	11,342		19,707						(6,144)	19,707			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2018	07/11/2019	07/11/2019	Expiration	32	88,861	2774.02	2,408		4,221						(1,304)	4,221			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2018	07/11/2019	07/11/2019	Expiration	12	32,079	2774.02	911		1,604						(493)	1,604			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2018	07/11/2019	07/11/2019	Expiration	20	55,688	2774.02	1,648		2,924						(893)	2,924			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2018	07/11/2019	07/11/2019	Expiration	158	438,982	2774.02	26,910		35,747						(14,576)	35,747			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2018	07/11/2019	07/11/2019	Expiration	3	9,532	2727.02	333		402						(180)	402			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2018	07/11/2019	07/11/2019	Expiration	13	34,880	2727.02	1,059		1,210						(573)	1,210			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/12/2018	07/12/2019	07/12/2019	Expiration	10	27,243	2798.29	665		1,158						(360)	1,158			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/12/2018	07/12/2019	07/12/2019	Expiration	60	167,227	2798.29	4,281		7,525						(2,319)	7,525			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/12/2018	07/12/2019	07/12/2019	Expiration	38	105,680	2798.29	2,832		5,020						(1,534)	5,020			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/12/2018	07/12/2019	07/12/2019	Expiration	38	106,137	2798.29	2,972		5,307						(1,610)	5,307			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/12/2018	07/12/2019	07/12/2019	Expiration	343	960,215	2798.29	57,997		73,941						(31,415)	73,941			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/12/2018	07/12/2019	07/12/2019	Expiration	24	65,264	2732.48	2,053		2,522						(1,112)	2,522			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2018	07/12/2019	07/12/2019	Expiration	17	46,444	2801.31	1,136		1,974						(615)	1,974			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2018	07/12/2019	07/12/2019	Expiration	125	348,895	2801.31	8,984		15,700						(4,866)	15,700			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2018	07/12/2019	07/12/2019	Expiration	188	525,890	2801.31	14,173		24,980						(7,677)	24,980			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2018	07/12/2019	07/12/2019	Expiration	46	128,676	2801.31	3,777		6,755						(2,046)	6,755			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2018	07/12/2019	07/12/2019	Expiration	551	1,544,716	2801.31	92,915		117,156						(50,329)	117,156			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2018	07/12/2019	07/12/2019	Expiration	11	30,414	2738.47	982		1,181						(532)	1,181			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2018	07/15/2019	07/15/2019	Expiration	33	91,378	2801.31	2,362		4,112						(1,279)	4,112			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2018	07/15/2019	07/15/2019	Expiration	14	37,857	2801.31	1,069		1,893						(579)	1,893			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2018	07/15/2019	07/15/2019	Expiration	30	84,279	2801.31	5,103		6,408						(2,764)	6,408			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/16/2018	07/16/2019	07/16/2019	Expiration	31	87,759	2798.43	2,255		3,949						(1,222)	3,949			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/16/2018	07/16/2019	07/16/2019	Expiration	7	20,064	2798.43	540		953						(292)	953			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/16/2018	07/16/2019	07/16/2019	Expiration	7	18,328	2798.43	535		962						(290)	962			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/16/2018	07/16/2019	07/16/2019	Expiration	56	155,406	2798.43	4,895		8,936						(2,652)	8,936			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/16/2018	07/16/2019	07/16/2019	Expiration	208	583,030	2798.43	34,982		42,837						(18,948)	42,837			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/16/2018	07/16/2019	07/16/2019	Expiration	4	11,869	2734.3	373		445						(202)	445			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2018	07/17/2019	07/17/2019	Expiration	11	31,191	2809.55	798		1,404						(433)	1,404			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2018	07/17/2019	07/17/2019	Expiration	109	305,760	2809.55	8,194		14,524						(4,439)	14,524			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2018	07/17/2019	07/17/2019	Expiration	47	131,719	2809.55	3,688		6,586						(1,998)	6,586			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2018	07/17/2019	07/17/2019	Expiration	278	781,943	2809.55	46,447		48,669						(25,159)	48,669			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2018	07/17/2019	07/17/2019	Expiration	84	230,149	2741.54	7,267		7,143						(3,936)	7,143			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2018	07/17/2019	07/17/2019	Expiration	16	43,495	2741.54	1,312		1,241						(711)	1,241			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2018	07/18/2019	07/18/2019	Expiration	7	20,650	2815.62	502		878						(272)	878			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2018	07/18/2019	07/18/2019	Expiration	23	64,947	2815.62	1,663		2,923						(901)	2,923			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2018	07/18/2019	07/18/2019	Expiration	91	256,487	2815.62	6,874		12,183						(3,723)	12,183			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2018	07/18/2019	07/18/2019	Expiration	20	57,166	2815.62	1,601		2,858						(867)	2,858			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2018	07/18/2019	07/18/2019	Expiration	23	63,602	2815.62	1,851		3,339						(1,003)	3,339			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2018	07/18/2019	07/18/2019	Expiration	429	1,207,635	2815.62	72,217		76,984						(39,117)	76,984			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2018	07/18/2019	07/18/2019	Expiration	8	22,532	2742.94	698		712						(378)	712			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2018	07/18/2019	07/18/2019	Expiration	40	110,960	2742.94	3,284		3,231						(1,779)	3,231			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2018	07/19/2019	07/19/2019	Expiration	19	53,171	2804.49	1,297		2,260						(703)	2,260			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2018	07/19/2019	07/19/2019	Expiration	80	223,842	2804.49	5,730		10,073						(3,104)	10,073			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2018	07/19/2019	07/19/2019	Expiration	36	101,989	2804.49	2,733		4,844						(1,481)	4,844			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2018	07/19/2019	07/19/2019	Expiration	23	64,382	2804.49	1,803		3,219						(976)	3,219			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2018	07/19/2019	07/19/2019	Expiration	377	1,056,833	2804.49	63,621		64,861						(34,462)	64,861			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2018	07/19/2019	07/19/2019	Expiration	5	14,506	2743.87	506		496						(274)	496			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2018	07/19/2019	07/19/2019	Expiration	65	178,096	2743.87	5,646		5,193						(3,058)	5,193			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2018	07/19/2019	07/19/2019	Expiration	185	518,293	2801.83	13,268		23,323						(7,187)	23,323			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2018	07/19/2019	07/19/2019	Expiration	110	307,799	2801.83	8,280		14,620						(4,485)	14,620			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2018	07/19/2019	07/19/2019	Expiration	40	112,446	2801.83	3,160		5,622						(1,712)	5,622			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2018	07/19/2019	07/19/2019	Expiration	35	98,789	2801.83	2,885		5,186						(1,563)	5,186			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2018	07/19/2019	07/19/2019	Expiration	432	1,211,612	2801.83	73,424		75,581						(39,771)	75,581			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2018	07/19/2019	07/19/2019	Expiration	4	9,818	2747.78	326		296						(177)	296			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2018	07/19/2019	07/19/2019	Expiration	50	138,042	2747.78	4,376		3,821						(2,370)	3,821			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2018	07/19/2019	07/19/2019	Expiration	13	35,601	2747.78	1,075		896						(582)	896			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2018	07/22/2019	07/22/2019	Expiration	46	129,140	2801.83	3,319		5,811						(1,798)	5,811			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2018	07/22/2019	07/22/2019	Expiration	23	64,126	2801.83	1,808		3,206						(980)	3,206			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2018	07/22/2019	07/22/2019	Expiration	41	114,844	2801.83	7,005		7,509						(3,795)	7,509			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/23/2018	07/23/2019	07/23/2019	Expiration	33	93,347	2806.98	2,623		4,667						(1,421)	4,667			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/23/2018	07/23/2019	07/23/2019	Expiration	277	777,562	2806.98	47,043		54,984						(25,481)	54,984			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2018	07/24/2019	07/24/2019	Expiration	66	186,329	2820.4	4,789		8,385						(2,594)	8,385			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2018	07/24/2019	07/24/2019	Expiration	40	113,016	2820.4	3,040		5,368						(1,647)	5,368			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2018	07/24/2019	07/24/2019	Expiration	18	50,967	2820.4	1,493		2,676						(809)	2,676			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2018	07/24/2019	07/24/2019	Expiration	371	1,045,310	2820.4	63,032		73,814						(34,142)	73,814			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2018	07/24/2019	07/24/2019	Expiration	19	51,060	2749.83	1,624		1,677						(880)	1,677			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2018	07/24/2019	07/24/2019	Expiration	13	35,966	2749.83	1,093		1,092						(592)	1,092			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2018	07/25/2019	07/25/2019	Expiration	2	4,558	2846.07	112		194						(60)	194			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2018	07/25/2019	07/25/2019	Expiration	84	238,450	2846.07	6,152		10,730						(3,332)	10,730			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2018	07/25/2019	07/25/2019	Expiration	65	185,750	2846.07	5,015		8,823						(2,717)	8,823			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2018	07/25/2019	07/25/2019	Expiration	26	72,885	2846.07	2,055		3,644						(1,113)	3,644			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2018	07/25/2019	07/25/2019	Expiration	354	1,007,016	2846.07	59,615		55,763						(32,292)	55,763			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2018	07/25/2019	07/25/2019	Expiration	4	12,584	2846.07	372								(202)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2018	07/25/2019	07/25/2019	Expiration	39	108,834	2758.65	3,472		3,171						(1,881)	3,171			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2018	07/25/2019	07/25/2019	Expiration	54	149,293	2758.65	4,539		3,977						(2,458)	3,977			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/26/2018	07/26/2019	07/26/2019	Expiration	112	319,157	2837.44	8,202		14,362						(4,443)	14,362			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/26/2018	07/26/2019	07/26/2019	Expiration	41	117,292	2837.44	3,155		5,571						(1,709)	5,571			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/26/2018	07/26/2019	07/26/2019	Expiration	23	66,568	2837.44	1,871		3,328						(1,013)	3,328			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/26/2018	07/26/2019	07/26/2019	Expiration	324	920,046	2837.44	54,559		61,096						(29,553)	61,096			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/26/2018	07/26/2019	07/26/2019	Expiration	30	83,082	2766.783	2,634		2,344						(1,427)	2,344			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/26/2019	07/26/2019	Expiration	41	114,669	2818.82	2,809		4,873						(1,522)	4,873			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/26/2019	07/26/2019	Expiration	112	314,308	2818.82	8,078		14,144						(4,375)	14,144			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/26/2019	07/26/2019	Expiration	41	115,948	2818.82	3,131		5,508						(1,696)	5,508			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/26/2019	07/26/2019	Expiration	7	20,547	2818.82	579		1,027						(314)	1,027			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/26/2019	07/26/2019	Expiration	125	351,108	2818.82	10,287		18,433						(5,572)	18,433			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/26/2019	07/26/2019	Expiration	610	1,718,908	2818.82	104,338		126,252						(56,516)	126,252			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/26/2019	07/26/2019	Expiration	7	20,461	2761.77	687		667						(372)	667			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/26/2019	07/26/2019	Expiration	34	94,682	2761.77	3,039		2,850						(1,646)	2,850			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/26/2019	07/26/2019	Expiration	5	12,971	2761.77	398		358						(216)	358			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/28/2019	07/28/2019	Expiration	8	23,394	2818.82	699								(379)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/29/2019	07/29/2019	Expiration	36	102,448	2818.82	2,643		4,610						(1,432)	4,610			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/29/2019	07/29/2019	Expiration	57	159,820	2818.82	4,315		7,591						(2,337)	7,591			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/29/2019	07/29/2019	Expiration	1	2,184	2818.82	62		109						(33)	109			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/29/2019	07/29/2019	Expiration	58	164,290	2818.82	5,011		9,036						(2,714)	9,036			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2018	07/29/2019	07/29/2019	Expiration	56	157,797	2818.82	9,641		11,316						(5,222)	11,316			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/30/2018	07/30/2019	07/30/2019	Expiration	16	44,045	2802.6	1,132		1,982						(613)	1,982			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/30/2018	07/30/2019	07/30/2019	Expiration	22	62,551	2802.6	1,689		2,971						(915)	2,971			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/30/2018	07/30/2019	07/30/2019	Expiration	14	38,186	2802.6	1,119		2,005						(606)	2,005			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/30/2018	07/30/2019	07/30/2019	Expiration	178	499,190	2802.6	30,251		37,508						(16,386)	37,508			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2018	07/31/2019	07/31/2019	Expiration	4	10,187	2816.29	249		433						(135)	433			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2018	07/31/2019	07/31/2019	Expiration	118	331,118	2816.29	8,510		14,900						(4,609)	14,900			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2018	07/31/2019	07/31/2019	Expiration	70	197,263	2816.29	5,306		9,370						(2,874)	9,370			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2018	07/31/2019	07/31/2019	Expiration	22	61,103	2816.29	1,717		3,055						(930)	3,055			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2018	07/31/2019	07/31/2019	Expiration	45	125,635	2816.29	3,681		6,596						(1,994)	6,596			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2018	07/31/2019	07/31/2019	Expiration	444	1,250,407	2816.29	75,900		72,854						(41,112)	72,854			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2018	07/31/2019	07/31/2019	Expiration	6	16,919	2772.59	541		344						(293)	344			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2018	07/31/2019	07/31/2019	Expiration	10	28,541	2772.59	873		509						(473)	509			
UST 2.875% 05/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2018	07/05/2019	07/05/2019	Expiration	710	69,600	98	664								(360)				
UST 2.875% 05/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2018	07/12/2019	07/12/2019	Expiration	180	17,600	98	172								(93)				
UST 2.875% 05/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2018	07/26/2019	07/26/2019	Expiration	169	16,600	98	157								(85)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2018	08/01/2019	08/01/2019	Expiration	18	51,604	2813.36	1,264		2,193						(790)	2,193			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2018	08/01/2019	08/01/2019	Expiration	115	324,258	2813.36	8,366		14,592						(5,229)	14,592			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2018	08/01/2019	08/01/2019	Expiration	63	178,349	2813.36	4,815		8,472						(3,010)	8,472			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2018	08/01/2019	08/01/2019	Expiration	26	73,857	2813.36	2,083		3,681						(1,302)	3,681			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2018	08/01/2019	08/01/2019	Expiration	12	33,621	2813.36	988		1,675						(618)	1,675			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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 85LNZLR1IIR9SYRVFCH09	08/01/2018	08/01/2019	08/01/2019	Expiration	10	1,152,784	2813.36	70,205		57,447						(43,878)	57,447			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2018	08/01/2019	08/01/2019	Expiration	15	40,481	2758.69	1,291		768						(807)	768			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2018	08/01/2019	08/01/2019	Expiration	11	30,506	2758.69	930		503						(582)	503			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/02/2018	08/02/2019	08/02/2019	Expiration	31	86,234	2827.22	2,216		3,197						(1,385)	3,197			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/02/2018	08/02/2019	08/02/2019	Expiration	25	72,007	2827.22	1,937		2,670						(1,211)	2,670			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/02/2018	08/02/2019	08/02/2019	Expiration	22	62,538	2827.22	1,757		2,319						(1,098)	2,319			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/02/2018	08/02/2019	08/02/2019	Expiration	289	818,112	2827.22	49,414		30,335						(30,884)	30,335			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/02/2018	08/02/2019	08/02/2019	Expiration	10	28,703	2762.95	924		422						(578)	422			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/02/2018	08/02/2019	08/02/2019	Expiration	38	105,781	2762.95	3,099		1,026						(1,937)	1,026			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/02/2019	08/02/2019	Expiration	12	34,545	2840.35	843		1,115						(527)	1,115			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/02/2019	08/02/2019	Expiration	110	313,100	2840.35	8,047		10,108						(5,029)	10,108			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/02/2019	08/02/2019	Expiration	132	374,247	2840.35	10,067		12,082						(6,292)	12,082			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/02/2019	08/02/2019	Expiration	27	77,334	2840.35	2,173		2,497						(1,358)	2,497			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/02/2019	08/02/2019	Expiration	47	132,790	2840.35	3,877		4,287						(2,423)	4,287			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/02/2019	08/02/2019	Expiration	36	101,519	2840.35	1,401		232						(876)	232			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/02/2019	08/02/2019	Expiration	491	1,395,328	2840.35	83,301		45,048						(52,063)	45,048			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/02/2019	08/02/2019	Expiration	4	11,662	2772.14	409		190						(255)	190			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/02/2019	08/02/2019	Expiration	6	16,602	2772.14	555		229						(347)	229			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/02/2019	08/02/2019	Expiration	35	96,560	2772.14	3,094		1,091						(1,934)	1,091			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/02/2019	08/02/2019	Expiration	28	77,750	2772.14	2,374		684						(1,484)	684			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/05/2019	08/05/2019	Expiration	69	196,028	2840.35	4,548		303						(2,842)	303			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/05/2019	08/05/2019	Expiration	10	29,513	2840.35	720		46						(450)	46			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/05/2019	08/05/2019	Expiration	30	86,153	2840.35	2,318		133						(1,448)	133			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/05/2019	08/05/2019	Expiration	10	28,270	2840.35	794		44						(496)	44			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/05/2019	08/05/2019	Expiration	85	241,492	2840.35	14,514		373						(9,071)	373			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2018	08/05/2019	08/05/2019	Expiration	5	15,304	2840.35	230		344						(143)	344			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/06/2018	08/06/2019	08/06/2019	Expiration	14	39,214	2850.4	1,051		432						(657)	432			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/06/2018	08/06/2019	08/06/2019	Expiration	6	17,851	2850.4	500		196						(312)	196			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/06/2018	08/06/2019	08/06/2019	Expiration	46	129,889	2850.4	3,793		1,429						(2,370)	1,429			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/06/2018	08/06/2019	08/06/2019	Expiration	38	107,097	2850.4	3,374		1,179						(2,108)	1,179			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/06/2018	08/06/2019	08/06/2019	Expiration	156	443,473	2850.4	26,165		4,881						(16,353)	4,881			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/06/2018	08/06/2019	08/06/2019	Expiration	8	22,800	2774.91	723		68						(452)	68			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2018	08/07/2019	08/07/2019	Expiration	11	32,782	2858.45	797		293						(498)	293			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2018	08/07/2019	08/07/2019	Expiration	19	53,602	2858.45	1,367		479						(854)	479			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2018	08/07/2019	08/07/2019	Expiration	13	36,283	2858.45	972		324						(608)	324			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2018	08/07/2019	08/07/2019	Expiration	25	71,682	2858.45	2,000		640						(1,250)	640			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2018	08/07/2019	08/07/2019	Expiration	300	858,477	2858.45	50,221		7,667						(31,388)	7,667			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2018	08/07/2019	08/07/2019	Expiration	18	49,314	2777.7	1,578		213						(986)	213			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2018	08/07/2019	08/07/2019	Expiration	39	109,151	2777.7	3,340		199						(2,088)	199			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2018 08/08/2019	08/08/2019	08/08/2019	Expiration	5	15,690	2857.7	362		441						(227)	441			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2018 08/08/2019	08/08/2019	08/08/2019	Expiration	22	62,587	2857.7	1,521		1,761						(951)	1,761			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2018 08/08/2019	08/08/2019	08/08/2019	Expiration	11	30,482	2857.7	777		857						(486)	857			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2018 08/08/2019	08/08/2019	08/08/2019	Expiration	14	39,390	2857.7	1,056		1,108						(660)	1,108			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2018 08/08/2019	08/08/2019	08/08/2019	Expiration	26	73,697	2857.7	2,056		2,073						(1,285)	2,073			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2018 08/08/2019	08/08/2019	08/08/2019	Expiration	227	647,486	2857.7	37,943		18,214						(23,714)	18,214			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2018 08/08/2019	08/08/2019	08/08/2019	Expiration	12	33,970	2774.36	1,131		493						(707)	493			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2018 08/08/2019	08/08/2019	08/08/2019	Expiration	33	90,914	2774.36	2,764		866						(1,727)	866			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2018	08/09/2019	08/09/2019	Expiration	41	118,230	2853.58	2,725		2,696						(1,703)	2,696			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2018	08/09/2019	08/09/2019	Expiration	22	63,325	2853.58	1,542		1,444						(964)	1,444			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2018	08/09/2019	08/09/2019	Expiration	31	88,112	2853.58	2,251		2,009						(1,407)	2,009			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2018	08/09/2019	08/09/2019	Expiration	57	163,684	2853.58	4,379		3,732						(2,737)	3,732			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2018	08/09/2019	08/09/2019	Expiration	367	1,046,183	2853.58	61,149		23,856						(38,218)	23,856			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2018	08/09/2019	08/09/2019	Expiration	3	8,411	2772.19	268		92						(168)	92			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2018	08/09/2019	08/09/2019	Expiration	37	104,938	2833.28	2,435		3,162						(1,522)	3,162			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2018	08/09/2019	08/09/2019	Expiration	22	62,416	2833.28	1,479		1,881						(925)	1,881			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2018	08/09/2019	08/09/2019	Expiration	44	124,060	2833.28	3,027		3,738						(1,892)	3,738			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2018	08/09/2019	08/09/2019	Expiration	42	118,272	2833.28	3,040		3,564						(1,900)	3,564			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2018	08/09/2019	08/09/2019	Expiration	49	138,060	2833.28	3,714		4,160						(2,321)	4,160			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2018	08/09/2019	08/09/2019	Expiration	45	126,523	2833.28	3,555		3,812						(2,222)	3,812			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2018	08/09/2019	08/09/2019	Expiration	19	54,613	2833.28	1,595		1,646						(997)	1,646			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2018	08/09/2019	08/09/2019	Expiration	380	1,077,445	2833.28	64,539		32,465						(40,337)	32,465			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2018	08/09/2019	08/09/2019	Expiration	17	47,099	2763.54	1,493		665						(933)	665			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2018	08/09/2019	08/09/2019	Expiration	19	52,369	2763.54	1,582		609						(988)	609			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2018	08/12/2019	08/12/2019	Expiration	14	39,558	2833.28	918		705						(574)	705			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2018	08/12/2019	08/12/2019	Expiration	34	95,635	2833.28	5,757		1,704						(3,598)	1,704			

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 Digital		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/10/2018	08/12/2019	08/12/2019	Expiration	2	5,416	2833.28	81		122						(50)	122			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/13/2018	08/13/2019	08/13/2019	Expiration	48	134,986	2821.93	3,658		4,993						(2,286)	4,993			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/13/2018	08/13/2019	08/13/2019	Expiration	15	41,013	2821.93	1,161		1,517						(725)	1,517			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/13/2018	08/13/2019	08/13/2019	Expiration	28	78,041	2821.93	2,302		2,887						(1,439)	2,887			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/13/2018	08/13/2019	08/13/2019	Expiration	166	467,922	2821.93	28,777		17,310						(17,986)	17,310			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/13/2018	08/13/2019	08/13/2019	Expiration	47	130,288	2760.31	4,309		2,384						(2,693)	2,384			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/13/2018	08/13/2019	08/13/2019	Expiration	25	69,397	2760.31	2,191		1,097						(1,370)	1,097			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/14/2018	08/14/2019	08/14/2019	Expiration	56	159,972	2839.96	3,935		36						(2,460)	36			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/14/2018	08/14/2019	08/14/2019	Expiration	115	327,860	2839.96	8,459		74						(5,287)	74			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/14/2018	08/14/2019	08/14/2019	Expiration	39	109,366	2839.96	2,964		25						(1,852)	25			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/14/2018	08/14/2019	08/14/2019	Expiration	3	7,500	2839.96	213		2						(133)	2			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/14/2018	08/14/2019	08/14/2019	Expiration	21	58,817	2839.96	1,735		13						(1,084)	13			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/14/2018	08/14/2019	08/14/2019	Expiration	235	667,202	2839.96	40,232		150						(25,145)	150			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/14/2018	08/14/2019	08/14/2019	Expiration	2	6,442	2839.96	96		145						(60)	145			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/15/2018	08/15/2019	08/15/2019	Expiration	51	144,730	2818.37	3,387		1,501						(2,117)	1,501			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/15/2018	08/15/2019	08/15/2019	Expiration	10	29,373	2818.37	702		305						(439)	305			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/15/2018	08/15/2019	08/15/2019	Expiration	13	36,430	2818.37	900		378						(562)	378			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/15/2018	08/15/2019	08/15/2019	Expiration	36	102,320	2818.37	2,650		1,061						(1,656)	1,061			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/15/2018	08/15/2019	08/15/2019	Expiration	35	99,219	2818.37	2,937		1,029						(1,836)	1,029			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/15/2018	08/15/2019	08/15/2019	Expiration	59	166,283	2818.37	5,321		1,725						(3,326)	1,725			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/15/2018	08/15/2019	08/15/2019	Expiration	255	718,905	2818.37	44,932		7,456						(28,082)	7,456			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/15/2018	08/15/2019	08/15/2019	Expiration	8	22,771	2770.78	720		107						(450)	107			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/15/2018	08/15/2019	08/15/2019	Expiration	7	19,813	2770.78	598		43						(374)	43			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/16/2018	08/16/2019	08/16/2019	Expiration	32	89,571	2840.69	2,096		1,513						(1,310)	1,513			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/16/2018	08/16/2019	08/16/2019	Expiration	50	140,741	2840.69	3,476		2,378						(2,173)	2,378			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/16/2018	08/16/2019	08/16/2019	Expiration	14	40,214	2840.69	1,042		679						(651)	679			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/16/2018	08/16/2019	08/16/2019	Expiration	20	55,434	2840.69	1,508		936						(942)	936			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/16/2018	08/16/2019	08/16/2019	Expiration	304	863,864	2840.69	52,264		14,594						(32,665)	14,594			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/16/2018	08/16/2019	08/16/2019	Expiration	4	10,891	2783.64	364		77						(227)	77			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/16/2018	08/16/2019	08/16/2019	Expiration	24	68,130	2783.64	2,173		309						(1,358)	309			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/16/2018	08/16/2019	08/16/2019	Expiration	22	62,527	2783.64	1,901		127						(1,188)	127			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/16/2019	08/16/2019	Expiration	90	257,317	2850.13	6,047		3,480						(3,779)	3,480			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/16/2019	08/16/2019	Expiration	77	220,244	2850.13	5,462		2,979						(3,414)	2,979			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/16/2019	08/16/2019	Expiration	8	22,773	2850.13	594		308						(371)	308			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/16/2019	08/16/2019	Expiration	32	91,490	2850.13	2,498		1,237						(1,561)	1,237			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/16/2019	08/16/2019	Expiration	36	102,641	2850.13	2,936		1,388						(1,835)	1,388			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/16/2019	08/16/2019	Expiration	48	137,948	2850.13	4,111		1,866						(2,569)	1,866			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/16/2019	08/16/2019	Expiration	7	19,327	2850.13	597		261						(373)	261			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/16/2019	08/16/2019	Expiration	394	1,123,150	2850.13	68,400		15,191						(42,750)	15,191			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/16/2019	08/16/2019	Expiration	31	85,551	2793.67	2,849		289						(1,781)	289			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/16/2019	08/16/2019	Expiration	17	47,305	2793.67	1,504		42						(940)	42			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/16/2019	08/16/2019	Expiration	116	324,144	2793.67	9,854								(6,159)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/18/2019	08/18/2019	Expiration	6	16,257	2850.13	504								(315)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/19/2019	08/19/2019	Expiration	30	85,781	2850.13	2,016		2,213						(1,260)	2,213			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/19/2019	08/19/2019	Expiration	10	28,651	2850.13	819		739						(512)	739			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/19/2019	08/19/2019	Expiration	37	106,300	2850.13	3,168		2,742						(1,980)	2,742			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/17/2018	08/19/2019	08/19/2019	Expiration	29	82,207	2850.13	5,023		2,121						(3,139)	2,121			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/20/2018	08/20/2019	08/20/2019	Expiration	49	140,822	2857.05	4,013		2,142						(2,508)	2,142			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/20/2018	08/20/2019	08/20/2019	Expiration	63	179,673	2857.05	5,318		2,733						(3,324)	2,733			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/20/2018	08/20/2019	08/20/2019	Expiration	256	730,679	2857.05	43,622		11,115						(27,263)	11,115			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/20/2018	08/20/2019	08/20/2019	Expiration	14	39,529	2857.05	1,221								(763)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/20/2018	08/20/2019	08/20/2019	Expiration	34	95,025	2798.88	3,050								(1,906)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/20/2018	08/20/2019	08/20/2019	Expiration	14	38,845	2798.88	1,130								(706)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/21/2018	08/21/2019	08/21/2019	Expiration	7	20,691	2862.96	536		444						(335)	444			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/21/2018	08/21/2019	08/21/2019	Expiration	57	164,426	2862.96	4,456		3,530						(2,785)	3,530			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/21/2018	08/21/2019	08/21/2019	Expiration	45	128,511	2862.96	3,650		2,759						(2,281)	2,759			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/21/2018	08/21/2019	08/21/2019	Expiration	102	290,817	2862.96	8,579		6,244						(5,362)	6,244			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/21/2018	08/21/2019	08/21/2019	Expiration	3	7,413	2862.96	228		159						(142)	159			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/21/2018	08/21/2019	08/21/2019	Expiration	379	1,084,570	2862.96	64,207		23,287						(40,129)	23,287			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/21/2018	08/21/2019	08/21/2019	Expiration	3	7,934	2800.98	252		14						(157)	14			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/21/2018	08/21/2019	08/21/2019	Expiration	86	239,872	2800.98	6,944								(4,340)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/22/2018	08/22/2019	08/22/2019	Expiration	23	66,765	2861.82	1,562		1,426						(976)	1,426			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/22/2018	08/22/2019	08/22/2019	Expiration	48	138,057	2861.82	3,300		2,949						(2,062)	2,949			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/22/2018	08/22/2019	08/22/2019	Expiration	31	89,194	2861.82	2,203		1,905						(1,377)	1,905			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/22/2018	08/22/2019	08/22/2019	Expiration	10	29,097	2861.82	754		622						(471)	622			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/22/2018	08/22/2019	08/22/2019	Expiration	33	94,044	2861.82	2,661		2,009						(1,663)	2,009			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/22/2018	08/22/2019	08/22/2019	Expiration	289	827,269	2861.82	49,719		17,671						(31,074)	17,671			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/22/2018	08/22/2019	08/22/2019	Expiration	44	122,099	2795.88	3,712		187						(2,320)	187			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/23/2018	08/23/2019	08/23/2019	Expiration	29	84,145	2856.98	1,961								(1,225)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/23/2018	08/23/2019	08/23/2019	Expiration	15	43,600	2856.98	1,073								(670)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/23/2018	08/23/2019	08/23/2019	Expiration	40	115,497	2856.98	2,980								(1,862)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/23/2018	08/23/2019	08/23/2019	Expiration	44	126,846	2856.98	3,425								(2,141)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	08/23/2018	08/23/2019	08/23/2019	Expiration	413	1,178,585	2856.98	71,422								(44,639)				

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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)
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/23/2018	08/23/2019	08/23/2019	Expiration	7	18,344	2791.71	583								(365)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/23/2018	08/23/2019	08/23/2019	Expiration	7	20,514	2791.71	624								(390)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/23/2019	08/23/2019	Expiration	48	137,094	2874.69	3,208								(2,005)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/23/2019	08/23/2019	Expiration	41	118,464	2874.69	2,831								(1,770)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/23/2019	08/23/2019	Expiration	11	32,634	2874.69	806								(504)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/23/2019	08/23/2019	Expiration	23	65,315	2874.69	1,692								(1,057)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/23/2019	08/23/2019	Expiration	136	391,648	2874.69	10,653								(6,658)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/23/2019	08/23/2019	Expiration	51	146,325	2874.69	4,141								(2,588)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/23/2019	08/23/2019	Expiration	62	179,082	2874.69	3,098								(1,936)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/23/2019	08/23/2019	Expiration	406	1,165,706	2874.69	69,709								(43,568)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/23/2019	08/23/2019	Expiration	9	25,236	2797.8	848								(530)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/23/2019	08/23/2019	Expiration	9	25,961	2797.8	833								(521)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/23/2019	08/23/2019	Expiration	15	41,888	2797.8	1,282								(801)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/26/2019	08/26/2019	Expiration	18	52,181	2874.69	1,221		67						(763)	67			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/26/2019	08/26/2019	Expiration	7	20,335	2874.69	502		26						(314)	26			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/26/2019	08/26/2019	Expiration	11	32,588	2874.69	844		42						(528)	42			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/26/2019	08/26/2019	Expiration	16	46,697	2874.69	1,270		60						(794)	60			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/26/2019	08/26/2019	Expiration	4	11,360	2874.69	321		15						(201)	15			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/26/2019	08/26/2019	Expiration	43	124,350	2874.69	3,668		160						(2,293)	160			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/26/2019	08/26/2019	Expiration	41	118,696	2874.69	7,145		152						(4,466)	152			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/26/2019	08/26/2019	Expiration	21	60,785	2874.69	1,896								(1,185)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2018	08/26/2019	08/26/2019	Expiration	30	85,062	2797.8	2,739								(1,712)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/27/2018	08/27/2019	08/27/2019	Expiration	50	145,073	2896.74	3,917								(2,448)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/27/2018	08/27/2019	08/27/2019	Expiration	24	70,223	2896.74	1,980								(1,238)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/27/2018	08/27/2019	08/27/2019	Expiration	49	140,582	2896.74	4,133								(2,583)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/27/2018	08/27/2019	08/27/2019	Expiration	172	499,661	2896.74	29,730								(18,581)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/27/2018	08/27/2019	08/27/2019	Expiration	15	43,299	2805.09	1,446								(904)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/28/2018	08/28/2019	08/28/2019	Expiration	13	37,808	2897.52	926								(579)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/28/2018	08/28/2019	08/28/2019	Expiration	14	39,968	2897.52	1,027								(642)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/28/2018	08/28/2019	08/28/2019	Expiration	91	262,629	2897.52	7,091								(4,432)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/28/2018	08/28/2019	08/28/2019	Expiration	30	86,279	2897.52	2,433								(1,521)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/28/2018	08/28/2019	08/28/2019	Expiration	27	78,511	2897.52	2,300								(1,438)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/28/2018	08/28/2019	08/28/2019	Expiration	382	1,106,029	2897.52	66,141								(41,338)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/28/2018	08/28/2019	08/28/2019	Expiration	9	25,001	2804.44	800								(500)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/28/2018	08/28/2019	08/28/2019	Expiration	38	107,496	2804.44	3,279								(2,049)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/29/2018	08/29/2019	08/29/2019	Expiration	1	4,239	2914.04	97		15						(61)	15			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/29/2018	08/29/2019	08/29/2019	Expiration	10	30,526	2914.04	742		110						(464)	110			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/29/2018	08/29/2019	08/29/2019	Expiration	71	206,044	2914.04	5,254		745						(3,284)	745			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/29/2018	08/29/2019	08/29/2019	Expiration	31	89,911	2914.04	2,392		325						(1,495)	325			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/29/2018	08/29/2019	08/29/2019	Expiration	9	25,425	2914.04	707		92						(442)	92			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/29/2018	08/29/2019	08/29/2019	Expiration	83	240,909	2914.04	6,986		871						(4,366)	871			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/29/2018	08/29/2019	08/29/2019	Expiration	11	31,932	2914.04	961		116						(601)	116			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/29/2018	08/29/2019	08/29/2019	Expiration	34	99,777	2914.04	3,113		361						(1,946)	361			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/29/2018	08/29/2019	08/29/2019	Expiration	277	805,848	2914.04	48,190		2,915						(30,119)	2,915			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/29/2018	08/29/2019	08/29/2019	Expiration	3	8,974	2810.43	276								(173)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/30/2018	08/30/2019	08/30/2019	Expiration	28	82,391	2901.13	1,911		719						(1,195)	719			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/30/2018	08/30/2019	08/30/2019	Expiration	36	103,044	2901.13	2,442		900						(1,526)	900			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/30/2018	08/30/2019	08/30/2019	Expiration	11	30,629	2901.13	747		267						(467)	267			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/30/2018	08/30/2019	08/30/2019	Expiration	28	79,932	2901.13	2,046		698						(1,279)	698			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/30/2018	08/30/2019	08/30/2019	Expiration	37	106,011	2901.13	2,841		926						(1,776)	926			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/30/2018	08/30/2019	08/30/2019	Expiration	15	43,655	2901.13	1,222		381						(764)	381			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/30/2018	08/30/2019	08/30/2019	Expiration	490	1,422,637	2901.13	86,923		12,421						(54,327)	12,421			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/30/2018	08/30/2019	08/30/2019	Expiration	8	22,583	2800.85	723		70						(452)	70			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/30/2018	08/30/2019	08/30/2019	Expiration	17	47,773	2800.85	1,462		29						(914)	29			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	08/30/2019	08/30/2019	Expiration	60	173,418	2901.52	4,023		1,491						(2,515)	1,491			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	08/30/2019	08/30/2019	Expiration	41	118,774	2901.52	2,910		1,021						(1,819)	1,021			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	08/30/2019	08/30/2019	Expiration	68	198,240	2901.52	5,095		1,704						(3,184)	1,704			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	08/30/2019	08/30/2019	Expiration	161	468,272	2901.52	12,597		4,025						(7,873)	4,025			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	08/30/2019	08/30/2019	Expiration	50	144,873	2901.52	4,085		1,245						(2,553)	1,245			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	08/30/2019	08/30/2019	Expiration	81	235,884	2901.52	6,911		2,028						(4,320)	2,028			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	08/30/2019	08/30/2019	Expiration	542	1,572,606	2901.52	97,187		13,517						(60,742)	13,517			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	08/30/2019	08/30/2019	Expiration	21	59,280	2802.74	1,998		292						(1,249)	292			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	08/30/2019	08/30/2019	Expiration	5	14,759	2802.74	475		36						(297)	36			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	08/30/2019	08/30/2019	Expiration	12	33,223	2802.74	1,020								(637)				

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 85LNZLR1IIR9SYRVFCH09	08/31/2018	08/30/2019	08/30/2019	Expiration	18	30,525	1724.357	742								(464)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	09/03/2019	09/03/2019	Expiration	8	23,794	2901.52	669		39						(418)	39			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	09/03/2019	09/03/2019	Expiration	60	172,737	2901.52	5,061		283						(3,163)	283			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	09/03/2019	09/03/2019	Expiration	47	137,040	2901.52	4,330		224						(2,707)	224			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	09/03/2019	09/03/2019	Expiration	19	56,539	2901.52	3,505		93						(2,191)	93			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	09/03/2019	09/03/2019	Expiration	15	43,262	2901.52	1,311								(819)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2018	09/03/2019	09/03/2019	Expiration	1	3,831	2901.52	57		86						(35)	86			
UST 2.875% 05/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2018	08/02/2019	08/02/2019	Expiration	420	41,200	98	378								(236)				
UST 2.875% 05/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2018	08/09/2019	08/09/2019	Expiration	427	41,800	98	391								(244)				
UST 2.875% 08/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/22/2018	08/23/2019	08/23/2019	Expiration	190	18,600	98	172								(107)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/04/2018	09/04/2019	09/04/2019	Expiration	49	141,120	2896.72	3,965		2,000						(2,809)	2,000			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/04/2018	09/04/2019	09/04/2019	Expiration	78	225,066	2896.72	6,594		3,190						(4,671)	3,190			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/04/2018	09/04/2019	09/04/2019	Expiration	16	46,788	2896.72	1,427		663						(1,011)	663			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/04/2018	09/04/2019	09/04/2019	Expiration	304	879,738	2896.72	54,192		12,470						(38,386)	12,470			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2018	09/05/2019	09/05/2019	Expiration	4	10,766	2888.6	263		326						(186)	326			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2018	09/05/2019	09/05/2019	Expiration	5	14,874	2888.6	381		450						(270)	450			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2018	09/05/2019	09/05/2019	Expiration	50	143,939	2888.6	4,030		4,355						(2,855)	4,355			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2018	09/05/2019	09/05/2019	Expiration	443	1,278,658	2888.6	79,405		38,688						(56,245)	38,688			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2018	09/05/2019	09/05/2019	Expiration	6	16,972	2888.6	509								(361)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2018	09/05/2019	09/05/2019	Expiration	11	30,582	2888.6	456		688						(323)	688			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2018	09/05/2019	09/05/2019	Expiration	12	32,959	2811.18	1,098		229						(777)	229			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2018	09/05/2019	09/05/2019	Expiration	24	68,205	2811.18	2,176		304						(1,541)	304			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2018	09/05/2019	09/05/2019	Expiration	19	54,416	2811.18	1,654		107						(1,172)	107			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2018	09/06/2019	09/06/2019	Expiration	20	57,596	2878.05	1,342		2,014						(951)	2,014			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2018	09/06/2019	09/06/2019	Expiration	2	5,303	2878.05	130		185						(92)	185			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2018	09/06/2019	09/06/2019	Expiration	16	46,136	2878.05	1,195		1,614						(846)	1,614			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2018	09/06/2019	09/06/2019	Expiration	45	129,246	2878.05	3,503		4,520						(2,481)	4,520			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2018	09/06/2019	09/06/2019	Expiration	52	150,000	2878.05	4,260		5,246						(3,018)	5,246			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2018	09/06/2019	09/06/2019	Expiration	46	132,388	2878.05	3,919		4,630						(2,776)	4,630			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2018	09/06/2019	09/06/2019	Expiration	233	670,538	2878.05	42,311		23,452						(29,970)	23,452			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2018	09/06/2019	09/06/2019	Expiration	2	5,743	2812.37	175		18						(124)	18			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/06/2019	09/06/2019	Expiration	40	115,401	2871.68	2,700		4,301						(1,913)	4,301			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/06/2019	09/06/2019	Expiration	20	58,832	2871.68	1,412		2,193						(1,000)	2,193			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/06/2019	09/06/2019	Expiration	22	62,378	2871.68	1,622		2,325						(1,149)	2,325			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/06/2019	09/06/2019	Expiration	33	94,074	2871.68	2,568		3,506						(1,819)	3,506			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/06/2019	09/06/2019	Expiration	58	165,824	2871.68	4,726		6,180						(3,348)	6,180			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/06/2019	09/06/2019	Expiration	467	1,341,529	2871.68	85,992		50,000						(60,911)	50,000			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/06/2019	09/06/2019	Expiration	7	18,271	2807.74	616		181						(436)	181			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/06/2019	09/06/2019	Expiration	37	104,764	2807.74	3,373		774						(2,389)	774			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/09/2019	09/09/2019	Expiration	37	105,399	2871.68	2,477		3,918						(1,754)	3,918			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/09/2019	09/09/2019	Expiration	15	43,582	2871.68	1,242		1,620						(880)	1,620			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/09/2019	09/09/2019	Expiration	54	153,968	2871.68	4,588		5,724						(3,250)	5,724			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/09/2019	09/09/2019	Expiration	43	123,712	2871.68	3,971		4,599						(2,813)	4,599			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/09/2019	09/09/2019	Expiration	35	99,883	2871.68	6,432		3,713						(4,556)	3,713			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2018	09/09/2019	09/09/2019	Expiration	95	265,800	2807.74	8,984		2,664						(6,364)	2,664			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/10/2018	09/10/2019	09/10/2019	Expiration	18	51,297	2877.13	1,406		1,823						(996)	1,823			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/10/2018	09/10/2019	09/10/2019	Expiration	28	79,655	2877.13	2,286		2,831						(1,619)	2,831			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/10/2018	09/10/2019	09/10/2019	Expiration	24	70,369	2877.13	2,104		2,501						(1,490)	2,501			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/10/2018	09/10/2019	09/10/2019	Expiration	200	574,601	2877.13	36,602		20,423						(25,926)	20,423			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2018	09/11/2019	09/11/2019	Expiration	27	78,263	2887.89	2,043		3,063						(1,447)	3,063			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2018	09/11/2019	09/11/2019	Expiration	33	95,604	2887.89	2,610		3,742						(1,849)	3,742			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2018	09/11/2019	09/11/2019	Expiration	35	101,564	2887.89	2,895		3,976						(2,050)	3,976			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2018	09/11/2019	09/11/2019	Expiration	38	110,244	2887.89	3,285		4,315						(2,327)	4,315			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2018	09/11/2019	09/11/2019	Expiration	6	16,000	2887.89	496		626						(351)	626			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2018	09/11/2019	09/11/2019	Expiration	414	1,195,530	2887.89	75,438		46,796						(53,435)	46,796			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2018	09/11/2019	09/11/2019	Expiration	12	33,149	2816.53	1,126		352						(798)	352			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2018	09/11/2019	09/11/2019	Expiration	17	47,928	2816.53	1,556		389						(1,102)	389			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2018	09/11/2019	09/11/2019	Expiration	25	71,342	2816.53	2,210		400						(1,565)	400			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2018	09/12/2019	09/12/2019	Expiration	20	58,574	2888.92	1,376		2,343						(975)	2,343			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2018	09/12/2019	09/12/2019	Expiration	19	55,072	2888.92	1,437		2,300						(1,018)	2,300			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2018	09/12/2019	09/12/2019	Expiration	12	35,501	2888.92	969		1,483						(687)	1,483			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2018	09/12/2019	09/12/2019	Expiration	28	80,393	2888.92	2,291		3,357						(1,623)	3,357			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2018	09/12/2019	09/12/2019	Expiration	50	144,294	2888.92	4,286		6,026						(3,036)	6,026			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2018	09/12/2019	09/12/2019	Expiration	20	56,646	2888.92	1,818		2,366						(1,288)	2,366			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2018	09/12/2019	09/12/2019	Expiration	195	562,815	2888.92	35,120		23,505						(24,876)	23,505			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2018	09/12/2019	09/12/2019	Expiration	1	2,639	2888.92	79								(56)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2018	09/12/2019	09/12/2019	Expiration	3	7,510	2888.92	112		169						(79)	169			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2018	09/12/2019	09/12/2019	Expiration	7	20,411	2821.33	665		152						(471)	152			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2018	09/12/2019	09/12/2019	Expiration	4	10,164	2821.33	316		50						(224)	50			

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/13/2019	09/13/2019	Expiration	74	214,072	2904.98	644		4,817						(456)	4,817			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2018	09/13/2019	09/13/2019	Expiration	34	98,008	2904.18	2,308		3,483						(1,635)	3,483			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2018	09/13/2019	09/13/2019	Expiration	19	55,379	2904.18	1,371		1,968						(971)	1,968			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2018	09/13/2019	09/13/2019	Expiration	37	108,551	2904.18	2,828		3,858						(2,003)	3,858			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2018	09/13/2019	09/13/2019	Expiration	19	55,290	2904.18	1,512		1,965						(1,071)	1,965			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2018	09/13/2019	09/13/2019	Expiration	45	130,977	2904.18	3,739		4,655						(2,649)	4,655			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2018	09/13/2019	09/13/2019	Expiration	323	938,966	2904.18	57,606		33,369						(40,804)	33,369			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2018	09/13/2019	09/13/2019	Expiration	22	63,242	2828.31	2,043		283						(1,447)	283			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/13/2019	09/13/2019	Expiration	27	78,387	2904.98	1,834		2,763						(1,299)	2,763			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/13/2019	09/13/2019	Expiration	71	205,187	2904.98	5,581		7,234						(3,953)	7,234			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/13/2019	09/13/2019	Expiration	48	139,395	2904.98	3,959		4,914						(2,804)	4,914			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/13/2019	09/13/2019	Expiration	36	104,907	2904.98	3,105		3,698						(2,200)	3,698			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/13/2019	09/13/2019	Expiration	4	10,936	2904.98	337		386						(239)	386			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/13/2019	09/13/2019	Expiration	354	1,026,978	2904.98	63,262		36,204						(44,810)	36,204			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/13/2019	09/13/2019	Expiration	2	5,693	2830.13	194		36						(137)	36			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/13/2019	09/13/2019	Expiration	15	41,485	2830.13	1,344		159						(952)	159			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/13/2019	09/13/2019	Expiration	9	24,218	2830.13	751		32						(532)	32			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/13/2019	09/13/2019	Expiration	5	14,233	2904.98	88								(63)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/16/2019	09/16/2019	Expiration	7	21,279	2904.98	500		681						(354)	681			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/16/2019	09/16/2019	Expiration	10	29,529	2904.98	732		945						(519)	945			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/16/2019	09/16/2019	Expiration	7	19,714	2904.98	562		631						(398)	631			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/16/2019	09/16/2019	Expiration	72	209,061	2904.98	6,209		6,691						(4,398)	6,691			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2018	09/16/2019	09/16/2019	Expiration	34	99,274	2904.98	6,155		3,177						(4,360)	3,177			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/17/2018	09/17/2019	09/17/2019	Expiration	2	6,012	2888.8	157		243						(111)	243			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/17/2018	09/17/2019	09/17/2019	Expiration	35	101,115	2888.8	2,892		4,092						(2,048)	4,092			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/17/2018	09/17/2019	09/17/2019	Expiration	81	234,736	2888.8	6,995		9,499						(4,955)	9,499			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/17/2018	09/17/2019	09/17/2019	Expiration	33	95,638	2888.8	3,070		3,870						(2,175)	3,870			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/17/2018	09/17/2019	09/17/2019	Expiration	240	692,286	2888.8	42,299		28,014						(29,962)	28,014			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/17/2018	09/17/2019	09/17/2019	Expiration	1	3,667	2829.37	119		11						(84)	11			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/17/2018	09/17/2019	09/17/2019	Expiration	26	72,492	2829.37	2,240		34						(1,587)	34			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/17/2018	09/17/2019	09/17/2019	Expiration	55	94,875	1738.62	1,395								(988)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/18/2018	09/18/2019	09/18/2019	Expiration	6	16,795	2904.31	440		592						(312)	592			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/18/2018	09/18/2019	09/18/2019	Expiration	63	182,868	2904.31	5,011		6,449						(3,549)	6,449			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/18/2018	09/18/2019	09/18/2019	Expiration	47	137,448	2904.31	3,945		4,847						(2,794)	4,847			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/18/2018	09/18/2019	09/18/2019	Expiration	24	70,155	2904.31	2,098		2,474						(1,486)	2,474			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/18/2018	09/18/2019	09/18/2019	Expiration	412	1,195,771	2904.31	72,822		42,169						(51,583)	42,169			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/18/2018	09/18/2019	09/18/2019	Expiration	4	10,300	2834.05	334		15						(237)	15			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/18/2018	09/18/2019	09/18/2019	Expiration	26	75,000	2834.05	2,321								(1,644)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2018	09/19/2019	09/19/2019	Expiration	26	76,232	2907.95	1,807		2,591						(1,280)	2,591			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2018	09/19/2019	09/19/2019	Expiration	18	51,085	2907.95	1,272		1,736						(901)	1,736			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2018	09/19/2019	09/19/2019	Expiration	26	75,002	2907.95	1,965		2,549						(1,392)	2,549			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2018	09/19/2019	09/19/2019	Expiration	54	156,458	2907.95	4,303		5,318						(3,048)	5,318			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2018	09/19/2019	09/19/2019	Expiration	38	111,258	2907.95	3,327		3,782						(2,356)	3,782			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2018	09/19/2019	09/19/2019	Expiration	394	1,145,700	2907.95	69,429		38,942						(49,179)	38,942			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2018	09/19/2019	09/19/2019	Expiration	8	21,822	2907.95	670								(475)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2018	09/19/2019	09/19/2019	Expiration	43	122,404	2834.38	3,990		116						(2,827)	116			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2018	09/19/2019	09/19/2019	Expiration	12	21,494	1741.443	505								(358)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2018	09/20/2019	09/20/2019	Expiration	28	82,879	2930.75	1,956		1,734						(1,385)	1,734			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2018	09/20/2019	09/20/2019	Expiration	4	12,666	2930.75	315		265						(223)	265			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2018	09/20/2019	09/20/2019	Expiration	53	156,309	2930.75	4,095		3,270						(2,901)	3,270			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2018	09/20/2019	09/20/2019	Expiration	44	128,537	2930.75	3,689		2,689						(2,613)	2,689			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2018	09/20/2019	09/20/2019	Expiration	6	16,680	2930.75	517		349						(366)	349			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2018	09/20/2019	09/20/2019	Expiration	288	844,262	2930.75	50,909		17,664						(36,061)	17,664			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2018	09/20/2019	09/20/2019	Expiration	2	4,747	2847.05	154								(109)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2018	09/20/2019	09/20/2019	Expiration	8	22,853	2847.05	708								(502)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2018	09/20/2019	09/20/2019	Expiration	34	60,000	1749.165	1,401								(992)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/20/2019	09/20/2019	Expiration	42	122,411	2929.67	2,907		2,607						(2,059)	2,607			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/20/2019	09/20/2019	Expiration	16	46,934	2929.67	1,176		1,000						(833)	1,000			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/20/2019	09/20/2019	Expiration	18	51,728	2929.67	1,358		1,102						(962)	1,102			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/20/2019	09/20/2019	Expiration	149	435,563	2929.67	12,000		9,277						(8,500)	9,277			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/20/2019	09/20/2019	Expiration	42	124,125	2929.67	3,569		2,644						(2,528)	2,644			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/20/2019	09/20/2019	Expiration	63	185,495	2929.67	5,537		3,951						(3,922)	3,951			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/20/2019	09/20/2019	Expiration	684	2,003,889	2929.67	120,935		42,681						(85,662)	42,681			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/20/2019	09/20/2019	Expiration	2	6,637	2849.58	228								(161)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/20/2019	09/20/2019	Expiration	10	28,458	2849.58	935								(662)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/20/2019	09/20/2019	Expiration	5	13,453	2849.58	420								(298)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/23/2019	09/23/2019	Expiration	28	82,126	2929.67	1,950		1,741						(1,382)	1,741			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/23/2019	09/23/2019	Expiration	2	5,660	2929.67	142		120						(100)	120			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/23/2019	09/23/2019	Expiration	9	27,012	2929.67	777		573						(550)	573			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/23/2019	09/23/2019	Expiration	32	93,319	2929.67	2,804		1,978						(1,986)	1,978			

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S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2018	09/23/2019	09/23/2019	Expiration	49	142,391	2929.67	8,650		3,019						(6,127)	3,019			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/24/2018	09/24/2019	09/24/2019	Expiration	26	77,071	2919.37	2,096		1,247						(1,485)	1,247			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/24/2018	09/24/2019	09/24/2019	Expiration	15	42,662	2919.37	1,216		690						(861)	690			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/24/2018	09/24/2019	09/24/2019	Expiration	91	265,125	2919.37	7,874		4,289						(5,578)	4,289			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/24/2018	09/24/2019	09/24/2019	Expiration	30	86,640	2919.37	2,764		1,402						(1,958)	1,402			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/24/2018	09/24/2019	09/24/2019	Expiration	199	581,494	2919.37	35,587		9,408						(25,208)	9,408			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/24/2018	09/24/2019	09/24/2019	Expiration	29	83,373	2832.02	2,718								(1,925)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/24/2018	09/24/2019	09/24/2019	Expiration	66	115,000	1739.493	2,737								(1,939)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2018	09/25/2019	09/25/2019	Expiration	13	39,036	2915.56	1,025		928						(726)	928			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2018	09/25/2019	09/25/2019	Expiration	26	76,073	2915.56	2,088		1,808						(1,479)	1,808			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2018	09/25/2019	09/25/2019	Expiration	113	329,777	2915.56	9,481		7,840						(6,716)	7,840			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2018	09/25/2019	09/25/2019	Expiration	28	80,796	2915.56	2,412		1,921						(1,708)	1,921			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2018	09/25/2019	09/25/2019	Expiration	11	32,015	2915.56	994		761						(704)	761			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2018	09/25/2019	09/25/2019	Expiration	324	945,147	2915.56	57,985		22,468						(41,073)	22,468			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2018	09/25/2019	09/25/2019	Expiration	21	59,632	2825.51	2,045		351						(1,449)	351			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2018	09/25/2019	09/25/2019	Expiration	22	61,077	2825.51	2,003		207						(1,419)	207			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2018	09/25/2019	09/25/2019	Expiration	48	136,381	2825.51	4,269		121						(3,024)	121			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2018	09/26/2019	09/26/2019	Expiration	4	11,511	2905.97	272		284						(192)	284			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2018	09/26/2019	09/26/2019	Expiration	8	23,580	2905.97	587		581						(416)	581			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2018	09/26/2019	09/26/2019	Expiration	18	51,728	2905.97	1,355		1,275						(960)	1,275			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2018	09/26/2019	09/26/2019	Expiration	33	94,838	2905.97	2,599		2,338						(1,841)	2,338			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2018	09/26/2019	09/26/2019	Expiration	31	90,588	2905.97	2,591		2,234						(1,835)	2,234			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2018	09/26/2019	09/26/2019	Expiration	89	258,386	2905.97	7,700		6,371						(5,454)	6,371			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2018	09/26/2019	09/26/2019	Expiration	426	1,236,894	2905.97	75,574		30,497						(53,532)	30,497			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2018	09/26/2019	09/26/2019	Expiration	3	8,402	2905.97	269								(190)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2018	09/26/2019	09/26/2019	Expiration	11	31,572	2819.07	1,036		188						(734)	188			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2018	09/26/2019	09/26/2019	Expiration	16	43,789	2819.07	1,371		151						(971)	151			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2018	09/27/2019	09/27/2019	Expiration	21	60,341	2914	1,418		990						(1,004)	990			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2018	09/27/2019	09/27/2019	Expiration	10	29,925	2914	742		491						(526)	491			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2018	09/27/2019	09/27/2019	Expiration	44	129,319	2914	3,362		2,121						(2,382)	2,121			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2018	09/27/2019	09/27/2019	Expiration	27	78,542	2914	2,136		1,288						(1,513)	1,288			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2018	09/27/2019	09/27/2019	Expiration	101	293,626	2914	8,368		4,816						(5,928)	4,816			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2018	09/27/2019	09/27/2019	Expiration	467	1,362,070	2914	83,495		22,338						(59,142)	22,338			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2018	09/27/2019	09/27/2019	Expiration	68	191,724	2815.8	6,308		1,399						(4,468)	1,399			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2018	09/27/2019	09/27/2019	Expiration	37	102,895	2815.8	3,231		494						(2,289)	494			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	40	116,600	2913.98	2,740		1,913						(1,941)	1,913			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	22	62,708	2913.98	1,555		1,029						(1,102)	1,029			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	20	58,927	2913.98	1,538		967						(1,089)	967			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	73	211,304	2913.98	5,769		3,467						(4,086)	3,467			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	180	525,356	2913.98	15,025		8,620						(10,643)	8,620			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	48	140,161	2913.98	4,191		2,300						(2,968)	2,300			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	51	149,738	2913.98	4,822		2,457						(3,415)	2,457			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	566	1,650,470	2913.98	102,329		27,079						(72,483)	27,079			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	4	10,533	2818.57	380		119						(269)	119			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	17	48,181	2818.57	1,667		424						(1,181)	424			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	19	53,955	2818.57	1,781		340						(1,261)	340			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	20	55,881	2818.57	1,766		212						(1,251)	212			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/27/2019	09/27/2019	Expiration	101	283,293	2818.57	8,527		367						(6,040)	367			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/29/2019	09/29/2019	Expiration	3	7,379	2913.98	238								(168)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/30/2019	09/30/2019	Expiration	27	80,106	2913.98	1,891		1,725						(1,339)	1,725			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/30/2019	09/30/2019	Expiration	6	17,347	2913.98	496		374						(351)	374			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/30/2019	09/30/2019	Expiration	84	243,419	2913.98	7,254		5,243						(5,138)	5,243			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/30/2019	09/30/2019	Expiration	84	245,895	2913.98	15,344		5,296						(10,869)	5,296			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2018	09/30/2019	09/30/2019	Expiration	1	4,075	2913.98	61		92						(43)	92			
UST 2.875% 08/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2018	09/20/2019	09/20/2019	Expiration	359	35,200	98	309								(219)				
UST 2.875% 08/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2018	09/27/2019	09/27/2019	Expiration	161	15,800	98	134								(95)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/01/2018	10/01/2019	10/01/2019	Expiration	95	277,782	2924.59	7,600		1,487						(6,017)	1,487			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/01/2018	10/01/2019	10/01/2019	Expiration	59	171,774	2924.59	4,908		920						(3,885)	920			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/01/2018	10/01/2019	10/01/2019	Expiration	34	98,545	2924.59	2,933		528						(2,322)	528			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/01/2018	10/01/2019	10/01/2019	Expiration	213	623,429	2924.59	38,360		3,338						(30,368)	3,338			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/01/2018	10/01/2019	10/01/2019	Expiration	31	88,098	2825.44	3,251		473						(2,574)	473			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/01/2018	10/01/2019	10/01/2019	Expiration	16	27,543	1734.665	656								(519)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/02/2018	10/02/2019	10/02/2019	Expiration	3	8,794	2923.43	230								(182)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/02/2018	10/02/2019	10/02/2019	Expiration	47	136,004	2923.43	3,727								(2,950)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/02/2018	10/02/2019	10/02/2019	Expiration	159	463,405	2923.43	13,253								(10,492)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/02/2018	10/02/2019	10/02/2019	Expiration	62	181,265	2923.43	5,402								(4,276)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/02/2018	10/02/2019	10/02/2019	Expiration	570	1,665,903	2923.43	101,953								(80,713)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/02/2018	10/02/2019	10/02/2019	Expiration	102	287,688	2827.42	9,695								(7,675)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/02/2018	10/02/2019	10/02/2019	Expiration	50	141,277	2827.42	4,323								(3,422)				

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 85LNZLR1IIR9SYRVFCH09	10/02/2018	10/02/2019	10/02/2019	Expiration	53	91,163	1735.756	2,229								(1,765)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2018	10/03/2019	10/03/2019	Expiration	45	132,863	2925.51	3,142								(2,488)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2018	10/03/2019	10/03/2019	Expiration	4	11,481	2925.51	285								(226)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2018	10/03/2019	10/03/2019	Expiration	42	122,301	2925.51	3,198								(2,532)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2018	10/03/2019	10/03/2019	Expiration	64	188,354	2925.51	5,170								(4,093)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2018	10/03/2019	10/03/2019	Expiration	78	228,356	2925.51	6,542								(5,179)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2018	10/03/2019	10/03/2019	Expiration	21	60,843	2925.51	1,950								(1,544)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2018	10/03/2019	10/03/2019	Expiration	412	1,204,694	2925.51	74,028								(58,606)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2018	10/03/2019	10/03/2019	Expiration	22	62,166	2817.52	1,983								(1,570)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2018	10/03/2019	10/03/2019	Expiration	33	93,824	2817.52	2,862								(2,265)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2018	10/03/2019	10/03/2019	Expiration	10	16,515	1729.586	400								(316)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/04/2018	10/04/2019	10/04/2019	Expiration	24	70,057	2901.61	1,655		1,217						(1,310)		1,217		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/04/2018	10/04/2019	10/04/2019	Expiration	21	60,142	2901.61	1,499		1,045						(1,187)		1,045		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/04/2018	10/04/2019	10/04/2019	Expiration	17	50,379	2901.61	1,505		875						(1,192)		875		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/04/2018	10/04/2019	10/04/2019	Expiration	362	1,051,781	2901.61	66,967		18,269						(53,015)		18,269		
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/04/2018	10/04/2019	10/04/2019	Expiration	24	66,093	2808.92	2,231		419						(1,766)		419		
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/04/2018	10/04/2019	10/04/2019	Expiration	16	46,116	2808.92	1,483		177						(1,174)		177		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/04/2019	10/04/2019	Expiration	14	41,571	2885.57	981		957						(777)		957		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/04/2019	10/04/2019	Expiration	9	26,200	2885.57	652		603						(516)		603		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/04/2019	10/04/2019	Expiration	7	21,478	2885.57	563		495						(445)		495		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/04/2019	10/04/2019	Expiration	100	289,717	2885.57	7,967		6,671						(6,307)		6,671		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/04/2019	10/04/2019	Expiration	113	327,098	2885.57	9,388		7,531						(7,432)		7,531		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/04/2019	10/04/2019	Expiration	46	132,559	2885.57	3,964		3,052						(3,138)		3,052		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/04/2019	10/04/2019	Expiration	450	1,297,265	2885.57	84,841		29,869						(67,166)		29,869		
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/04/2019	10/04/2019	Expiration	1	4,096	2885.57	61		92						(48)		92		
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/04/2019	10/04/2019	Expiration	22	62,126	2806.71	2,100		444						(1,662)		444		
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/04/2019	10/04/2019	Expiration	28	78,469	2806.71	2,535		364						(2,007)		364		
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/04/2019	10/04/2019	Expiration	104	180,000	1722.705	4,320								(3,420)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/05/2019	10/05/2019	Expiration	6	18,313	2885.57	571								(452)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/07/2019	10/07/2019	Expiration	26	74,579	2885.57	1,760		1,376						(1,393)		1,376		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/07/2019	10/07/2019	Expiration	18	52,772	2885.57	1,314		973						(1,040)		973		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/07/2019	10/07/2019	Expiration	34	96,720	2885.57	2,892		1,784						(2,289)		1,784		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/07/2019	10/07/2019	Expiration	59	170,628	2885.57	11,193		3,147						(8,861)		3,147		
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/07/2019	10/07/2019	Expiration	15	43,187	2806.71	1,533		322						(1,214)		322		
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2018	10/07/2019	10/07/2019	Expiration	46	130,484	2806.71	4,228		320						(3,347)		320		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/08/2018	10/08/2019	10/08/2019	Expiration	24	69,899	2884.43	1,922		209						(1,522)		209		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/08/2018	10/08/2019	10/08/2019	Expiration	29	82,407	2884.43	2,373		247						(1,879)		247		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/08/2018	10/08/2019	10/08/2019	Expiration	35	101,285	2884.43	3,039		303						(2,406)		303		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/08/2018	10/08/2019	10/08/2019	Expiration	27	77,365	2884.43	2,507		231						(1,984)		231		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/08/2018	10/08/2019	10/08/2019	Expiration	135	388,393	2884.43	25,595		1,162						(20,263)		1,162		
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/08/2018	10/08/2019	10/08/2019	Expiration	2	4,754	2884.43	71		107						(56)		107		
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/08/2018	10/08/2019	10/08/2019	Expiration	4	11,931	2813.92	404								(320)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/09/2018	10/09/2019	10/09/2019	Expiration	4	10,527	2880.34	290		143						(230)		143		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/09/2018	10/09/2019	10/09/2019	Expiration	11	30,955	2880.34	892		420						(706)		420		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/09/2018	10/09/2019	10/09/2019	Expiration	44	126,769	2880.34	3,808		1,719						(3,015)		1,719		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/09/2018	10/09/2019	10/09/2019	Expiration	170	489,790	2880.34	32,057		6,642						(25,378)		6,642		
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/09/2018	10/09/2019	10/09/2019	Expiration	15	42,564	2796.39	1,388		152						(1,099)		152		
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/09/2018	10/09/2019	10/09/2019	Expiration	17	28,750	1715.88	693								(549)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2018	10/10/2019	10/10/2019	Expiration	9	24,792	2785.68	585		992						(463)		992		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2018	10/10/2019	10/10/2019	Expiration	27	74,924	2785.68	2,060		3,559						(1,631)		3,559		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2018	10/10/2019	10/10/2019	Expiration	31	87,521	2785.68	2,512		4,376						(1,989)		4,376		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2018	10/10/2019	10/10/2019	Expiration	70	195,248	2785.68	5,838		10,251						(4,622)		10,251		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2018	10/10/2019	10/10/2019	Expiration	639	1,780,095	2785.68	123,005		97,418						(97,379)		97,418		
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2018	10/10/2019	10/10/2019	Expiration	83	229,683	2751.63	7,855		5,908						(6,219)		5,908		
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2018	10/10/2019	10/10/2019	Expiration	33	90,192	2751.63	2,940		2,094						(2,328)		2,094		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2018	10/11/2019	10/11/2019	Expiration	8	21,031	2728.37	490		841						(388)		841		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2018	10/11/2019	10/11/2019	Expiration	7	18,894	2728.37	489		850						(387)		850		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2018	10/11/2019	10/11/2019	Expiration	47	129,199	2728.37	3,514		6,137						(2,782)		6,137		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2018	10/11/2019	10/11/2019	Expiration	5	12,448	2728.37	354		622						(280)		622		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2018	10/11/2019	10/11/2019	Expiration	8	21,456	2728.37	637		1,126						(504)		1,126		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2018	10/11/2019	10/11/2019	Expiration	219	598,079	2728.37	43,421		53,026						(34,375)		53,026		
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2018	10/11/2019	10/11/2019	Expiration	5	13,624	2706.36	457		652						(362)		652		
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2018	10/11/2019	10/11/2019	Expiration	25	68,762	2706.36	2,197		3,120						(1,739)		3,120		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/11/2019	10/11/2019	Expiration	32	87,218	2767.13	2,050		3,489						(1,623)		3,489		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/11/2019	10/11/2019	Expiration	30	82,829	2767.13	2,054		3,520						(1,626)		3,520		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/11/2019	10/11/2019	Expiration	61	169,342	2767.13	4,420		7,620						(3,499)		7,620		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/11/2019	10/11/2019	Expiration	48	132,036	2767.13	3,618		6,272						(2,864)		6,272		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/11/2019	10/11/2019	Expiration	119	329,679	2767.13	9,462		16,484						(7,491)		16,484		
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/11/2019	10/11/2019	Expiration	617	1,706,375	2767.13	123,883		125,268						(98,074)		125,268		

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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)
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/11/2019	10/11/2019	Expiration	45	122,181	2718.06	4,056		5,291						(3,211)	5,291			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/11/2019	10/11/2019	Expiration	110	300,310	2718.06	9,520		12,254						(7,537)	12,254			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/12/2019	10/12/2019	Expiration	10	27,585	2767.13	794								(629)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/14/2019	10/14/2019	Expiration	18	49,790	2718.06	1,658		2,092						(1,313)	2,092			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/14/2019	10/14/2019	Expiration	8	23,446	2767.13	551		938						(436)	938			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/14/2019	10/14/2019	Expiration	20	56,395	2767.13	1,613		2,820						(1,277)	2,820			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/14/2019	10/14/2019	Expiration	83	229,118	2767.13	6,851		12,029						(5,423)	12,029			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/14/2019	10/14/2019	Expiration	71	195,140	2767.13	6,771		12,196						(5,361)	12,196			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/14/2019	10/14/2019	Expiration	32	88,268	2767.13	6,408		6,348						(5,073)	6,348			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/14/2019	10/14/2019	Expiration	4	10,511	2767.13	154		237						(122)	237			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2018	10/14/2019	10/14/2019	Expiration	8	20,556	2718.06	717		915						(568)	915			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/15/2018	10/15/2019	10/15/2019	Expiration	3	8,566	2750.79	201		343						(159)	343			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/15/2018	10/15/2019	10/15/2019	Expiration	32	88,969	2750.79	2,428		4,226						(1,922)	4,226			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/15/2018	10/15/2019	10/15/2019	Expiration	21	58,903	2750.79	1,682		2,945						(1,331)	2,945			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/15/2018	10/15/2019	10/15/2019	Expiration	55	152,347	2750.79	4,537		7,998						(3,592)	7,998			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/15/2018	10/15/2019	10/15/2019	Expiration	255	701,572	2750.79	48,731		62,458						(38,579)	62,458			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/15/2018	10/15/2019	10/15/2019	Expiration	3	7,806	2750.79	115		176						(91)	176			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/15/2018	10/15/2019	10/15/2019	Expiration	8	20,920	2718.47	699		921						(553)	921			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/15/2018	10/15/2019	10/15/2019	Expiration	65	107,858	1667.391	2,578		2,910						(2,041)	2,910			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/16/2018	10/16/2019	10/16/2019	Expiration	78	218,112	2809.92	5,933		10,360						(4,697)	10,360			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/16/2018	10/16/2019	10/16/2019	Expiration	25	69,665	2809.92	1,985		3,483						(1,572)	3,483			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/16/2018	10/16/2019	10/16/2019	Expiration	62	173,193	2809.92	5,144		9,093						(4,072)	9,093			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/16/2018	10/16/2019	10/16/2019	Expiration	644	1,810,654	2809.92	123,668		115,840						(97,904)	115,840			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/16/2018	10/16/2019	10/16/2019	Expiration	7	20,427	2731.62	729		894						(577)	894			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/16/2018	10/16/2019	10/16/2019	Expiration	46	124,605	2731.62	4,062		4,828						(3,216)	4,828			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/16/2018	10/16/2019	10/16/2019	Expiration	11	18,400	1675.384	425		402						(337)	402			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2018	10/17/2019	10/17/2019	Expiration	7	20,765	2809.21	484		831						(383)	831			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2018	10/17/2019	10/17/2019	Expiration	15	43,088	2809.21	1,064		1,831						(843)	1,831			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2018	10/17/2019	10/17/2019	Expiration	26	72,196	2809.21	1,877		3,249						(1,486)	3,249			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2018	10/17/2019	10/17/2019	Expiration	80	225,209	2809.21	6,126		10,697						(4,850)	10,697			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2018	10/17/2019	10/17/2019	Expiration	54	151,431	2809.21	4,301		7,572						(3,405)	7,572			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2018	10/17/2019	10/17/2019	Expiration	65	182,674	2809.21	5,407		9,590						(4,281)	9,590			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2018	10/17/2019	10/17/2019	Expiration	599	1,682,939	2809.21	115,281		113,070						(91,264)	113,070			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2018	10/17/2019	10/17/2019	Expiration	10	27,489	2731.09	915		1,138						(725)	1,138			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2018	10/17/2019	10/17/2019	Expiration	35	94,965	2731.09	3,010		3,695						(2,383)	3,695			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2018	10/17/2019	10/17/2019	Expiration	44	73,811	1674.91	1,749		1,804						(1,385)	1,804			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2018	10/18/2019	10/18/2019	Expiration	10	28,649	2768.78	670		1,146						(531)	1,146			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2018	10/18/2019	10/18/2019	Expiration	18	48,936	2768.78	1,214		2,080						(961)	2,080			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2018	10/18/2019	10/18/2019	Expiration	11	30,638	2768.78	797		1,379						(631)	1,379			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2018	10/18/2019	10/18/2019	Expiration	27	75,843	2768.78	2,071		3,603						(1,639)	3,603			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2018	10/18/2019	10/18/2019	Expiration	53	145,812	2768.78	4,170		7,291						(3,301)	7,291			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2018	10/18/2019	10/18/2019	Expiration	4	11,600	2768.78	346		609						(274)	609			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2018	10/18/2019	10/18/2019	Expiration	377	1,044,934	2768.78	75,235		82,054						(59,561)	82,054			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2018	10/18/2019	10/18/2019	Expiration	13	36,331	2723.83	1,199		1,638						(949)	1,638			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2018	10/18/2019	10/18/2019	Expiration	28	75,865	2723.83	2,390		3,230						(1,892)	3,230			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	26	70,945	2767.78	1,653		2,838						(1,309)	2,838			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	23	63,376	2767.78	1,508		2,598						(1,194)	2,598			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	6	16,358	2767.78	402		695						(319)	695			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	19	52,007	2767.78	1,347		2,340						(1,066)	2,340			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	56	154,041	2767.78	4,175		7,317						(3,305)	7,317			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	36	100,738	2767.78	2,861		5,037						(2,265)	5,037			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	55	152,786	2767.78	4,522		8,021						(3,580)	8,021			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	664	1,837,409	2767.78	128,802		145,000						(101,969)	145,000			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	4	11,748	2725.64	435		580						(345)	580			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	7	20,175	2725.64	715		946						(566)	946			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	4	11,946	2725.64	404		530						(320)	530			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	67	183,626	2725.64	5,922		7,689						(4,688)	7,689			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/18/2019	10/18/2019	Expiration	38	63,980	1671.411	1,491		1,744						(1,180)	1,744			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/20/2019	10/20/2019	Expiration	3	9,621	2767.78	286								(226)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/21/2019	10/21/2019	Expiration	25	67,836	2767.78	1,581		2,713						(1,251)	2,713			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/21/2019	10/21/2019	Expiration	37	101,367	2767.78	2,747		4,815						(2,175)	4,815			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/21/2019	10/21/2019	Expiration	13	35,456	2767.78	1,007		1,773						(797)	1,773			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/21/2019	10/21/2019	Expiration	36	99,535	2767.78	2,946		5,226						(2,332)	5,226			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2018	10/21/2019	10/21/2019	Expiration	97	268,189	2767.78	18,854		23,153						(14,926)	23,153			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/22/2018	10/22/2019	10/22/2019	Expiration	42	115,932	2755.88	3,144		5,507						(2,489)	5,507			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/22/2018	10/22/2019	10/22/2019	Expiration	10	27,305	2755.88	775		1,365						(613)	1,365			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/22/2018	10/22/2019	10/22/2019	Expiration	59	163,733	2755.88	4,845		8,596						(3,836)	8,596			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/22/2018	10/22/2019	10/22/2019	Expiration	211	580,735	2755.88	41,325		50,597						(32,716)	50,597			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/22/2018	10/22/2019	10/22/2019	Expiration	29	79,630	2721.68	2,636		3,714						(2,087)	3,714			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2018	10/23/2019	10/23/2019	Expiration	17	46,943	2740.69	1,206		2,112						(955)	2,112			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2018	10/23/2019	10/23/2019	Expiration	44	121,920	2740.69	3,292		5,791						(2,606)	5,791			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2018	10/23/2019	10/23/2019	Expiration	12	32,484	2740.69	916		1,624						(725)	1,624			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2018	10/23/2019	10/23/2019	Expiration	36	97,668	2740.69	2,881		5,128						(2,281)	5,128			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2018	10/23/2019	10/23/2019	Expiration	406	1,113,588	2740.69	80,958		107,199						(64,092)	107,199			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2018	10/23/2019	10/23/2019	Expiration	3	8,376	2717.26	311		454						(246)	454			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2018	10/23/2019	10/23/2019	Expiration	24	65,973	2717.26	2,236		3,245						(1,771)	3,245			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2018	10/23/2019	10/23/2019	Expiration	14	37,260	2717.26	1,203		1,739						(953)	1,739			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	9	24,628	2656.1	571		985						(452)	985			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	1	1,807	2656.1	44		77						(35)	77			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	7	17,948	2656.1	461		808						(365)	808			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	9	24,053	2656.1	649		1,143						(514)	1,143			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	24	62,643	2656.1	1,773		3,132						(1,403)	3,132			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	31	81,824	2656.1	2,414		4,296						(1,911)	4,296			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	68	181,766	2656.1	5,798		10,452						(4,590)	10,452			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	30	79,911	2656.1	2,645		4,795						(2,094)	4,795			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	420	1,115,449	2656.1	83,882		148,745						(66,406)	148,745			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	1	2,914	2656.1	82								(65)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	10	27,036	2699.41	900		1,511						(713)	1,511			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	37	101,220	2699.41	3,219		5,404						(2,548)	5,404			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/24/2019	10/24/2019	Expiration	373	618,000	1654.751	14,523		23,732						(11,497)	23,732			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2018	10/25/2019	10/25/2019	Expiration	15	41,702	2705.57	954		1,668						(755)	1,668			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2018	10/25/2019	10/25/2019	Expiration	12	31,152	2705.57	753		1,324						(596)	1,324			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2018	10/25/2019	10/25/2019	Expiration	23	62,910	2705.57	1,610		2,831						(1,274)	2,831			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2018	10/25/2019	10/25/2019	Expiration	19	50,799	2705.57	1,363		2,413						(1,079)	2,413			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2018	10/25/2019	10/25/2019	Expiration	83	224,953	2705.57	6,281		11,248						(4,972)	11,248			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2018	10/25/2019	10/25/2019	Expiration	334	904,640	2705.57	67,233		105,986						(53,226)	105,986			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2018	10/25/2019	10/25/2019	Expiration	59	159,743	2707.56	5,431		8,508						(4,300)	8,508			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/25/2019	10/25/2019	Expiration	39	103,552	2658.69	2,330		4,142						(1,845)	4,142			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/25/2019	10/25/2019	Expiration	13	34,345	2658.69	817		1,460						(647)	1,460			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/25/2019	10/25/2019	Expiration	12	31,037	2658.69	776		1,397						(614)	1,397			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/25/2019	10/25/2019	Expiration	109	288,755	2658.69	7,594		13,716						(6,012)	13,716			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/25/2019	10/25/2019	Expiration	84	222,052	2658.69	6,106		11,103						(4,834)	11,103			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/25/2019	10/25/2019	Expiration	71	187,702	2658.69	5,406		9,854						(4,280)	9,854			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/25/2019	10/25/2019	Expiration	888	2,362,239	2658.69	180,003		323,289						(142,502)	323,289			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/25/2019	10/25/2019	Expiration	19	52,145	2695.86	1,716		3,018						(1,358)	3,018			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/25/2019	10/25/2019	Expiration	26	69,815	2695.86	2,192		3,867						(1,735)	3,867			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/26/2019	10/26/2019	Expiration	3	6,822	2658.69	194								(153)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/28/2019	10/28/2019	Expiration	15	40,834	2658.69	919		1,633						(727)	1,633			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/28/2019	10/28/2019	Expiration	8	20,777	2658.69	494		883						(391)	883			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/28/2019	10/28/2019	Expiration	37	97,051	2658.69	2,795		5,095						(2,213)	5,095			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/28/2019	10/28/2019	Expiration	33	87,281	2658.69	6,668		12,499						(5,279)	12,499			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2018	10/28/2019	10/28/2019	Expiration	7	18,186	2695.86	631		1,121						(500)	1,121			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/29/2018	10/29/2019	10/29/2019	Expiration	47	122,843	2641.25	3,292		5,835						(2,606)	5,835			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/29/2018	10/29/2019	10/29/2019	Expiration	31	81,481	2641.25	2,387		4,278						(1,890)	4,278			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/29/2018	10/29/2019	10/29/2019	Expiration	39	102,190	2641.25	3,239		5,876						(2,565)	5,876			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/29/2018	10/29/2019	10/29/2019	Expiration	241	636,037	2641.25	48,084		95,274						(38,067)	95,274			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/29/2018	10/29/2019	10/29/2019	Expiration	52	86,653	1654.033	1,995		3,694						(1,579)	3,694			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2018	10/30/2019	10/30/2019	Expiration	31	84,293	2682.63	2,234		4,004						(1,768)	4,004			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2018	10/30/2019	10/30/2019	Expiration	55	147,481	2682.63	4,085		7,374						(3,234)	7,374			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2018	10/30/2019	10/30/2019	Expiration	36	96,709	2682.63	2,795		5,077						(2,213)	5,077			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2018	10/30/2019	10/30/2019	Expiration	518	1,388,852	2682.63	106,803		188,523						(84,552)	188,523			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2018	10/30/2019	10/30/2019	Expiration	1	3,661	2682.63	52		82						(41)	82			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2018	10/30/2019	10/30/2019	Expiration	5	13,725	2718.89	494		805						(391)	805			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2018	10/30/2019	10/30/2019	Expiration	42	115,544	2718.89	3,801		6,201						(3,009)	6,201			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2018	10/30/2019	10/30/2019	Expiration	21	55,900	2718.89	1,677		2,720						(1,328)	2,720			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2018	10/30/2019	10/30/2019	Expiration	40	66,309	1666.037	1,558		2,404						(1,234)	2,404			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2018	10/31/2019	10/31/2019	Expiration	26	71,204	2711.74	1,623		2,848						(1,285)	2,848			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2018	10/31/2019	10/31/2019	Expiration	3	7,081	2711.74	171		301						(135)	301			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2018	10/31/2019	10/31/2019	Expiration	32	86,370	2711.74	2,297		4,103						(1,819)	4,103			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2018	10/31/2019	10/31/2019	Expiration	58	157,788	2711.74	4,387		7,889						(3,473)	7,889			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2018	10/31/2019	10/31/2019	Expiration	79	214,355	2711.74	6,216		11,254						(4,921)	11,254			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2018	10/31/2019	10/31/2019	Expiration	486	1,317,100	2711.74	97,992		158,252						(77,577)	158,252			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2018	10/31/2019	10/31/2019	Expiration	6	16,157	2718.69	546		827						(432)	827			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2018	10/31/2019	10/31/2019	Expiration	58	156,794	2718.69	5,049		7,636						(3,997)	7,636			
UST 2.875% 08/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2018	10/11/2019	10/11/2019	Expiration	84	8,200	98	71								(56)				
UST 2.875% 08/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2018	10/25/2019	10/25/2019	Expiration	157	15,400	98	129								(102)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2018	11/01/2019	11/01/2019	Expiration	23	63,936	2740.37	1,451		2,557						(1,270)	2,557			

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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 85LNZLR1IIR9SYRVFCH09	11/01/2018	11/01/2019	11/01/2019	Expiration	9	23,423	2740.37	562		995						(491)	995			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2018	11/01/2019	11/01/2019	Expiration	42	116,392	2740.37	2,938		5,238						(2,571)	5,238			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2018	11/01/2019	11/01/2019	Expiration	53	146,196	2740.37	3,874		6,944						(3,390)	6,944			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2018	11/01/2019	11/01/2019	Expiration	93	253,871	2740.37	7,050		12,694						(6,169)	12,694			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2018	11/01/2019	11/01/2019	Expiration	449	1,230,055	2740.37	89,856		146,572						(78,624)	146,572			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2018	11/01/2019	11/01/2019	Expiration	14	38,351	2729.09	1,281		1,956						(1,121)	1,956			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2018	11/01/2019	11/01/2019	Expiration	33	89,079	2729.09	2,842		4,320						(2,486)	4,320			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/01/2019	11/01/2019	Expiration	34	91,817	2723.06	2,093		3,673						(1,832)	3,673			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/01/2019	11/01/2019	Expiration	6	17,197	2723.06	414		731						(363)	731			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/01/2019	11/01/2019	Expiration	12	33,277	2723.06	845		1,497						(740)	1,497			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/01/2019	11/01/2019	Expiration	72	197,063	2723.06	5,242		9,360						(4,587)	9,360			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/01/2019	11/01/2019	Expiration	126	343,106	2723.06	9,538		17,155						(8,346)	17,155			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/01/2019	11/01/2019	Expiration	59	161,379	2723.06	4,696		8,472						(4,109)	8,472			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/01/2019	11/01/2019	Expiration	15	40,000	2723.06	1,216		2,200						(1,064)	2,200			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/01/2019	11/01/2019	Expiration	43	117,560	2723.06	3,715		6,760						(3,251)	6,760			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/01/2019	11/01/2019	Expiration	630	1,714,730	2723.06	128,090		216,525						(112,079)	216,525			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/01/2019	11/01/2019	Expiration	25	67,619	2729.35	2,313		3,442						(2,023)	3,442			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/01/2019	11/01/2019	Expiration	116	317,827	2729.35	10,361		15,382						(9,066)	15,382			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/01/2019	11/01/2019	Expiration	32	54,000	1672.25	1,264		1,809						(1,106)	1,809			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/04/2019	11/04/2019	Expiration	17	47,208	2723.06	1,138		2,006						(995)	2,006			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/04/2019	11/04/2019	Expiration	11	29,682	2723.06	864		1,558						(756)	1,558			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/04/2019	11/04/2019	Expiration	63	172,073	2723.06	12,923		22,446						(11,307)	22,446			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/04/2019	11/04/2019	Expiration	9	23,367	2723.06	638								(558)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/04/2019	11/04/2019	Expiration	1	4,016	2729.35	151		231						(132)	231			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2018	11/04/2019	11/04/2019	Expiration	9	23,425	2729.35	841		1,291						(736)	1,291			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/05/2018	11/05/2019	11/05/2019	Expiration	16	43,902	2738.31	1,225		2,195						(1,072)	2,195			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/05/2018	11/05/2019	11/05/2019	Expiration	46	125,634	2738.31	3,660		6,596						(3,202)	6,596			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/05/2018	11/05/2019	11/05/2019	Expiration	187	513,129	2738.31	37,659		63,021						(32,951)	63,021			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/05/2018	11/05/2019	11/05/2019	Expiration	32	87,077	2735.84	2,978		4,419						(2,606)	4,419			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/05/2018	11/05/2019	11/05/2019	Expiration	35	58,711	1675.843	1,374		1,960						(1,202)	1,960			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2018	11/06/2019	11/06/2019	Expiration	5	13,242	2755.45	338		596						(295)	596			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2018	11/06/2019	11/06/2019	Expiration	50	137,152	2755.45	3,662		6,515						(3,204)	6,515			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2018	11/06/2019	11/06/2019	Expiration	26	72,835	2755.45	2,032		3,642						(1,778)	3,642			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2018	11/06/2019	11/06/2019	Expiration	27	73,030	2755.45	2,125		3,834						(1,860)	3,834			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2018	11/06/2019	11/06/2019	Expiration	565	1,555,673	2755.45	112,320		181,417						(98,280)	181,417			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2018	11/06/2019	11/06/2019	Expiration	21	58,911	2741.72	1,974		2,930						(1,727)	2,930			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2018	11/06/2019	11/06/2019	Expiration	13	36,453	2741.72	1,166		1,722						(1,021)	1,722			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2018	11/06/2019	11/06/2019	Expiration	138	231,497	1679.287	5,394		7,498						(4,720)	7,498			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2018	11/07/2019	11/07/2019	Expiration	14	38,674	2813.89	891		1,547						(779)	1,547			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2018	11/07/2019	11/07/2019	Expiration	1	3,158	2813.89	77		134						(67)	134			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2018	11/07/2019	11/07/2019	Expiration	30	85,787	2813.89	2,302		4,075						(2,014)	4,075			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2018	11/07/2019	11/07/2019	Expiration	77	216,953	2813.89	6,348		11,390						(5,555)	11,390			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2018	11/07/2019	11/07/2019	Expiration	29	81,405	2813.89	2,573		4,681						(2,252)	4,681			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2018	11/07/2019	11/07/2019	Expiration	363	1,020,196	2813.89	69,955		98,358						(61,210)	98,358			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2018	11/07/2019	11/07/2019	Expiration	13	36,333	2754.83	1,214		1,647						(1,062)	1,647			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2018	11/07/2019	11/07/2019	Expiration	37	102,379	2754.83	3,266		4,385						(2,858)	4,385			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2018	11/07/2019	11/07/2019	Expiration	9	15,460	1687.186	356		435						(311)	435			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/08/2018	11/08/2019	11/08/2019	Expiration	13	37,332	2806.83	862		1,493						(755)	1,493			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/08/2018	11/08/2019	11/08/2019	Expiration	1	2,367	2806.83	58		101						(51)	101			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/08/2018	11/08/2019	11/08/2019	Expiration	407	1,141,198	2806.83	77,601		116,383						(67,901)	116,383			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/08/2018	11/08/2019	11/08/2019	Expiration	8	23,002	2756.9	782		1,041						(684)	1,041			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/08/2018	11/08/2019	11/08/2019	Expiration	14	23,000	1688.347	534		646						(467)	646			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	33	90,576	2781.01	2,097		3,623						(1,835)	3,623			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	31	85,467	2781.01	2,021		3,504						(1,769)	3,504			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	7	20,025	2781.01	490		851						(428)	851			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	5	12,591	2781.01	324		567						(284)	567			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	70	195,089	2781.01	5,258		9,267						(4,600)	9,267			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	95	262,886	2781.01	7,400		13,144						(6,475)	13,144			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	41	114,586	2781.01	3,375		6,016						(2,953)	6,016			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	584	1,624,021	2781.01	112,626		182,239						(98,548)	182,239			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	4	10,064	2753.3	363		520						(318)	520			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	15	40,355	2753.3	1,396		1,982						(1,222)	1,982			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	5	14,003	2753.3	462		653						(404)	653			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	37	101,173	2753.3	3,197		4,464						(2,797)	4,464			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/08/2019	11/08/2019	Expiration	71	120,000	1686.059	2,772		3,536						(2,426)	3,536			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/11/2019	11/11/2019	Expiration	13	35,336	2781.01	818		1,413						(716)	1,413			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/11/2019	11/11/2019	Expiration	34	95,810	2781.01	2,582		4,551						(2,259)	4,551			

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S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/11/2019	11/11/2019	Expiration	92	257,226	2781.01	8,193		14,791						(7,169)	14,791			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/11/2019	11/11/2019	Expiration	82	227,801	2781.01	15,889		25,065						(13,903)	25,065			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2018	11/11/2019	11/11/2019	Expiration	2	4,279	2781.01	62		96						(55)	96			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/12/2018	11/12/2019	11/12/2019	Expiration	239	651,241	2726.22	46,564		87,340						(40,743)	87,340			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2018	11/13/2019	11/13/2019	Expiration	56	152,042	2722.18	3,892		6,842						(3,406)	6,842			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2018	11/13/2019	11/13/2019	Expiration	51	139,459	2722.18	3,751		6,624						(3,283)	6,624			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2018	11/13/2019	11/13/2019	Expiration	55	148,625	2722.18	4,176		7,431						(3,654)	7,431			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2018	11/13/2019	11/13/2019	Expiration	104	284,113	2722.18	8,325		14,916						(7,284)	14,916			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2018	11/13/2019	11/13/2019	Expiration	70	190,916	2722.18	6,071		10,978						(5,312)	10,978			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2018	11/13/2019	11/13/2019	Expiration	290	788,717	2722.18	57,419		107,742						(50,241)	107,742			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2018	11/13/2019	11/13/2019	Expiration	2	5,649	2722.18	164		107						(143)	107			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2018	11/13/2019	11/13/2019	Expiration	13	35,544	2722.18	515		800						(451)	800			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2018	11/13/2019	11/13/2019	Expiration	7	18,079	2744.48	654		1,001						(573)	1,001			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2018	11/13/2019	11/13/2019	Expiration	25	67,347	2744.48	2,128		3,223						(1,862)	3,223			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2018	11/13/2019	11/13/2019	Expiration	20	33,534	1680.074	778		1,113						(681)	1,113			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/14/2018	11/14/2019	11/14/2019	Expiration	4	10,663	2701.58	246		427						(215)	427			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/14/2018	11/14/2019	11/14/2019	Expiration	3	8,428	2701.58	206		358						(180)	358			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/14/2018	11/14/2019	11/14/2019	Expiration	14	37,675	2701.58	969		1,695						(848)	1,695			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/14/2018	11/14/2019	11/14/2019	Expiration	81	220,014	2701.58	5,938		10,451						(5,196)	10,451			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/14/2018	11/14/2019	11/14/2019	Expiration	55	149,268	2701.58	4,399		7,837						(3,849)	7,837			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/14/2018	11/14/2019	11/14/2019	Expiration	467	1,262,384	2701.58	93,568		184,597						(81,872)	184,597			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/14/2018	11/14/2019	11/14/2019	Expiration	24	64,906	2741.44	2,058		3,206						(1,800)	3,206			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2018	11/15/2019	11/15/2019	Expiration	12	34,060	2730.2	783		1,362						(685)	1,362			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2018	11/15/2019	11/15/2019	Expiration	34	92,178	2730.2	2,239		3,918						(1,959)	3,918			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2018	11/15/2019	11/15/2019	Expiration	47	126,960	2730.2	3,411		6,031						(2,985)	6,031			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2018	11/15/2019	11/15/2019	Expiration	18	47,860	2730.2	1,344		2,393						(1,176)	2,393			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2018	11/15/2019	11/15/2019	Expiration	19	50,529	2730.2	1,543		2,779						(1,350)	2,779			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2018	11/15/2019	11/15/2019	Expiration	489	1,335,372	2730.2	98,938		190,881						(86,570)	190,881			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2018	11/15/2019	11/15/2019	Expiration	4	10,535	2749.63	371		566						(324)	566			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2018	11/15/2019	11/15/2019	Expiration	30	82,882	2749.63	2,785		4,244						(2,437)	4,244			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2018	11/15/2019	11/15/2019	Expiration	15	40,581	2749.63	1,299		1,977						(1,136)	1,977			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2018	11/15/2019	11/15/2019	Expiration	48	81,013	1682.99	1,855		2,756						(1,623)	2,756			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/15/2019	11/15/2019	Expiration	20	53,672	2736.27	1,229		2,147						(1,075)	2,147			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/15/2019	11/15/2019	Expiration	31	85,443	2736.27	1,999		3,503						(1,749)	3,503			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/15/2019	11/15/2019	Expiration	1	3,717	2736.27	90		158						(79)	158			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/15/2019	11/15/2019	Expiration	66	179,322	2736.27	4,806		8,518						(4,205)	8,518			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/15/2019	11/15/2019	Expiration	41	112,496	2736.27	3,150		5,625						(2,756)	5,625			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/15/2019	11/15/2019	Expiration	55	150,981	2736.27	4,409		7,927						(3,858)	7,927			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/15/2019	11/15/2019	Expiration	46	124,633	2736.27	3,938		7,166						(3,446)	7,166			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/15/2019	11/15/2019	Expiration	584	1,596,991	2736.27	117,379		224,228						(102,706)	224,228			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/15/2019	11/15/2019	Expiration	3	8,357	2736.27	120		188						(105)	188			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/15/2019	11/15/2019	Expiration	14	38,422	2755.65	1,341		1,974						(1,173)	1,974			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/15/2019	11/15/2019	Expiration	24	66,511	2755.65	2,215		3,252						(1,938)	3,252			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/15/2019	11/15/2019	Expiration	49	135,558	2755.65	4,311		6,288						(3,772)	6,288			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/17/2019	11/17/2019	Expiration	11	31,440	2736.27	858		915						(751)	915			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/18/2019	11/18/2019	Expiration	11	30,770	2736.27	705		1,231						(617)	1,231			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/18/2019	11/18/2019	Expiration	33	89,754	2736.27	2,513		4,488						(2,199)	4,488			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/18/2019	11/18/2019	Expiration	26	70,340	2736.27	2,054		3,693						(1,797)	3,693			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2018	11/18/2019	11/18/2019	Expiration	113	308,603	2736.27	22,713		43,507						(19,874)	43,507			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/19/2018	11/19/2019	11/19/2019	Expiration	30	79,648	2690.73	2,135		3,783						(1,868)	3,783			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/19/2018	11/19/2019	11/19/2019	Expiration	51	138,504	2690.73	3,892		6,925						(3,405)	6,925			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/19/2018	11/19/2019	11/19/2019	Expiration	9	24,852	2690.73	728		1,305						(637)	1,305			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/19/2018	11/19/2019	11/19/2019	Expiration	252	676,750	2690.73	50,147		108,012						(43,879)	108,012			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/19/2018	11/19/2019	11/19/2019	Expiration	13	21,752	1681.142	509		718						(445)	718			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2018	11/20/2019	11/20/2019	Expiration	6	17,114	2641.89	409		727						(358)	727			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2018	11/20/2019	11/20/2019	Expiration	5	12,173	2641.89	307		548						(268)	548			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2018	11/20/2019	11/20/2019	Expiration	55	144,829	2641.89	3,823		6,879						(3,346)	6,879			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2018	11/20/2019	11/20/2019	Expiration	162	428,829	2641.89	11,879		21,441						(10,394)	21,441			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2018	11/20/2019	11/20/2019	Expiration	45	118,674	2641.89	3,430		6,230						(3,001)	6,230			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2018	11/20/2019	11/20/2019	Expiration	704	1,860,660	2641.89	146,248		328,601						(127,967)	328,601			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2018	11/20/2019	11/20/2019	Expiration	3	8,860	2641.89	125		199						(109)	199			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2018	11/20/2019	11/20/2019	Expiration	33	90,131	2730.44	2,947		5,075						(2,579)	5,075			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2018	11/20/2019	11/20/2019	Expiration	9	25,911	2730.44	772		1,329						(676)	1,329			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2018	11/20/2019	11/20/2019	Expiration	337	562,404	1670.568	13,048		21,972						(11,417)	21,972			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/21/2019	11/21/2019	Expiration	2	4,186	2649.93	96		167						(84)	167			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/21/2019	11/21/2019	Expiration	8	21,976	2649.93	529		934						(462)	934			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/21/2019	11/21/2019	Expiration	21	56,534	2649.93	1,433		2,544						(1,254)	2,544			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/21/2019	11/21/2019	Expiration	53	140,817	2649.93	3,739		6,689						(3,271)	6,689			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/21/2019	11/21/2019	Expiration	109	288,011	2649.93	8,021		14,401						(7,018)	14,401			

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/21/2019	11/21/2019	Expiration	65	172,473	2649.93	5,010		9,055						(4,384)	9,055			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/21/2019	11/21/2019	Expiration	46	123,185	2649.93	4,010		7,391						(3,508)	7,391			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/21/2019	11/21/2019	Expiration	504	1,334,264	2649.93	102,405		228,397						(89,604)	228,397			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/21/2019	11/21/2019	Expiration	10	26,614	2649.93	708		845						(619)	845			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/21/2019	11/21/2019	Expiration	35	95,531	2732.76	3,028		4,933						(2,650)	4,933			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/22/2019	11/22/2019	Expiration	34	88,931	2649.93	2,023		3,557						(1,770)	3,557			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/22/2019	11/22/2019	Expiration	4	10,685	2649.93	257		454						(225)	454			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/22/2019	11/22/2019	Expiration	15	39,221	2649.93	990		1,765						(867)	1,765			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/22/2019	11/22/2019	Expiration	26	70,137	2649.93	1,862		3,332						(1,629)	3,332			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/22/2019	11/22/2019	Expiration	14	37,767	2649.93	1,093		1,983						(957)	1,983			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/22/2019	11/22/2019	Expiration	249	658,524	2649.93	50,608		114,402						(44,282)	114,402			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2018	11/22/2019	11/22/2019	Expiration	22	60,614	2732.76	2,018		3,375						(1,766)	3,375			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/22/2019	11/22/2019	Expiration	10	26,905	2632.56	608		1,076						(532)	1,076			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/22/2019	11/22/2019	Expiration	4	11,204	2632.56	268		476						(234)	476			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/22/2019	11/22/2019	Expiration	8	20,101	2632.56	505		905						(441)	905			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/22/2019	11/22/2019	Expiration	148	388,851	2632.56	10,266		18,470						(8,982)	18,470			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/22/2019	11/22/2019	Expiration	64	169,661	2632.56	4,683		8,483						(4,097)	8,483			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/22/2019	11/22/2019	Expiration	60	158,257	2632.56	4,558		8,308						(3,988)	8,308			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/22/2019	11/22/2019	Expiration	411	1,082,038	2632.56	83,533		196,357						(73,092)	196,357			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/22/2019	11/22/2019	Expiration	2	6,498	2729.94	238		401						(209)	401			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/22/2019	11/22/2019	Expiration	2	6,004	2729.94	210		356						(184)	356			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/24/2019	11/24/2019	Expiration	10	25,552	2632.56	675								(590)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/25/2019	11/25/2019	Expiration	2	4,292	2632.56	97		172						(85)	172			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/25/2019	11/25/2019	Expiration	9	24,359	2632.56	582		1,035						(509)	1,035			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/25/2019	11/25/2019	Expiration	96	252,582	2632.56	6,668		11,998						(5,835)	11,998			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/25/2019	11/25/2019	Expiration	74	193,866	2632.56	5,583		10,178						(4,885)	10,178			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/25/2019	11/25/2019	Expiration	40	105,060	2632.56	3,278		6,041						(2,868)	6,041			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/25/2019	11/25/2019	Expiration	79	207,615	2632.56	16,090		39,517						(14,079)	39,517			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/25/2019	11/25/2019	Expiration	1	3,109	2632.56	44		70						(38)	70			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2018	11/25/2019	11/25/2019	Expiration	9	24,479	2729.94	820		1,449						(718)	1,449			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/26/2018	11/26/2019	11/26/2019	Expiration	48	127,454	2673.45	3,938		7,329						(3,446)	7,329			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/26/2018	11/26/2019	11/26/2019	Expiration	290	776,221	2673.45	58,449		135,611						(51,143)	135,611			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/26/2018	11/26/2019	11/26/2019	Expiration	4	11,027	2673.45	155		248						(136)	248			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/26/2018	11/26/2019	11/26/2019	Expiration	9	24,082	2738.11	771		1,347						(674)	1,347			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/26/2018	11/26/2019	11/26/2019	Expiration	146	244,000	1674.535	5,646		10,071						(4,940)	10,071			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/27/2018	11/27/2019	11/27/2019	Expiration	55	147,532	2682.17	3,687		6,639						(3,226)	6,639			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/27/2018	11/27/2019	11/27/2019	Expiration	6	16,446	2682.17	451		822						(394)	822			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/27/2018	11/27/2019	11/27/2019	Expiration	15	39,315	2682.17	1,169		2,162						(1,023)	2,162			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/27/2018	11/27/2019	11/27/2019	Expiration	336	901,431	2682.17	67,364		158,450						(58,943)	158,450			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2018	11/27/2019	11/27/2019	Expiration	3	7,540	2743.79	178		320						(156)	320			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2018	11/27/2019	11/27/2019	Expiration	60	163,589	2743.79	4,270		7,770						(3,736)	7,770			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2018	11/27/2019	11/27/2019	Expiration	33	90,905	2743.79	2,482		4,545						(2,171)	4,545			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2018	11/27/2019	11/27/2019	Expiration	562	1,542,868	2743.79	113,401		230,458						(99,226)	230,458			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2018	11/27/2019	11/27/2019	Expiration	13	34,925	2756.56	1,146		1,857						(1,002)	1,857			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2018	11/27/2019	11/27/2019	Expiration	12	33,596	2756.56	1,052		1,702						(920)	1,702			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2018	11/27/2019	11/27/2019	Expiration	50	84,480	1685.569	1,951		3,060						(1,708)	3,060			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2018	11/28/2019	11/28/2019	Expiration	6	16,542	2743.79	387								(339)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2018	11/29/2019	11/29/2019	Expiration	31	83,551	2737.76	1,872		3,342						(1,638)	3,342			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2018	11/29/2019	11/29/2019	Expiration	22	61,553	2737.76	1,459		2,616						(1,276)	2,616			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2018	11/29/2019	11/29/2019	Expiration	41	110,969	2737.76	2,896		5,271						(2,534)	5,271			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2018	11/29/2019	11/29/2019	Expiration	12	31,955	2737.76	872		1,598						(763)	1,598			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2018	11/29/2019	11/29/2019	Expiration	345	943,413	2737.76	69,341		138,947						(60,673)	138,947			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2018	11/29/2019	11/29/2019	Expiration	9	23,589	2756.86	790		1,201						(691)	1,201			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2018	11/29/2019	11/29/2019	Expiration	15	25,200	1685.604	581		857						(508)	857			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	12	33,698	2760.17	755		1,348						(660)	1,348			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	24	66,942	2760.17	1,587		2,845						(1,388)	2,845			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	15	41,487	2760.17	1,033		1,867						(904)	1,867			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	180	498,107	2760.17	13,001		23,660						(11,376)	23,660			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	160	441,022	2760.17	12,040		22,051						(10,535)	22,051			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	145	399,475	2760.17	11,385		20,972						(9,962)	20,972			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	49	134,631	2760.17	4,160		7,741						(3,640)	7,741			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	880	2,428,608	2760.17	179,474		335,066						(157,040)	335,066			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	5	14,076	2760.17	198		317						(174)	317			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	18	48,600	2766.05	1,677		2,423						(1,467)	2,423			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	44	123,015	2766.05	4,059		5,827						(3,552)	5,827			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	11	30,795	2766.05	970		1,382						(849)	1,382			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	11/29/2019	11/29/2019	Expiration	201	339,242	1691.193	7,938		10,373						(6,946)	10,373			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	12/01/2019	12/01/2019	Expiration	7	19,548	2760.17	520								(455)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	12/02/2019	12/02/2019	Expiration	31	84,227	2760.17	1,887		3,369						(1,651)	3,369			

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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 85LNZLR1IIR9SYRVFCH09	11/30/2018	12/02/2019	12/02/2019	Expiration	24	67,286	2760.17	1,763		3,196						(1,543)	3,196			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	12/02/2019	12/02/2019	Expiration	30	83,643	2760.17	2,392		4,391						(2,093)	4,391			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2018	12/02/2019	12/02/2019	Expiration	88	242,156	2760.17	17,992		31,031						(15,743)	31,031			
UST 2.875% 08/15/28 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2018	11/08/2019	11/08/2019	Expiration	90	8,800	98	74								(65)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/03/2018	12/03/2019	12/03/2019	Expiration	31	87,887	2790.37	2,318		4,175						(2,222)	4,175			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/03/2018	12/03/2019	12/03/2019	Expiration	36	101,844	2790.37	2,809		5,092						(2,692)	5,092			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/03/2018	12/03/2019	12/03/2019	Expiration	30	82,913	2790.37	2,387		4,353						(2,288)	4,353			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/03/2018	12/03/2019	12/03/2019	Expiration	19	51,783	2790.37	1,551		2,848						(1,486)	2,848			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/03/2018	12/03/2019	12/03/2019	Expiration	349	973,065	2790.37	68,251		105,604						(65,407)	105,604			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/03/2018	12/03/2019	12/03/2019	Expiration	8	20,955	2773.47	710		786						(681)	786			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/03/2018	12/03/2019	12/03/2019	Expiration	19	31,479	1695.24	721		662						(691)	662			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/04/2019	12/04/2019	Expiration	48	130,176	2700.06	3,437		6,183						(3,293)	6,183			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/04/2019	12/04/2019	Expiration	58	157,424	2700.06	4,361		7,871						(4,179)	7,871			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/04/2019	12/04/2019	Expiration	29	78,503	2700.06	2,269		4,121						(2,174)	4,121			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/04/2019	12/04/2019	Expiration	11	30,654	2700.06	920		1,686						(881)	1,686			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/04/2019	12/04/2019	Expiration	446	1,204,768	2700.06	88,189		184,147						(84,514)	184,147			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/04/2019	12/04/2019	Expiration	4	9,932	2747.05	336		509						(322)	509			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/04/2019	12/04/2019	Expiration	83	139,547	1678.993	3,265		4,798						(3,129)	4,798			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/05/2019	12/05/2019	Expiration	9	23,643	2700.06	537		946						(514)	946			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/05/2019	12/05/2019	Expiration	9	25,156	2700.06	634		1,132						(608)	1,132			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/05/2019	12/05/2019	Expiration	84	227,527	2700.06	6,029		10,808						(5,778)	10,808			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/05/2019	12/05/2019	Expiration	63	169,328	2700.06	4,894		8,890						(4,690)	8,890			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/05/2019	12/05/2019	Expiration	267	721,324	2700.06	52,873		111,501						(50,670)	111,501			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/05/2019	12/05/2019	Expiration	5	13,934	2700.06	198		314						(190)	314			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/05/2019	12/05/2019	Expiration	12	32,415	2747.05	1,102		1,711						(1,056)	1,711			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2018	12/05/2019	12/05/2019	Expiration	12	32,082	2747.05	1,043		1,614						(999)	1,614			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2018	12/06/2019	12/06/2019	Expiration	18	49,587	2695.95	1,165		2,107						(1,117)	2,107			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2018	12/06/2019	12/06/2019	Expiration	4	10,678	2695.95	264		481						(253)	481			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2018	12/06/2019	12/06/2019	Expiration	21	55,502	2695.95	1,438		2,636						(1,378)	2,636			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2018	12/06/2019	12/06/2019	Expiration	78	211,303	2695.95	5,726		10,565						(5,488)	10,565			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2018	12/06/2019	12/06/2019	Expiration	696	1,875,438	2695.95	145,346		313,015						(139,290)	313,015			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2018	12/06/2019	12/06/2019	Expiration	8	22,576	2743.22	738		1,319						(707)	1,319			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2018	12/06/2019	12/06/2019	Expiration	24	66,734	2743.22	2,082		3,733						(1,995)	3,733			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/06/2019	12/06/2019	Expiration	14	35,837	2633.08	840		1,523						(805)	1,523			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/06/2019	12/06/2019	Expiration	22	58,096	2633.08	1,432		2,614						(1,372)	2,614			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/06/2019	12/06/2019	Expiration	57	150,056	2633.08	3,894		7,128						(3,732)	7,128			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/06/2019	12/06/2019	Expiration	87	229,958	2633.08	6,243		11,498						(5,983)	11,498			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/06/2019	12/06/2019	Expiration	61	160,760	2633.08	4,558		8,440						(4,368)	8,440			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/06/2019	12/06/2019	Expiration	31	81,151	2633.08	2,495		4,666						(2,391)	4,666			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/06/2019	12/06/2019	Expiration	600	1,580,363	2633.08	123,189		307,798						(118,056)	307,798			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/06/2019	12/06/2019	Expiration	8	22,170	2726.74	758		1,495						(727)	1,495			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/06/2019	12/06/2019	Expiration	61	164,992	2726.74	5,395		10,710						(5,170)	10,710			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/08/2019	12/08/2019	Expiration	4	10,389	2633.08	273		544						(262)	544			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/09/2019	12/09/2019	Expiration	8	22,316	2633.08	552		1,004						(529)	1,004			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/09/2019	12/09/2019	Expiration	58	152,713	2633.08	3,963		7,254						(3,798)	7,254			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/09/2019	12/09/2019	Expiration	29	75,889	2633.08	2,060		3,794						(1,975)	3,794			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/09/2019	12/09/2019	Expiration	12	31,448	2633.08	895		1,651						(857)	1,651			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2018	12/09/2019	12/09/2019	Expiration	113	297,313	2633.08	23,176		56,782						(22,210)	56,782			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/10/2018	12/10/2019	12/10/2019	Expiration	16	41,923	2637.72	1,124		2,096						(1,077)	2,096			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/10/2018	12/10/2019	12/10/2019	Expiration	7	19,587	2637.72	548		1,028						(526)	1,028			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/10/2018	12/10/2019	12/10/2019	Expiration	183	483,997	2637.72	37,994		90,791						(36,411)	90,791			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/10/2018	12/10/2019	12/10/2019	Expiration	22	61,228	2727.6	1,904		3,620						(1,825)	3,620			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/10/2018	12/10/2019	12/10/2019	Expiration	220	366,142	1666.244	8,494		16,334						(8,141)	16,334			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2018	12/11/2019	12/11/2019	Expiration	8	21,620	2636.78	529		973						(507)	973			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2018	12/11/2019	12/11/2019	Expiration	81	213,963	2636.78	5,492		10,163						(5,264)	10,163			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2018	12/11/2019	12/11/2019	Expiration	17	44,255	2636.78	1,189		2,213						(1,140)	2,213			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2018	12/11/2019	12/11/2019	Expiration	76	201,648	2636.78	5,654		10,587						(5,419)	10,587			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2018	12/11/2019	12/11/2019	Expiration	33	87,379	2636.78	2,655		5,024						(2,545)	5,024			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2018	12/11/2019	12/11/2019	Expiration	444	1,170,997	2636.78	92,427		224,204						(88,576)	224,204			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2018	12/11/2019	12/11/2019	Expiration	4	10,788	2636.78	278		908						(267)	908			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2018	12/11/2019	12/11/2019	Expiration	2	5,438	2636.78	75		122						(72)	122			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2018	12/11/2019	12/11/2019	Expiration	14	39,502	2728.27	1,244		2,402						(1,192)	2,402			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2018	12/11/2019	12/11/2019	Expiration	22	36,000	1666.512	835		1,666						(800)	1,666			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/12/2018	12/12/2019	12/12/2019	Expiration	5	14,103	2651.07	329		599						(315)	599			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/12/2018	12/12/2019	12/12/2019	Expiration	26	68,560	2651.07	1,762		3,257						(1,689)	3,257			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/12/2018	12/12/2019	12/12/2019	Expiration	460	1,219,358	2651.07	94,256		238,024						(90,329)	238,024			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/12/2018	12/12/2019	12/12/2019	Expiration	55	151,029	2730.87	4,742		9,804						(4,545)	9,804			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/12/2018	12/12/2019	12/12/2019	Expiration	475	792,831	1667.96	18,552		39,876						(17,779)	39,876			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2018	12/13/2019	12/13/2019	Expiration	11	28,410	2650.54	652		1,207						(625)	1,207			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2018	12/13/2019	12/13/2019	Expiration	4	10,632	2650.54	256		478						(245)	478			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2018	12/13/2019	12/13/2019	Expiration	17	43,841	2650.54	1,107		2,082						(1,060)	2,082			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2018	12/13/2019	12/13/2019	Expiration	30	79,598	2650.54	2,102		3,980						(2,015)	3,980			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2018	12/13/2019	12/13/2019	Expiration	401	1,063,357	2650.54	83,559		207,918						(80,077)	207,918			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2018	12/13/2019	12/13/2019	Expiration	25	68,791	2732.32	2,243		4,461						(2,149)	4,461			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2018	12/13/2019	12/13/2019	Expiration	29	79,380	2732.32	2,469		4,949						(2,366)	4,949			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2018	12/13/2019	12/13/2019	Expiration	144	240,000	1668.685	5,455		11,487						(5,228)	11,487			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/13/2019	12/13/2019	Expiration	33	85,983	2599.95	1,960		3,654						(1,879)	3,654			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/13/2019	12/13/2019	Expiration	29	75,917	2599.95	1,822		3,416						(1,746)	3,416			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/13/2019	12/13/2019	Expiration	127	330,506	2599.95	8,329		15,699						(7,982)	15,699			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/13/2019	12/13/2019	Expiration	84	217,192	2599.95	5,734		10,860						(5,495)	10,860			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/13/2019	12/13/2019	Expiration	51	131,602	2599.95	3,632		6,909						(3,481)	6,909			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/13/2019	12/13/2019	Expiration	82	213,696	2599.95	6,368		12,288						(6,103)	12,288			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/13/2019	12/13/2019	Expiration	477	1,240,364	2599.95	98,361		271,383						(94,262)	271,383			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/13/2019	12/13/2019	Expiration	12	31,494	2720.57	1,090		2,268						(1,044)	2,268			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/13/2019	12/13/2019	Expiration	7	18,178	2720.57	602		1,263						(577)	1,263			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/13/2019	12/13/2019	Expiration	51	139,620	2720.57	4,398		9,355						(4,215)	9,355			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/13/2019	12/13/2019	Expiration	113	187,277	1661.393	4,382		9,825						(4,200)	9,825			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/16/2019	12/16/2019	Expiration	14	37,045	2599.95	845		1,574						(809)	1,574			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/16/2019	12/16/2019	Expiration	11	29,075	2599.95	698		1,308						(669)	1,308			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/16/2019	12/16/2019	Expiration	52	134,144	2599.95	3,689		7,043						(3,535)	7,043			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/16/2019	12/16/2019	Expiration	83	214,842	2599.95	17,101		48,877						(16,389)	48,877			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/16/2019	12/16/2019	Expiration	13	33,155	2599.95	829		3,152						(794)	3,152			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/16/2019	12/16/2019	Expiration	6	14,534	2599.95	198		327						(189)	327			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2018	12/16/2019	12/16/2019	Expiration	7	19,292	2720.57	612		1,339						(586)	1,339			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/17/2018	12/17/2019	12/17/2019	Expiration	44	111,994	2545.94	2,811		5,320						(2,694)	5,320			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/17/2018	12/17/2019	12/17/2019	Expiration	38	95,775	2545.94	2,519		4,789						(2,414)	4,789			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/17/2018	12/17/2019	12/17/2019	Expiration	37	93,185	2545.94	2,553		4,892						(2,447)	4,892			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/17/2018	12/17/2019	12/17/2019	Expiration	229	583,224	2545.94	48,116		148,119						(46,111)	148,119			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/17/2018	12/17/2019	12/17/2019	Expiration	19	32,031	1650.784	729		1,959						(699)	1,959			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2018	12/18/2019	12/18/2019	Expiration	74	188,579	2546.16	4,469		8,486						(4,283)	8,486			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2018	12/18/2019	12/18/2019	Expiration	61	156,044	2546.16	3,885		7,412						(3,724)	7,412			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2018	12/18/2019	12/18/2019	Expiration	14	34,445	2546.16	899		1,722						(862)	1,722			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2018	12/18/2019	12/18/2019	Expiration	94	238,822	2546.16	6,520		12,538						(6,248)	12,538			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2018	12/18/2019	12/18/2019	Expiration	50	127,712	2546.16	3,768		7,343						(3,611)	7,343			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2018	12/18/2019	12/18/2019	Expiration	407	1,036,711	2546.16	85,943		262,614						(82,362)	262,614			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2018	12/18/2019	12/18/2019	Expiration	28	75,871	2702.31	2,473		5,887						(2,370)	5,887			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2018	12/18/2019	12/18/2019	Expiration	44	119,150	2702.31	3,706		8,946						(3,551)	8,946			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2018	12/19/2019	12/19/2019	Expiration	13	32,309	2506.96	737		1,373						(706)	1,373			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2018	12/19/2019	12/19/2019	Expiration	54	135,567	2506.96	3,254		6,101						(3,118)	6,101			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2018	12/19/2019	12/19/2019	Expiration	26	66,214	2506.96	1,669		3,145						(1,599)	3,145			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2018	12/19/2019	12/19/2019	Expiration	63	158,198	2506.96	4,161		7,910						(3,987)	7,910			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2018	12/19/2019	12/19/2019	Expiration	77	192,164	2506.96	5,265		10,089						(5,046)	10,089			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2018	12/19/2019	12/19/2019	Expiration	573	1,437,726	2506.96	117,175		400,534						(112,292)	400,534			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2018	12/19/2019	12/19/2019	Expiration	15	40,549	2692.37	1,322		3,392						(1,267)	3,392			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2018	12/19/2019	12/19/2019	Expiration	18	47,854	2692.37	1,488		3,883						(1,426)	3,883			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2018	12/19/2019	12/19/2019	Expiration	208	341,844	1643.4	7,897		22,692						(7,568)	22,692			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2018	12/20/2019	12/20/2019	Expiration	15	36,355	2467.42	858		1,636						(822)	1,636			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2018	12/20/2019	12/20/2019	Expiration	11	26,223	2467.42	648		1,246						(621)	1,246			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2018	12/20/2019	12/20/2019	Expiration	101	248,618	2467.42	6,439		12,431						(6,171)	12,431			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2018	12/20/2019	12/20/2019	Expiration	17	40,996	2467.42	1,107		2,152						(1,061)	2,152			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2018	12/20/2019	12/20/2019	Expiration	435	1,073,083	2467.42	90,139		327,828						(86,383)	327,828			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2018	12/20/2019	12/20/2019	Expiration	34	92,046	2682.97	2,909		8,135						(2,787)	8,135			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2018	12/20/2019	12/20/2019	Expiration	89	145,189	1637.501	3,383		10,673						(3,242)	10,673			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/20/2019	12/20/2019	Expiration	8	20,029	2416.62	453		851						(434)	851			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/20/2019	12/20/2019	Expiration	20	48,316	2416.62	1,150		2,174						(1,102)	2,174			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/20/2019	12/20/2019	Expiration	101	245,153	2416.62	6,129		11,645						(5,873)	11,645			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/20/2019	12/20/2019	Expiration	114	274,597	2416.62	7,167		13,730						(6,868)	13,730			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/20/2019	12/20/2019	Expiration	89	215,498	2416.62	5,883		11,314						(5,638)	11,314			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/20/2019	12/20/2019	Expiration	116	281,477	2416.62	8,304		16,185						(7,958)	16,185			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/20/2019	12/20/2019	Expiration	1,087	2,627,234	2416.62	219,111		874,723						(209,982)	874,723			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/20/2019	12/20/2019	Expiration	45	120,085	2675.55	4,011		11,281						(3,844)	11,281			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/20/2019	12/20/2019	Expiration	29	78,590	2675.55	2,507		7,186						(2,403)	7,186			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/22/2019	12/22/2019	Expiration	12	28,931	2416.62	660		3,394						(632)	3,394			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/23/2019	12/23/2019	Expiration	9	22,457	2416.62	508		954						(486)	954			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/23/2019	12/23/2019	Expiration	130	315,041	2416.62	8,601		16,540						(8,242)	16,540			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/23/2019	12/23/2019	Expiration	101	244,800	2416.62	20,465		81,787						(19,613)	81,787			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/23/2019	12/23/2019	Expiration	32	76,869	2416.62	1,030		1,730						(987)	1,730			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2018	12/23/2019	12/23/2019	Expiration	25	66,744	2675.55	2,343		6,459						(2,245)	6,459			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/24/2018	12/24/2019	12/24/2019	Expiration	39	90,703	2351.1	2,667		5,215						(2,556)	5,215			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/24/2018	12/24/2019	12/24/2019	Expiration	19	43,979	2351.1	3,795		16,317						(3,637)	16,317			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/26/2018	12/26/2019	12/26/2019	Expiration	9	21,158	2467.7	472		899						(452)	899			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/26/2018	12/26/2019	12/26/2019	Expiration	25	61,624	2467.7	1,522		2,927						(1,459)	2,927			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/26/2018	12/26/2019	12/26/2019	Expiration	51	125,880	2467.7	3,399		6,609						(3,257)	6,609			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/26/2018	12/26/2019	12/26/2019	Expiration	604	1,490,341	2467.7	122,208		466,368						(117,116)	466,368			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/26/2018	12/26/2019	12/26/2019	Expiration	13	35,878	2683.43	1,159		3,294						(1,111)	3,294			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/26/2018	12/26/2019	12/26/2019	Expiration	106	174,258	1636.939	3,991		13,011						(3,824)	13,011			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2018	12/27/2019	12/27/2019	Expiration	21	51,656	2488.83	1,229		2,325						(1,178)	2,325			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2018	12/27/2019	12/27/2019	Expiration	29	72,366	2488.83	1,802		3,437						(1,727)	3,437			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2018	12/27/2019	12/27/2019	Expiration	75	187,674	2488.83	4,898		9,384						(4,694)	9,384			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2018	12/27/2019	12/27/2019	Expiration	597	1,484,928	2488.83	122,507		448,188						(117,402)	448,188			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2018	12/27/2019	12/27/2019	Expiration	10	26,846	2693.47	856		2,384						(821)	2,384			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2018	12/27/2019	12/27/2019	Expiration	166	447,072	2693.47	13,010		37,472						(12,468)	37,472			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2018	12/27/2019	12/27/2019	Expiration	25	41,429	1642.909	953		2,974						(913)	2,974			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/27/2019	12/27/2019	Expiration	17	41,394	2485.74	929		1,759						(891)	1,759			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/27/2019	12/27/2019	Expiration	19	46,709	2485.74	1,105		2,102						(1,059)	2,102			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/27/2019	12/27/2019	Expiration	135	335,746	2485.74	8,377		15,948						(8,028)	15,948			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/27/2019	12/27/2019	Expiration	68	168,731	2485.74	4,395		8,437						(4,212)	8,437			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/27/2019	12/27/2019	Expiration	149	369,934	2485.74	10,081		19,422						(9,661)	19,422			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/27/2019	12/27/2019	Expiration	924	2,296,049	2485.74	187,472		696,720						(179,661)	696,720			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/27/2019	12/27/2019	Expiration	9	23,184	2693.05	804		2,121						(771)	2,121			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/27/2019	12/27/2019	Expiration	9	23,909	2693.05	791		2,128						(758)	2,128			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/27/2019	12/27/2019	Expiration	45	120,807	2693.05	3,818		10,448						(3,658)	10,448			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/27/2019	12/27/2019	Expiration	115	310,305	2693.05	9,309		26,062						(8,921)	26,062			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/27/2019	12/27/2019	Expiration	37	60,000	1642.456	1,380		4,324						(1,323)	4,324			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/30/2019	12/30/2019	Expiration	9	21,870	2485.74	491		929						(471)	929			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/30/2019	12/30/2019	Expiration	23	56,417	2485.74	1,402		2,680						(1,344)	2,680			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/30/2019	12/30/2019	Expiration	36	89,861	2485.74	2,332		4,493						(2,235)	4,493			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/30/2019	12/30/2019	Expiration	80	199,709	2485.74	5,442		10,485						(5,215)	10,485			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/30/2019	12/30/2019	Expiration	35	85,933	2485.74	2,531		4,941						(2,425)	4,941			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/30/2019	12/30/2019	Expiration	157	390,188	2485.74	31,859		115,460						(30,531)	115,460			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2018	12/30/2019	12/30/2019	Expiration	21	51,525	2485.74	685		1,159						(657)	1,159			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/31/2018	12/31/2019	12/31/2019	Expiration	20	51,306	2506.85	1,272		2,437						(1,219)	2,437			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/31/2018	12/31/2019	12/31/2019	Expiration	66	164,531	2506.85	4,261		8,227						(4,084)	8,227			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/31/2018	12/31/2019	12/31/2019	Expiration	63	158,531	2506.85	4,280		8,323						(4,102)	8,323			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/31/2018	12/31/2019	12/31/2019	Expiration	302	758,249	2506.85	60,660		218,968						(58,132)	218,968			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/31/2018	12/31/2019	12/31/2019	Expiration	4	9,922	2697.85	360		905						(345)	905			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/31/2018	12/31/2019	12/31/2019	Expiration	7	18,133	2697.85	598		1,563						(573)	1,563			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/31/2018	12/31/2019	12/31/2019	Expiration	23	37,570	1644.905	868		2,604						(832)	2,604			
UST 3.125% 11/29/2019 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/26/2018	12/27/2019	12/27/2019	Expiration	122	12,000	98	115								(110)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other												23,439,354		26,880,890			XXX			(12,635,952)	26,880,890			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												23,439,354		26,880,890			XXX			(12,635,952)	26,880,890			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												23,439,354		26,880,890			XXX			(12,635,952)	26,880,890			XXX
0499999999. Total Purchased Options												23,439,354		26,880,890			XXX			(12,635,952)	26,880,890			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
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	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)
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												23,439,354		26,880,890			XXX			(12,635,952)	26,880,890			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												23,439,354		26,880,890			XXX			(12,635,952)	26,880,890			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 Ins. Co. 85LNZLR11IR9SYRVFCH09	Y	N		17,466,131		17,466,131	71,192,425		71,192,425		
0299999999. Total NAIC 1 Designation				17,466,131		17,466,131	71,192,425		71,192,425		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals				17,466,131		17,466,131	71,192,425		71,192,425		
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				17,466,131							

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 *
JPMORGAN ..... SAN ANTONIO, TEXAS					1,027,856	XXX
STATE STREET ..... NEW YORK, NEW YORK					3,233,843	XXX
WEST BANK ..... WEST DES MOINES, IA					(2,114,536)	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			2,147,164	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			2,147,164	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			2,147,164	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(876,878)	4. April	4,342,073	7. July	3,752,742	10. October	1,443,695
2. February	32,674	5. May	1,024,083	8. August	(1,398,459)	11. November	2,253,513
3. March	1,891,091	6. June	8,992,799	9. September	6,511,206	12. December	2,147,164

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
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								
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								
38141W-25-7	GOLDMAN SACHS SQ GOVT SERVICE		08/31/2019			36,170		87
857492-70-6	STATE STREET INST US GOVT FUND		12/31/2019			21,815,000	19,036	1,226,031
8699999. Subtotal - All Other Money Market Mutual Funds						21,851,170	19,036	1,226,118
8899999 - Total Cash Equivalents						21,851,170	19,036	1,226,118

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Statutory Requirement			107,323	111,255
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			35,035	35,208
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	0	Statutory Requirement	1,650,071,879	1,711,785,945		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Statutory Requirement			99,989	100,219
23. Michigan MI	B	Statutory Requirement			292,698	303,422
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Statutory Requirement			201,561	208,625
30. New Hampshire NH	B	Statutory Requirement			512,383	519,265
31. New Jersey NJ						
32. New Mexico NM	B	Statutory Requirement			203,386	210,670
33. New York NY						
34. North Carolina NC	B	Statutory Requirement			604,683	625,875
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			121,958	126,426
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Statutory Requirement			543,578	549,598
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	1,650,071,879	1,711,785,945	2,722,594	2,790,563
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

ANNUAL STATEMENT BLANK

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