QUARTERLY STATEMENT

OF THE

Commonwealth Annuity and Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED MARCH 31, 2020

[X] LIFE AND ACCIDENT AND HEALTH

[] FRATERNAL BENEFIT SOCIETIES

2020



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020 OF THE CONDITION AND AFFAIRS OF THE

Commonwealth Annuity and Life Insurance Company

NAIC Gr			any Code <u>84824</u> Employer's	s ID Number <u>04-6145677</u>	
Organized under the Laws of	, ,	(Prior) chusetts	, State of Domicile or Port of	f Entry MA	
Country of Domicile		United S	States of America		
Licensed as business type:	Lit	e, Accident and Health	[X] Fraternal Benefit Societies [1	
Incorporated/Organized	12/30/2002		Commenced Business	01/31/1967	
Statutory Home Office	20 Guest S		•	Brighton, MA, US 02135	
Citatutory Frome Office	(Street and N		(City o	or Town, State, Country and Zip Code)	
Main Administrative Office			Guest Street		
Bri	ghton, MA, US 02135	(Stree	et and Number)	508-460-2400	
(City or Town	n, State, Country and Zip (Code)	((Area Code) (Telephone Number)	
Mail Address	20 Guest Street (Street and Number or P		, (City)	Brighton, MA, US 02135 or Town, State, Country and Zip Code)	
Drimany Location of Doolse and Doo	•	,	, ,	or Town, State, Country and Zip Code)	
Primary Location of Books and Rec			Guest Street et and Number)		
	ghton, MA, US 02135 n, State, Country and Zip (Code)		508-460-2400 (Area Code) (Telephone Number)	
Internet Website Address	,,,	,	nmonwealthannuity.com	(
Statutory Statement Contact	Tonya P	achelle Maxwell	mmonwoathamaty.som	515-393-3725	
·		(Name)	·	(Area Code) (Telephone Number)	
tony	<u>/a.maxwell@gafg.com</u> (E-mail Address)		,	774-369-3684 (FAX Number)	
		C	FFICERS		
President	Robert Michae		Chief Financial Officer _	David Allen Jacoby	
VP, Assistant General Counsel, Secretary	Kathryn Laure	n Freund #	SVP and Appointed Actuary _	Robert James Egan	
			OTHER		
Samuel Ramos, Chief Legal Of Hanben Kim Lee, Executiv	fice, General Counsel		iamalis, SVP and Treasurer echt, Managing Director	Jane Spanier Grosso, SVP and Controller Brian Michael Hendry, Chief Audit Executive	
Philip William Sherrill, Ma	naging Director	Justin David Mac	Neil, MD, Assistant Treasurer	Sarah Marie Patterson, MD, Assoc. GC and Asst.	
Gary Phillip Silber, MD, Associated Natalie Rose Wagner, VP, SEC 3		Jason Michael R	loach, Senior Vice President	Daniel Patrick O'Shea, Chief Human Resources O	ficer
Officer, Privacy Officer, Anti-Mor	ney Laundering Öfficer				
and Special Investigativ Maureen Helen Henderson, S			ikis, Managing Director ge, Chief Marketing Officer	Mark Francis Erickson, Managing Director Susan Lorraine Fiengo, Senior Vice President	
Sarah Anne Williams, Ma			Galda, Managing Director	Eric David Todd, Managing Director	
Kevin Michael Kimmerling, SVF Sec.	, Associate GC, Asst.	Andrew Mead Shair	nberg, Chief Compliance Officer	Jason Alexander Bickler, Managing Director	
Anup Agarwal, Chief Inve	estment Officer		Finkler, Senior Vice President	Jason Kao, Managing Director	
Barrie Ribet Moskovich, M Padma Elmgart, Chief Te			en, Managing Director au, Senior Vice President	Edward Clive Wilson, Chief Risk Officer Emily Anne LeMay, Senior Vice President	
Juan Ignacio Mazzini, Seni			cIntyre #, Managing Director	Virginia Hope Johnson, SVP, Assoc. GC, Asst. S	ec.
Peter John Rugel, Chief O			e Maxwell #, Vice President		
		DIRECTO	RS OR TRUSTEES		
Hanben Kim David Paul Wi			rid Allen Jacoby ic David Todd	Robert Michael Arena Jr.	
David Faul W	iken		ic David Todd		
State of	lowa				
County of	Polk	SS:			
				porting entity, and that on the reporting period stated a	
				ns or claims thereon, except as herein stated, and the and true statement of all the assets and liabilities and	
				ns therefrom for the period ended, and have been com	
				to the extent that: (1) state law may differ; or, (2) that og to the best of their information, knowledge and	
				ing electronic filing with the NAIC, when required, that	
exact copy (except for formatting di				ay be requested by various regulators in lieu of or in ac	
to the enclosed statement.					
Rob drena	[k	Docusigned by: Lathryn Lauren Freund		Dowlstgned by: David Jacoby	
Robert Michael Arena,		D8C82C52D89A47D	n Lauren Freund	David Allen Jacoby	
President	oi.	Vice President, A	Assistant General Counsel,	Chief Financial Officer	
			Secretary		
			a. Is this an original fili	ng? Yes[] No[]	
Subscribed and sworn to before me day of	this		b. If no,1. State the amendr	ment number	
day or			2. Date filed		
			3. Number of pages		

ASSETS

			Current Statement Date		4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	14,584,503,692		14,584,503,692	14,203,617,978
2.	Stocks:				
	2.1 Preferred stocks	18,094,824		18,094,824	20,594,824
	2.2 Common stocks	3,031,218,643		3,031,218,643	2,859,789,061
3.	Mortgage loans on real estate:				
	3.1 First liens	1,871,635,934		1,871,635,934	1,513,948,010
	3.2 Other than first liens				
	Real estate:				
	4.1 Properties occupied by the company (less \$ encumbrances)				
	4.2 Properties held for the production of income (less summarized encumbrances)				
	4.3 Properties held for sale (less \$ encumbrances)				
5	Cash (\$74,726,199), cash equivalents				
0.	(\$				
	investments (\$85,457,485)	554 479 032		554,479,032	698,917,145
6.	Contract loans (including \$ premium notes)				364,457,835
	Derivatives				82,538,440
	Other invested assets	, ,			72,986,615
	Receivables for securities		2,284,288		6,583,536
	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	20,842,213,037	2,284,288	20,839,928,749	19,823,433,444
13.	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	134,315,177		134,315,177	141,038,287
	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	189,224		189,224	198,482
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	2,706,411		2,706,411	2,655,472
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$				
_	Reinsurance:	0.704.407		0.704.407	0.005.440
	16.1 Amounts recoverable from reinsurers				2,965,142
	16.2 Funds held by or deposited with reinsured companies				102,073,999 202,221,785
	16.3 Other amounts receivable under reinsurance contracts				
	Current federal and foreign income tax recoverable and interest thereon			25,386,959	29,106,395
	Net deferred tax asset			39,399,780	44,301,059
	Guaranty funds receivable or on deposit			558,355	557.566
	Electronic data processing equipment and software				
	Furniture and equipment, including health care delivery assets				
22.	(\$				
	Receivables from parent, subsidiaries and affiliates				
	Health care (\$				
	Aggregate write-ins for other than invested assets				560,559,666
	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)				20,909,111,297
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			1,736,079,979	2,216,843,904
28.	Total (Lines 26 and 27)	23,649,216,841	13,502,813	23,635,714,028	23,125,955,201
	DETAILS OF WRITE-INS				
1101.			ļ		
1102.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page				
	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
	Deposit Accounting Receivable				557,043,614
	Amounts recoverable from distribution channels		9,558,894		3,516,052
	Receivables Letter of Credit		1,642,064		
	Summary of remaining write-ins for Line 25 from overflow page		17,567	808,478	
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	569,792,343	11,218,525	558,573,818	560,559,666

LIABILITIES, SURPLUS AND OTHER FUNDS

Aggregate reserve for the contributes \$ 151,014,52 less \$ included in Line 6.0 3,613,04,421 33,775,53 7,757,53		- ,	1	2
Approximation of a context on administration of the context of producing \$ Moders Reserve) 7,830			Current Statement Date	December 31 Prior Year
2 Agropate reserve for accordance and health contracting \$ Montro Reserves. 73,000,078 73, 20,000 73, 2	1.		3 613 014 492	3 314 720 530
4. Counted claims: 4. 126, 75 5. Polycylocides dividend with remoters and coppore 3 dee and capacit 5. Polycylocides dividend with remoters and capacity and capacity are estimated and capacity and complete dividend and remoters and capacity against a previous project of the polycylocides dividend and without to members and capacity against a previous project of the polycylocides dividend and without to members and capacity against a previous project of the polycylocides dividend and without to members and capacity against providend and without the polycylocides dividend and without to members and capacity and capacity against providend and without the polycylocides dividend and without the polycylocides and capacity and polycylocides and capacity and polycylocides and polycylocides and capacity and polycylocides and pol	2.	Aggregate reserve for accident and health contracts (including \$	72,333	74,751
4 Lilbe 4.7 9774 5.784, 0.0 4.0 Another transfer devicement funds to members \$ and outports \$ due to \$ 3 5. Policy foliated devicement devicement, returned to members and compare pupalshe in foliating galanciary ever - estimated annuals and control of the con			791,060,279	723, 100, 622
5. Policytocharder dividendecidurates in members 8 and caugers 5 due and caugers 6. and consider 1. blacks. blacks. blacks. and consider 1. and consider 1. blacks. blacks. blacks. and consider 1. and consider 1. blacks. and consider 1. blacks. and consider 1. blacks. and consider 1. and consider 1. blacks. and consider 1. and consider 1. blacks. and consider 1. and consi		4.1 Life		
and unpaid Filed Provision for policyhodred in disclarids, returns to members and consports payable in following celeratory services and an advanced and returns to members apportment including \$ Filed Policyhodred disclarids and returns to members and services and an advanced and an advanced and an advanced and an advanced provision and an advanced provision and an advanced provision and advanced provision and advanced provision for the and accorded and health contracts received in advanced less \$ Filed Policyhodred disclarids and entire the including \$ Filed Policyhodred and annuty consideration for the file and accorded and health contracts received in advanced less \$ Filed Policyhodred values on consolid contracts. Filed Policy	5.		18	31
annutis: 1. Policy/orders dividends and refunds to members apportioned for payment (including \$		and unpaid		
Mocros) Mocros 2.2 Publisheducer's disderates and refunds to members not yet apportiones (including \$ Mocros) 7. A moura provisionally into list offered division of included in Line 8. 8. Premiums and animaly consideration for the and accelerate of the list of the li	6.			
6.2 Compose and serials browline in charlests to members not yet apportuned (including \$ 1.0		6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$	402,000	F06 740
7. Annount provisionally held for deferred divorating ploties not included in Line 6 Permittina and annually condensitations for the and academics the feath and academics of the set of				
8. Permiture and annuity considerations for the and accordent and health permitures. 7.4 (82 21.49) 9. Contract fabrillaties not inducated estewables. 9. Contract fabrillaties not inducated estewables. 9. 2 Provides for experiment milities permitted in the second of the second	_			
1. Commissions and expose allowances population reserved to the september of the commission of the c		Premiums and annuity considerations for life and accident and health contracts received in advance less		
9.1 Surrender values on canceled contracts 9.2 Provision for experience ringing returds, including the liability of \$ 9.2 Provision for experience ringing returds, including the liability of \$ 9.2 Provision for experience ringing returds, including \$ 10. Service Ad 9.4 Interest Maintenance Reserve 9.7 (80, 605 9.4, 805 9.3) 10. Commissions to agents due or contract with a \$ 9.1 (10. Service Ad 9.4 Interest Maintenance Reserve 9.7 (80, 605 9.4, 805 9.3) 11. Commissions to agents due or contract with a \$ 9.1 (10. Service Ad 9.4 (10. Service A			224,822	221,459
experience rating refunds of which \$ service Act	9.	9.1 Surrender values on canceled contracts		
Service Act				
ceded		Service Act		
34 Interest Ministranson Reserve 37,80,450 342,898 accident and health \$ \$ \$ \$ \$ \$ \$ \$ \$		9.3 Other amounts payable on reinsurance, including \$	400 540 220	227 162 440
\$		9.4 Interest Maintenance Reserve		
11. Commissions and expense allowance spayable on reinsurance assumed 7, 647, 659 7, 258 5.7	10.	Commissions to agents due or accrued-life and annuity contracts \$342.898 , accident and health		
12. General expenses due or accrued 7, 747, 769 7, 285, 751 31. Transfers to Separate Accounts due or accrued (net) (including \$ 11, 358, 449) accrued for expense allowances recognized in reserves, net of reinsured allowances 12, 400, 1061 (29, 053, 201, 11, 11, 12, 12, 12, 12, 12, 12, 12, 1	11.			
a allowances recognized in reserves, net of reinsured allowances 1,25,40,106 (29,155) 40, 106 (29,155) 41. Taxes, licenses and fees due or accrued excellenting federal income taxes 1,38,350 2,482,78	12.	General expenses due or accrued		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes 1,393,592 2,427,79 15. Current federal and freign income taxes, including \$ 173,99 15. Current federal and freign income taxes, including \$ 173,99 17. Amounts withheld or retained by reporting entity as agent or trustee 294, 197 588, 197 17. Amounts withheld or retained by reporting entity as agent or trustee 294, 197 588, 197 17. Amounts withheld or retained by reporting entity as agent or trustee 294, 197 588, 197 18. Pertains an early as a section of the complex	13.	Transfers to Separate Accounts due or accrued (net) (including \$(19,358,449) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(25 400 106)	(29 053 240)
15.2 Not deferred tax liability		Taxes, licenses and fees due or accrued, excluding federal income taxes	1,393,529	2,432,794
16. Uncarned investment income				
18. Amounts held for agents' account, including \$ agents' credit balances 12,412,430	16.	Unearned investment income	161,888	173,591
19. Remittances and terms not allocated 14, 12, 430 14, 842, 44 24. 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 \$	l l	Amounts withheld or retained by reporting entity as agent or trustee	234 , 197	
1.1 Liability for benefits for employees and agents if not included above 2.8 Borrowed money \$ and interest thereon \$	19.	Remittances and items not allocated	12,412,430	14,842,441
Borrowed money \$				
Miscellaneous liabilities: 24.01 Asset valuation reserve 5.1173, 576 24.02 Pelinsurance in unauthorized and certified (\$)) companies 1.1,802,012 2.167,83 24.02 Pelinsurance in unauthorized and certified (\$)) reinsurers 112,618,988,215 12,676,119 13,677,179,08 2,201,089,24,05 24,05 Derivatives 290,789,042 293,805,24 24,05 Derivatives 18,244,323 24,007,09 24,05 Payable for securities 18,244,077,096 2,285,810 24,05 Payable for securities lending 24,10 Payable for securities lending 24,10 Payable for securities lending 24,11 Capital notes \$ and interest thereon \$ 604,280,226 607,326,04	22.	Borrowed money \$ and interest thereon \$		
24.01 Asset valuation reserve	l l	· ·		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	24.	24.01 Asset valuation reserve		
24.04 Payable to parent, subsidiarles and affiliates		24.02 Reinsurance in unauthorized and certified (\$	1,802,012 [12,618,368,215	2,167,837 12,676,119,655
24.06 Liability for amounts held under uninsured plans 24.07 Funds held under coinsurance 24.08 Derivatives 24.08 Derivatives 24.09 Payable for securities 24.10 Payable for securities lending 24.11 Capital notes \$ and interest thereon \$ 24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities 26. Aggregate write-ins for liabilities 27. From Separate Accounts Statement 28. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 28. Total liabilities excluding Separate Accounts Statement 29. Common capital stock 20. 457, 134, 686 20. 280, 118, 73 29. Common capital stock 20. 457, 134, 686 20. 280, 118, 73 29. Common capital stock 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36. shares preferred (value included in Line 29 \$) 37. Surplus (Total Lines 31+32+33+344+35-36) (including \$ in Separate Accounts Statement) 38. Totals of Lines 29, 30 and 37 39. Totals of Lines 29, 30 and 37 39. Totals of Lines 29, 30 and 37 30. Derivatives collateral 30. Summary of remaining write-ins for Line 25 from overflow page 30. Summary of remaining write-ins for Line 25 from overflow page 30. Summary of remaining write-ins for Line 31 from overflow page 30. Additional and summary of remaining write-ins for Line 31 from overflow page 30. Additional and 30		24.04 Payable to parent, subsidiaries and affiliates	2,531,058	1,797,082
24.07 Funds held under coinsurance 290, 789, 042 233, 605, 245 240, 240, 260 Enviratives 18, 233 24, 2007, 08 24, 09 Payable for securities lending 24.10 Payable for securities lending 24.10 Capital notes \$ and interest thereon \$ 525. Aggregate write-ins for liabilities \$ and interest thereon \$ 525. Aggregate write-ins for liabilities \$ and interest thereon \$ 525. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 18, 721, 954, 707 18, 953, 274, 835 275. Trom Separate Accounts Statement 1, 1786, 079, 979 2, 2, 18, 843, 905 275. Total liabilities (Lines 26 and 27) 20, 457, 134, 686 20, 280, 118, 739 20, 20mmon capital stock 2, 2526, 000 2, 526, 000 2, 526, 000 30. Preferred capital stock 2, 2526, 000 2, 526, 000 31. Aggregate write-ins for other than special surplus funds 820 cumon capital stock 820, 000, 000 820, 000, 000 820, 000, 00				
24.09 Payable for securities 137,707,698 32,857,811 24.11 Capital notes \$ and interest thereon \$ 604,280,226 607,326,04 25. Aggregate write-ins for liabilities 1604,280,226 607,326,04 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 18,721,094,707 18,063,274,83 27. From Separate Accounts Statement 1,736,079,379 2,216,843,90 28. Total liabilities (Lines 26 and 27) 20,457,144,686 20,280,118,732 29. Common capital stock 2,526,000 2,526,000 2,526,000 30. Preferred capital stock 2,526,000 2,526,000 2,526,000 31. Aggregate write-ins for other than special surplus funds 820,000,000 820,000,000 32. Surplus notes 820,000,000 820,000,000 33. Gross paid in and contributed surplus 1,520,011,004 1,520,011,004 34. Aggregate write-ins for special surplus funds 44,999 44,999 35. Unassigned funds (surplus) 885,997,339 503,254,461 36.1 shares common (value included in Line 29 \$) 36.2 shares preferred (value included in Line 29 \$) 36.1 shares preferred (value included in Line 30 \$) 3,176,053,342 2,943,310,461 37. Surplus (Total Lines 31+32+33-34+35-36) (including \$ in Separate Accounts Statement) 3,176,053,342 2,943,310,461 39. Totals of Lines 29 and 38 (Page 2, Line 28, Col. 3) 23,635,714,028 23,125,955,20 2501. Deposit contracts payable 619,313,876 619,744,666 619,313,876 619,744,666 619,313,876 619,744,666 619,310,810 3101. 3102. 3103. 3103. 3103. 3103. 3104. 3105. 3104. 3105. 3106. 3		24.07 Funds held under coinsurance	290,789,042	293,605,247
24.10 Payable for securities lending 24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities				
25. Aggregate write-ins for liabilities excluding Separate Accounts business (Lines 1 to 25) 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 28. Total liabilities (Lines 26 and 27) 28. Total liabilities (Lines 26 and 27) 29. Common capital stock 20. 2526,000 20. 252		24.10 Payable for securities lending		
Total liabilities excluding Separate Accounts business (Lines 1 to 25) 18,721,054,707 18,063,274,83	25	·		
Total liabilities (Lines 26 and 27)		Total liabilities excluding Separate Accounts business (Lines 1 to 25)	18,721,054,707	18,063,274,834
29. Common capital stock 2,526,000 2,526,000 30. Preferred capital stock 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 320,000,000 320,				, , ,
31. Aggregate write-ins for other than special surplus funds 820,000,000 820,000,000				2,526,000
32. Surplus notes 820,000,000 820,000 820,000,000 820,00				
34. Aggregate write-ins for special surplus funds	32.	Surplus notes	820,000,000	820,000,000
35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1				
36.1 shares common (value included in Line 29 \$ 36.2 shares preferred (value included in Line 30 \$)	35.	Unassigned funds (surplus)	835,997,339	503,254,460
36.2 shares preferred (value included in Line 30 \$) 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 3,176,053,342 2,843,310,46 38. Totals of Lines 29, 30 and 37 3,176,579,342 2,845,836,46 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 23,635,714,028 23,125,955,20 DETAILS OF WRITE-INS 2501. Deposit contracts payable 619,313,876 619,744,660 2502. Fill payable - IMR (41,796,416) (36,484,16) 2503. Derivatives collateral 21,570,000 17,400,000 2598. Summary of remaining write-ins for Line 25 from overflow page 5,192,766 6,665,542 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 604,280,226 607,326,04 3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 44,999 44,999 3402. 3403.	36.	•		
38. Totals of Lines 29, 30 and 37 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 23,635,714,028 23,125,955,20 2501. Deposit contracts payable 2502. Fifth payable - IMR 2503. Derivatives collateral 2504. Summary of remaining write-ins for Line 25 from overflow page 2509. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 3101. 3102. 3103. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. Annuity mortality fluctuation reserve 3403.		36.2shares preferred (value included in Line 30 \$		
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-INS 2501. Deposit contracts payable 619,313,876 619,744,666 2502. FwH payable - IMR 614,796,416) (36,484,166) 2503. Derivatives collateral 21,570,000 17,400,000 2598. Summary of remaining write-ins for Line 25 from overflow page 5,192,766 6,665,544 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 604,280,226 607,326,04 3101. 3102. 3103. 3108. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 44,999 3401. Annuity mortality fluctuation reserve 44,999 44,999 3402. 3403.				2,843,310,463
DETAILS OF WRITE-INS 2501. Deposit contracts payable				23,125,955,201
2502. FwH payable - IMR	0503			640 744 000
2503. Derivatives collateral 21,570,000 17,400,000 2598. Summary of remaining write-ins for Line 25 from overflow page 5,192,766 6,665,54 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 604,280,226 607,326,04 3101. 3102. 3103. 3103. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 44,999 44,999 44,999 3402. 3403. </td <td></td> <td></td> <td></td> <td></td>				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 604,280,226 607,326,04 3101.	2503.	Derivatives collateral	21,570,000	17,400,000
3101.				607,326,041
3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. Annuity mortality fluctuation reserve	3101.			
3198. Summary of remaining write-ins for Line 31 from overflow page. 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. Annuity mortality fluctuation reserve				
3401. Annuity mortality fluctuation reserve	3198.	Summary of remaining write-ins for Line 31 from overflow page		
3402. 3403.			44.999	44.999
	3402.			
,				

SUMMARY OF OPERATIONS

		1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3/9,7/4,732	1,859,318,695	1,591,831,683
2. 3.	Considerations for supplementary contracts with life contingencies			4,023,409 717,963,484
3. 4.	Amortization of Interest Maintenance Reserve (IMR)	2 150 165	2 289 310	8.936.627
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	2, 100, 100	2,200,010	0,000,021
6.	Commissions and expense allowances on reinsurance ceded	18,878,057	20,421,500	135,914,691
7.				
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract			
	guarantees from Separate Accounts.		10,042,576	39,479,314
	8.2 Charges and fees for deposit-type contracts			
_	8.3 Aggregate write-ins for miscellaneous income		(3,622,995)	85,818,065
9.	Totals (Lines 1 to 8.3)	612,173,559	2,063,203,552	2,583,967,273
10.	Death benefits		14,714,299	52,813,609
11.	Matured endowments (excluding guaranteed annual pure endowments)			105 610 716
12.	Annuity benefits	48,291,739	32,645,049	135,610,716
13. 14.	Disability benefits and benefits under accident and health contracts	0 500	9,777	1,412,666 40,693
15.	Surrender benefits and withdrawals for life contracts	57 654 203		308.594.412
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	(2 824 948)		(14,644,490)
18.	Payments on supplementary contracts with life contingencies			32,024
19.	Increase in aggregate reserves for life and accident and health contracts		1,736,654,771	1,369,868,278
20.	Totals (Lines 10 to 19)		1.880.654.939	1,853,727,908
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct		, 555, 561, 666	, 555, 121, 556
	business only)	1,198,390	1,634,970	5,963,340
22.	Commissions and expense allowances on reinsurance assumed	23,017,467	92,006,911	143,909,553
23.	General insurance expenses and fraternal expenses	37,010,329	26,700,904	83,328,590
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,121,068	1,085,461	3,550,062
25.	Increase in loading on deferred and uncollected premiums	1,268	(15,254)	(85,726)
26.	Net transfers to or (from) Separate Accounts net of reinsurance		(14,024,884)	(62,094,397)
27.	Aggregate write-ins for deductions	442,754,808	62,253,318	408,870,706
28.	Totals (Lines 20 to 27)	931,745,066	2,050,296,365	2,437,170,036
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus	(040 574 507)	40 007 407	440 707 007
	Line 28)	(319,571,507)	12,907,187	146,797,237
30.	Dividends to policyholders and refunds to members	269,349	319,933	1,315,815
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(319, 840, 856)	12 587 254	145,481,422
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(59,989,993)	(11,239,558)	46,008,392
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income	(00,000,000)	(11,200,000)	10,000,002
00.		(259,850,863)	23,826,812	99,473,030
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital		, ,	
	gains tax of \$			
	transferred to the IMR)	215,881,686	(58, 278, 126)	(131,949,209)
35.	Net income (Line 33 plus Line 34)	(43,969,177)	(34,451,314)	(32,476,179)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,845,836,462	2,788,001,665	2,788,001,665
37.	Net income (Line 35)	(43,969,177)	(34,451,314)	(32,476,179)
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$23,484,904	403,320,247	(71,001,947)	(24,426,718)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	18,583,625	(7,598,278)	
41.	Change in nonadmitted assets	(4,451,527)	(1,205,841)	(8,976,955)
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			
45.	Change in treasury stock	(171 705)	410 106	000.056
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(1/1,/20)	413, 100	993,356
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49. 50.	0 01 1			
50.	Capital changes: 50.1 Paid in			
ĺ	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			100,000,000
ĺ	51.2 Transferred to capital (Stock Dividend)			
ĺ	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(2,344,805)	(2,472,678)	
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(32,468,984)	23,093,622	23,093,622
54.	Net change in capital and surplus for the year (Lines 37 through 53)		(97,094,436)	57,834,798
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,178,579,341	2,690,907,229	2,845,836,462
I	DETAILS OF WRITE-INS			
	Mortality fees		9,665,259	39,103,035
	FwH net assumed/ceded activity	' '	(478,667)	25,771,105
	Service Fee Revenue			9,265,893
	Summary of remaining write-ins for Line 8.3 from overflow page		(15,697,084)	
	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	16,651,332	(3,622,995)	85,818,065
	FWH ceded realized losses			(151,015,405)
	Ceded funds withheld net investment income			538,111,783
	Net change in deposit liabilities			55,354,474
	Summary of remaining write-ins for Line 27 from overflow page			(33,580,146)
	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	442,754,808	62,253,318	408,870,706
	Funds withheld gain adjustment			23 003 622
				23,093,622
	Summary of remaining write-ins for Line 53 from overflow page			
	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(32,468,984)	23,093,622	23,093,622
5555.	. Julius Lando goot till gagli good bing good/Tallie of angles	(02,700,007)	20,000,022	20,000,022

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	238,687,636	411,714,351	572,397,15
2.	Net investment income	, ,	173,866,816	712,558,474
3.	Miscellaneous income	46,073,015	24,368,403	240,515,45
4.	Total (Lines 1 to 3)	472,748,788	609,949,570	1,525,471,078
5.	Benefit and loss related payments	245,677,087	669,756,263	1,958,299,150
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	49,408,634	(12,557,301)	(34,382,64
7.	Commissions, expenses paid and aggregate write-ins for deductions	37, 167,099	32 , 189 , 646	120,635,65
8.	Dividends paid to policyholders	283,089	328,943	1,351,14
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital			
	gains (losses)			74,871,84
10.	Total (Lines 5 through 9)	332,535,909	689,717,551	2,120,775,14
11.	Net cash from operations (Line 4 minus Line 10)	140,212,879	(79,767,981)	(595,304,06
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,505,658,156	1,386,716,013	4,824,867,65
	12.2 Stocks	3,491,824		23,755,59
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			266.506.39
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	(18,493,385)	20,133,626	24,782,18
	12.8 Total investment proceeds (Lines 12.1 to 12.7)		1,678,116,776	5,418,317,86
10	,	1,047,330,071	1,070,110,770	
13.	Cost of investments acquired (long-term only):			
		1,739,166,189		, , ,
	13.2 Stocks			
	13.3 Mortgage loans	363,027,136	105,459,166	344,873,41
	13.4 Real estate			
	13.5 Other invested assets	79,578,924	163,098,781	293,113,52
	13.6 Miscellaneous applications	(104,849,889)	(52,629,470)	(30,525,30
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,079,922,360	1,405,080,404	5,771,381,20
14.	Net increase (or decrease) in contract loans and premium notes	(3,729,554)	(2,989,762)	(12,842,25
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(228,656,135)	276,026,134	(340,221,08
	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			100,000,00
	16.3 Borrowed funds	(25,625,000)		(40,857,63
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	67,959,657	(8,856,458)	(38,500,05
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(98,329,514)	24,224,935	591,683,24
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(55,994,857)	15,368,477	612,325,55
	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)	(144,438,113)	211,626,630	(323, 199, 60
		(144,430,113)	211,020,000	(023, 139,00
19.	Cash, cash equivalents and short-term investments:	000 047 445	1 000 110 711	4 000 440 74
	19.1 Beginning of year	554,479,032	1,022,116,744 1,233,743,374	1,022,116,74
	19.2 End of period (Line 18 plus Line 19.1)	307,777,002	1,200,140,014	030,317,14
	upplemental disclosures of cash flow information for non-cash transactions: D1. Assumption transfer of assets from RiverSource Life Insurance Company		1,256,749,177	1,256,749,1
0.000	O2. Assumption transfer of assets from Banner Life Insurance Company		107 , 174 , 508	232,561,20
	D3. Assumption transfer of assets from Mass Mutual			326,317,53 1,150,644,96
20.000	D5. Non cash exchanges			211,251,97
	D6. Non cash transfer intercompany bonds			127, 164, 12 365,000,00
	JI. ITURIO OF OULPTUS NOTO			, , , , , , , , , , , , , , , , , ,

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE C	ONTRACTS		
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	11,447,378	12,049,695	46,457,314
3.	Ordinary individual annuities	9,301,740	7,816,964	38,530,665
4.	Credit life (group and individual)			
5.	Group life insurance	32,168	36,978	177,833
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other	55,286	59,808	234,111
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	20,836,572	19,963,445	85,399,923
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	20,836,572	19,963,445	85,399,923
14.	Deposit-type contracts	1,560,830	987,059	4,461,287
15.	Total (Lines 13 and 14)	22,397,402	20,950,504	89,861,210
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

Commonwealth Annuity and Life Insurance Company ("Commonwealth Annuity" or "the Company") is a stock life insurance company organized under the laws of the Commonwealth of Massachusetts, and is a wholly-owned indirect subsidiary of Global Atlantic Financial Group Limited ("GAFG") effective April 30, 2013. The Company insures and reinsures blocks of fixed and variable annuities, universal and variable universal life insurance, and traditional life insurance. The Company owns life insurance companies that insure and sell fixed and variable annuities and fixed universal and variable life insurance. Prior to September 1, 2006, Commonwealth Annuity was named Allmerica Financial Life Insurance and Annuity Company ("AFLIAC").

The financial statements of Commonwealth Annuity are completed in accordance with those statutory accounting practices prescribed or permitted by the Commonwealth of Massachusetts. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") has been fully adopted as a component of prescribed or permitted practices by the Commonwealth of Massachusetts. The Commonwealth of Massachusetts has not issued any permitted practices to the Company.

A reconciliation of the Company's net income (loss) and statutory surplus between practices prescribed by the Commonwealth of Massachusetts and the NAIC SAP is shown below.

_	SSAP#	F/S Page	F/S Line #	03/31/2020	12/31/2019
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$(43,969,177)	\$(32,476,179)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (43,969,177)	\$ (32,476,179)
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,178,579,342	\$ 2,845,836,463
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 3,178,579,342	\$ 2,845,836,463

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 estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as income when received. Deposits on deposit-type contracts are entered directly as a liability when received. Treaties that do not meet the definition of risk transfer are recorded under the rules of deposit accounting as prescribed in Statement of Statutory Accounting Principles ("SSAP") No. 61 R – *Life, Deposit-Type and Accident and Health Reinsurance.* Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments that have original maturities of greater than three months and less than twelve months at date of purchase are carried at amortized cost, which approximates fair value.
- (2) Bonds not backed by other loans are stated at amortized cost or fair value, using the modified scientific method, in accordance with the NAIC Purposes and Procedures Manual of the Capital Markets and Investment Analysis Office. The Company does not hold SVO designated securities which would be valued using a systematic value measurement method.
- (3) Common stocks are carried at fair value, except for controlled subsidiaries and affiliates which are carried on the equity basis.
- (4) Preferred stocks are stated at cost or amortized cost except those rated NAIC class 4 or lower quality, which are carried at the lower of cost or fair value.
- (5) Mortgage loans are stated at amortized cost or fair value, in accordance with the NAIC Purposes and Procedures Manual of the Capital Markets and Investment Analysis Office.
- (6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase in accordance with SSAP No. 43-R Loan-Backed and Structured Securities. Changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated quarterly and are accounted for on the prospective basis.
- (7) The Company carries its insurance subsidiaries as an equity investment in its statutory surplus. In accordance with SSAP No. 97 *Investments in Subsidiary, Controlled, and Affiliated Entities,* dividends or distributions received from an investee shall be recognized in investment income when declared to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee. Dividends or distributions declared in excess of the undistributed accumulated earnings attributable to the investee shall reduce the carrying amount of the investment. See Note 13, Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations, part 4 for further details.
- (8) The Company has ownership interests in limited partnerships, joint ventures, or limited liability entities. The Company carries these interests based upon their proportionate share of the underlying GAAP equity of the investment.
- (9) Derivative instruments are accounted for at fair value. The changes in the fair market value of the derivative instruments are recorded as unrealized gains or unrealized losses until termination. Swap coupon payments are reflected in net income.
- (10) The Company does not anticipate investment income as a factor in the premium deficiency calculation.

Quarterly Statement as of March 31, 2020 of the Commonwealth Annuity and Life Insurance Company

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

- (11) Claim reserves are established equal to 100% of the estimated benefit payable.
- (12) The Company did not have a change in the capitalization policy or resultant predefined thresholds from the prior year.
- (13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

There is no substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

During the 2018 audit, corrections were made to 2018 balances and activity resulting in a \$23,093,623 increase in Investment in Subsidiaries. In accordance with SSAP No. 3 - Accounting Changes and Corrections of Errors, these changes are being treated as a correction of an error and presented as an adjustment to unassigned surplus for the year ended December 31, 2019.

3. Business Combinations and Goodwill

- A. Statutory Purchase Method
 - 1. The Company purchased a 100% interest of Accordia Life and Annuity Company ("Accordia") in 2013 and purchased a 95% interest of both Forethought Life Insurance. Company ("FLIC") and Forethought National Life Insurance Company ("FNLIC") in 2014. In 2017, the Company became owner of the remaining 5% of FLIC and FNLIC, through a capital contribution.
 - 2. Both initial purchases were accounted for as statutory purchases.
 - 3. The cost of Accordia was \$12,600,000, resulting in \$2,000,000 of goodwill. The cost of FLIC and FNLIC was \$584,300,000, resulting in \$74,065,370 of goodwill.
 - 4. Goodwill amortization totaled \$1,851,634 and \$7,606,903 for the periods ended March 31, 2020 and December 31, 2019, respectively.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Admitted Goodwill	Admitted Goodwill as of the Reporting Date	Amount of Goodwill Amortized During the Reporting Period	Gross of Admitted
Accordia Life and Annuity Company	01/01/2013	. \$ 12,600,000	2,000,000	\$ 700,000	\$ 50,000	0.079%
Forethought Life Insurance Company	01/01/2014	584,300,000	74,065,370	27,774,534	1,851,634	1.459

- B. Statutory Merger Not Applicable
- C. Assumption Reinsurance Not Applicable
- D. Impairment Loss Not Applicable
- 4. Discontinued Operations Not Applicable

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - (1) The maximum and minimum lending rates for mortgage loans during 2020 were 4.35% and 2.00% respectively.
 - (2) Maximum percentage of any one loan to the value of security at the time of the loan, exclusive or guaranteed or purchase money mortgages was 79.70%.
 - (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total Not Applicable

5. Investments (Continued)

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

				Residential		Commerical		_		
			Farm	Insured	All Other	Insured	All Other	Mezzanine	Total	
a.	Cu	rrent Year								
	1.	Recorded Investment (All)								
		(a) Current	¢	\$	\$ 152,813,136	¢	\$ 1 639 173 693	\$ 79.649.105	\$ 1,871,635,934	
		(b) 30 - 59 days past due	V			· · · · · · · · · · · · · · · · · · ·			·····	
		(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%	%	%	
	5.	Participant or Co-lender in a Mortgage Loan Agreement								
		(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$	
b.	Pri	or Year								
	1.	Recorded Investment								
		(a) Current	\$	\$	\$ 58,438,597	\$	\$. 1,376,733,989	. \$ 78,775,424	\$ 1,513,948,010	
		(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		%%	o%	%	5%	%	%	
	5.	Participant or Co-lender in a Mortgage Loan Agreement								
		(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$	

- (5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan Not Applicable
- (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 None
- (7) Allowance for credit losses Not Applicable
- (8) Mortgage loans derecognized as a result of foreclosure None
- (9) Policy for recognizing interest income and impaired loans Not Applicable
- B. Debt Restructuring Not Applicable
- C. Reverse Mortgages Not Applicable
- D. Loan-Backed Securities
 - (1) Loan-backed and structured securities ("LBASS") are valued and reported in accordance with SSAP No. 43R Loan-Backed and Structured Securities. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company recognized \$1,845,695 OTTI charges on loan-backed securities as of March 31, 2020 and no OTTI charges were recognized as of December 31, 2019.

Quarterly Statement as of March 31, 2020 of the Commonwealth Annuity and Life Insurance Company

Notes to the Financial Statements

5. Investments (Continued)

- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) None
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTT I	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
05542MAT2	\$ 21,450,339	\$ 19,604,644	\$ 1,845,695	\$ 19,604,644	\$ 16,538,547	03/31/2020
Total			\$ 1,845,695			

- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss
 - a. The aggregate amount of unrealized losses:

1.	Less than 12 months	\$(377,883,596)
2.	12 months or longer	(82,641,677)

- b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 months
 \$ 3,464,042,232

 2. 12 months or longer
 391,313,385
- (5) The Company evaluates whether credit impairment exists by considering primarily the following factors: a) changes in the financial condition, credit rating and near term prospects of the issuer, b) whether the issuer is current on contractually obligated interest and principal payments, c) changes in the financial condition of the security's underlying collateral, d) the payment structure of the security and e) the length of time and extent to which the fair value has been less than amortized cost of the security.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Repurchase agreements are accounted for in accordance with SSAP No. 103 – *Transfers and Servicing of Financial Assets and Extinguishment of Liabilities.* The transactions are accounted for as collateralized borrowings in which the underlying securities continue to be reported as investments by the Company and the proceeds from the sale are recorded as a liability. There were no repurchase agreements and/or Securities Lending Transactions for the company as of March 31, 2020 and December 31, 2019.

- (1) Policy for requiring collateral or security Not Applicable
- (2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported Not Applicable
- (3) Collateral received Not Applicable
- (4) Securities lending transactions administered by an affiliated agent Not Applicable
- (5) Collateral reinvestment Not Applicable
- (6) Collateral not permitted by contract or custom to sell or repledge Not Applicable
- (7) Collateral for securities lending transactions that extend beyond one year from the reporting date Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- J. Real Estate Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) Not Applicable

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Capacity					Gross (Admi	tted & Nonadmit	ted) Restricted						
Restricted Asset Total Cincerul Supporting Supporting Total SUA SUA Assets Supporting Cincerul S					Current Year						Current Y	'ear	
Restricted Asset Total General Acquirity Total Sylap Total Syl			(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Conference of the conference o				Supporting Separate Account (S/A)	Restricted	Supporting			(Decrease)	Nonadmitted	Restricted	(Admitted & Nonadmitted Restricted to Total)Restricted to Total Admitted
under security lending agreements C. Subject to repurchase agreements d. Subject to reverse repurchase agreements Subject to dollar repurchase agreements f. Subject to dollar repurchase agreements greements f. Subject to dollar repurchase agreements greements f. Subject to dollar repurchase agreements f. Subject to dollar reverse agreements f. Subject to dollar repurchase agreements foot agreements f. Subject to dollar repurchase agreements f. Subject to dollar reverse agreements foot dollar reverse agreements foot dollar repurchase agreements f. Subject to dollar repurchase agreements foot agreement foot foot foot foot foot foot foot fo	a.	contractual obligation for which liability is	\$	\$	\$	\$. \$	\$	\$	\$	\$	%.	%.
repurchase	b.	under security Iending											
repurchase agreements e. Subject to dollar repurchase agreements f. Subject to dollar repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted as to sale-excluding FHLB capital stock 1. FHLB capital stock st	C.	repurchase											
repurchase agreements f. Subject to dollar reverse repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted as to sale -excluding FFLIB capital stock i. FILE capital stock f. On deposit with states yes a subject to the stock of securities restricted as to sale -excluding FFLIB capital stock j. On deposit with states 126,111,864 126,111,864 126,451,097 (339,233) 126,111,864 0.533 0.534 1.534 0.534 0.534 1.534 0.534 0.534 1.534 0.5	d.	repurchase											
revierse repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted as to sale - excluding FHLB capital stock i. FHLB capital stock j. On deposit with states 126,111,864 126,111,864 126,451,097 (339,233) 126,111,864 0.533 0.534 k. On deposit with other regulatory bodies l. Pledged as collateral to FHLB (including assets backing funding agreements) 457,933,696 457,933,696 460,115,893 (2,182,197) 457,933,696 1.936 1.937 m. Pledged as collateral not captured in other categories not for categories on Total restricted assets.	e.	repurchase											
option contracts h. Letter stock or securities restricted as to sale - excluding FHLB capital stock i. FHLB capital stock j. On deposit with states to deposit with other regulatory bodies l. Pledged as collateral to FHLB (including assets backing funding assets backing funding agreements). 457,933,696 457,933,696 460,115,893 (2,182,197) 457,933,696 1.936 1.937 m. Pledged as collateral to FHLB (including assets backing funding asset backing funding funding asset backing funding funding asset backing funding asset backin	f.	reverse repurchase											
securities restricted as to sale- excluding FHLB capital stock i. FHLB capital stock 15,639,700 15,639,700 13,509,600 2,130,100 15,639,700 0.066 0.066 j. On deposit with states 126,111,864 126,111,864 126,451,097 (339,233) 126,111,864 0.533 0.534 k. On deposit with other regulatory bodies I. Pledged as collateral to FHLB (including assets backing funding agreements) 457,933,696 457,933,696 460,115,893 (2,182,197) 457,933,696 1.936 1.937 m. Pledged as collateral not captured in other categories n. Other restricted assets o. Total restricted	g.												
stock 15,639,700 15,639,700 13,509,600 2,130,100 15,639,700 0.066 0.066 j. On deposit with states 126,111,864 126,451,097 (339,233) 126,111,864 0.533 0.534 k. On deposit with other regulatory bodies l. Pledged as collateral to FHLB (including assets backing funding agreements) 457,933,696 460,115,893 (2,182,197) 457,933,696 1.936 1.937 m. Pledged as collateral not captured in other categories n. Other restricted assets sets o. Total restricted	h.	securities restricted as to sale - excluding FHLB capital											
States 126,111,864 126,451,097 (339,233) 126,111,864 0.533 0.534	i.		15,639,700				15,639,700	13,509,600	2,130,100		15,639,700	0.066	0.066
other regulatory bodies I. Pledged as collateral to FHLB (including assets backing funding agreements) 457,933,696 460,115,893 (2,182,197) 457,933,696 1.936 1.937 m. Pledged as collateral not captured in other categories n. Other restricted assets o. Total restricted	j.		126,111,864				126,111,864	126,451,097	(339,233)		126,111,864	0.533	0.534
collateral to FHLB (including assets backing funding agreements)	k.	other regulatory											
collateral not captured in other categories n. Other restricted assets o. Total restricted	I.	collateral to FHLB (including assets backing funding	457,933,696				457,933,696	460,115,893	(2,182,197)		457,933,696	1.936	1.937
o. Total restricted		collateral not captured in other categories											
	n.												
	0.		\$ 599,685,260	\$	\$	\$	\$ 599,685,260	\$ 600,076,590	\$ (391,330)	\$	\$ 599,685,260	2.536%	2.537%

⁽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) - Not Applicable

⁽³⁾ Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - None

5. Investments (Continued)

(4) Collateral received and reflected as assets within the reporting entity's financial statements

		(1)	(2)	(3) % of BACV to	(4)
	Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	Total Assets	% of BACV to Total Admitted Assets
Ge	neral Account:				
a.	Cash, cash equivalents and short-term investments	\$ 21,570,000	\$ 21,570,000	0.098%	0.098%
b.	Schedule D, Part 1				
c.	Schedule D, Part 2, Section 1				
d.	Schedule D, Part 2, Section 2				
e.	Schedule B				
f.	Schedule A				
g.	Schedule BA, Part 1				
h.	Schedule DL, Part 1				
i.	Other				
j.	Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 21,570,000	\$ 21,570,000	0.098%	0.098%
Se	parate Account:				
k.	Cash, cash equivalents and short-term investments	\$	\$	%	%
I.	Schedule D, Part 1				
m.	Schedule D, Part 2, Section 1				
n.	Schedule D, Part 2, Section 2				
ο.	Schedule B				
p.	Schedule A				
q.	Schedule BA, Part 1				
r.	Schedule DL, Part 1				
s.	Other				
t.	Total Collateral Assets (k+l+m+n+o+p+q+r+s)	\$	\$	%	%
				(1)	(2)
					% of Liability
					to Total
				Amount	Liabilities
	Recognized Obligation to Return Collateral Asset (Gen	•			
u.	Recognized Obligation to Return Collateral Asset (Sep				

- M. Work
- Offsetting and Netting of Assets and Liabilities Not Applicable
- 5GI Securities

	Number of 5	GI Securities	Aggreg	ate BACV	Aggregate Fair Value			
Investment	03/31/2020	12/31/2019	03/31/2020	12/31/2019	03/31/2020	12/31/2019		
(1) Bonds - amortized cost			\$	\$	\$	\$		
(2) LB & SS - amortized cost	5	3	30,374,643	30,924,702	30,172,716	31,529,955		
(3) Preferred stock - amortized cost								
(4) Preferred stock - fair value								
(5) Total (1+2+3+4)	5	3	\$ 30,374,643	\$ 30,924,702	\$ 30,172,716	\$ 31,529,955		
(-)			+ 11,071,010		,172,710			

- Short Sales Not Applicable
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	2	
(2) Aggregate Amount of Investment Income	\$ 706,479	\$

Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets

The Company had no investments in joint ventures, partnerships, or limited liability companies that exceeded 10% of total admitted assets as of March 31, 2020 and December 31, 2019.

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company did not have any impairment in joint ventures, partnerships, or limited liability companies as of March 31, 2020 and December 31, 2019.

7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of March 31, 2020 and December 31, 2019, respectively.

8. Derivative Instruments

- A. Derivatives under SSAP No. 86 Derivatives
 - (1) The Company's derivative instruments are primarily used to hedge a wide range of risks including interest rate risk, equity market risk and foreign currency exchange rate risk. The Company receives collateral from its derivative counterparties to limit credit risk.
 - (2) The Company manages its equity market risk by entering into certain over-the-counter ("OTC") derivatives, primarily equity options and swaps, as well as exchange-traded equity options and futures. The Company trades exchange-traded fixed income future contracts, OTC swaps and swaptions to protect against interest rate risk. FX forwards are purchased by the Company to reduce risk from changes in currency exchange rates with respect to investments denominated in foreign currencies that the Company holds. The total net carrying value of derivative assets, net of derivative liabilities, was an asset of \$262,605,799 and \$40,531,349 at March 31, 2020 and December 31, 2019, respectively.
 - (3) Under SSAP No. 86 *Derivatives*, the Company has elected to account for its derivatives using the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains or losses are recorded upon the derivative contract expiry.
 - (4) Derivative Contracts with Financing Premiums Not Applicable
 - (5) Net Gain or Loss Recognized Not Applicable
 - (6) Net Gain or Loss Recognized from Derivatives No Longer Qualifying for Hedge Accounting Not Applicable
 - (7) Derivatives Accounted for as Cash Flow Hedges of a Forecasted Transaction Not Applicable
 - (8) Premium Cost for Derivative Contracts Not Applicable
- B. Derivatives under SSAP No. 108 Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) Not Applicable

Income Taxes - No Significant Changes

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

A. Nature of Relationships

The Company is organized as a stock life insurance company, and is a wholly-owned indirect subsidiary of GAFG, a Bermuda Company. As of December 29, 2017, the Company is a wholly-owned direct subsidiary of Global Atlantic (Fin) Company ("Finco"). Prior to that date, the Company was owned by Forethought Services, LLC, a 79% owner, and by Finco, a 21% owner.

The Company directly owns all of the outstanding shares of Accordia Life and Annuity Company ("Accordia"), an Iowa domiciled company, and First Allmerica Financial Life Insurance Company ("FAFLIC"), a Massachusetts domiciled company, and Forethought Life Insurance Company ("FLIC"), an Indiana domiciled insurance company.

Effective December 31, 2019, the Company's wholly-owned subsidiary, Forethought National Life Insurance Company was merged with and into the Company's subsidiary, FLIC, with FLIC being the surving entity, with prior approval of the Texas Commissioner of Insurance and the Indiana Secretary of State, pursuant to Indiana Code 27-1-9-5.

The Goldman Sachs Group, Inc. ("Goldman Sachs") owns a total of approximately 22% of the outstanding ordinary shares of GAFG; the remaining investors, none of whom own more than 7.0%, own the remaining approximately 78% of the outstanding ordinary shares.

The Company owns market traded bonds of Goldman Sachs, with a carrying value of \$107,653,274, and a market value of \$114,032,281, as of March 31, 2020. The purchase of these securities constituted arms-length transactions.

B. Detail of Transactions Greater than ½ of 1% of total admitted assets

During 2020, there were no transactions greater than 1/2 of 1% of total admitted assets.

On December 18, 2019, the Company received a \$100,000,000 cash capital contribution from Finco and subsequently made a cash contribution to Accordia.

During 2019, bonds and cash with an aggregate value of \$358,096,918 were transferred between the Company and FLIC. The sales consideration of securities between the Company and FLIC was at its fair value on the transaction date.

During 2019, bonds and cash with an aggregate value of \$315,488,377 were transferred between the Company and Accordia. The sales consideration of securities between the Company and Accordia was at its fair value on the transaction date.

On June 7, 2019, the Company purchased \$125,515,955 of investment grade corporate bonds from Goldman Sachs & Co. LLC.

On May 31, 2019, with the approval of the Indiana Department of Insurance, a \$365,000,000 surplus note due 10/5/2021 that was issued by Forethought Life Insurance Company ("FLIC") was canceled. The note principal of \$365,000,000 was prepaid and accounted for as a capital contribution from the Company to FLIC, and accrued interest of \$3,954,167 was settled in cash.

On March 25, 2019, Commonwealth Annuity entered into an arms-length transaction with FLIC that involved the two parties terminating an existing participation agreement. As a result of the termination, FLIC purchased a 50% participation interest in the lending facility that was originated by FLIC to a third party, Deephaven Mortgage LLC, and subsequently sold to Commonwealth Annuity. FLIC paid \$92,052,062 in cash to Commonwealth Annuity in exchange for the 50% participation interest.

- C. Amount of Transactions & Effects of Change in Terms of Intercompany Arrangements None
- D. Amounts due to or from Related Parties

The Company reported \$2,531,058 and \$1,797,082 in a net payable to affiliates for the periods ended March 31, 2020 and December 31, 2019, respectively.

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

The Company pays portfolio management fees to Goldman Sachs Asset Management ("GSAM"). In connection with the Company's variable products, certain separate accounts invest in funds of the Goldman Sachs Variable Insurance Trust ("GSVIT") and Goldman Sachs Trust ("GST"). Management fees are paid directly to GSAM by GSVIT and GST and to GSAM for investment management by the Company. Certain distribution and administration fees are payable to the Company by Goldman Sachs Co. ("GSCO") and GSAM. This resulted in a payable to GSAM of \$4,678,270 and \$4,348,972 for the periods ended March 31, 2020 and December 31, 2019, respectively.

- E. Guarantees or Contingencies No Significant Changes
- F. Management, Service Contracts, Cost Sharing Arrangements

The Company has entered into administration, shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources, risk management, and distribution services. The Company had a \$7,210,506 and \$7,444,598 net payable and recorded expenses for these agreements of \$6,889,883 and \$41,269,385 for the periods ended March 31, 2020 and December 31, 2019, respectively.

The Company has agreements with affiliated parties to receive certain fee income related to policyholder administration. The Company had a receivable of \$3,457,665 and \$3,634,224 and recorded income of \$5,899,819 and \$22,902,321 for the periods ended March 31, 2020 and December 31, 2019, respectively related to these agreements.

G. Nature of Relationships that Could Affect Operations

The Company has entered into a Services and Expenses Agreement, as amended, with Global Atlantic Finance Company ("GAFC"), an affiliated entity, pursuant to which GAFC and other affiliates will provide certain services to the Company, including but not limited to seconding employees and providing management services, administrative support, and use of facilities.

- H. Amount Deducted for Investment in Upstream Company Not Applicable
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets Not Applicable
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies Not Applicable
- K. Foreign Subsidiary Value Using CARVM Not Applicable
- L. Downstream Holding Company Value Using Look-Through Method Not Applicable
- M. All SCA Investments Not Applicable
- N. Investment in Insurance SCAs
 - (1) Description

The Company's subsidiary Accordia follows Iowa Administrative Code ("AIC") Section 191-97, 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, which reflects a departure from NAIC SAP. As a result, Accordia's net income from operations increased by \$1,254,491 for the period ended March 31, 2020 and Accordia's statutory surplus increased by \$39,476,003 as of March 31, 2020.

The Company's subsidiary FLIC, with the permission of the Commissioner of Insurance in the State of Indiana, uses the Plan Type A discount rate with a guaranteed duration of less than 5 years under Actuarial Guideline 33 ("AG33") on the entire in-force block of annuities with Guaranteed Minimum Withdrawal Benefits issued prior to October 1, 2013. As a result, FLIC's net income from operations increased by \$1,171,046 for the period ended March 31, 2020 and FLIC's statutory surplus decreased by \$28,063,889 as of March 31, 2020.

(2) The monetary effect on net income and surplus

	Monetary Effe	ct on NAIC SAP	Amount of Investment		
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*	
Accordia Life and Annuity Company Forethought Life Insurance Company			\$ 892,142,042 1,903,129,995	\$ 852,666,039 1,931,193,884	

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

(3) RBC Impact

Had Accordia not used this permitted practice, the NAIC SAP basis RBC levels would not have triggered a regulatory event. Had FLIC not used this permitted practice, the NAIC SAP basis RBC levels would not have triggered a regulatory event.

O. SCA and SSAP No. 48 Entity Loss Tracking - None

11. Debt

- A. Debt, Including Capital Notes Not Applicable
- B. FHLB (Federal Home Loan Bank) Agreements
 - (1) The Company is a member of the Federal Home Loan Bank ("FHLB") of Boston. Through its membership, the Company intends to conduct business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a key source of liquidity and to promote liability-driven duration management. The Company has determined the actual/estimated borrowing capacity as \$360,000,000. The Company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

11. Debt (Continued)

(2)	FHLB	capital	stock
-----	------	---------	-------

(a) Aggregate totals

							(1) Tota (2+3	al	(2) General Account	(3) Separate Accounts
	1.	Current Year								
		(a) Membership st	ock - Class A				\$		\$	\$
		(b) Membership sto	ock - Class B				5,18	37,100	5,187,1	00
		` '					•			
		(e) Aggregate total	(a+b+c+d)				\$ 15,63	39,700	\$ 15,639,7	00 \$
		* *	ated borrowing capa	city as determined	d by the insu	rer	\$ \$60,00	00,000		
	2.	Prior Year-End								
		` '	Class A				•		•	·
		` '	ock - Class B				•	•		00
		` ,					•	-		
		• •								
			(a+b+c+d)						\$ 13,509,6	00 \$
		(f) Actual or estim	ated borrowing capa	city as determined	d by the insu	rer	\$ \$67,00	00,000		
(b)	IVICI	inderstrip decore (order	s A and B) eligible ar (1)	(2)	(3)		Eligible (4)	for Rec	demption (5)	(6)
	Me	mbership Stock	Current Year Total (2+3+4+5+6)		Less Thai Months		6 Months to Le Than 1 Year			• •
		<u>'</u>	\$							
			\$ 5,187,100							
Coll	atera	I pledged to FHLB								
(a)	AIII	ount pledged as of re	eporting date							
							(1)		(2)	(3)
							Fair Value	Carr	ying Value	Aggregate Total Borrowing
	1.		neral and separate ac			Ś	520 713 296	¢	457 933 696	\$ 313,000,000
	2.		account total collate							
	3.		e accounts total colla							
	4.	Prior year-end total g	general and separate a	accounts total coll	ateral					238,000,000
(b)	Max	rimum amount pledo	ged during reporting p	period						
` `				•			(-)		(=)	(2)
							(1)		(2)	(3) Amount Borrowed at Time of
							Fair Value	Carr	ying Value	Maximum Collatera
	1.		neral and separate ac			\$	520,713,296	\$	457,933,696	\$ 313,000,000
	2.		account maximum co							
	3.		e accounts maximum							
	4.	Prior year-end total of pledged	general and separate a				607 532 407		552 095 682	238 000 000

11. Debt (Continued)

- (4) Borrowing from FHLB
 - (a) Amount as of the reporting date

		(1)	(2)	(3)	(4)
		Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1.	Current Year				
	(a) Debt	\$	\$	\$	XXX
	(b) Funding agreements	313,000,000	313,000,000		\$
	(c) Other				XXX
	(d) Aggregate total (a+b+c)	\$ 313,000,000	\$ 313,000,000	\$	\$
2.	Prior Year-end				
	(a) Debt	\$	\$	\$	XXX
	(b) Funding agreements	238,000,000	238,000,000		\$
	(c) Other				XXX
	(d) Aggregate total (a+b+c)	\$ 238,000,000	\$ 238,000,000	\$	\$

(b) Maximum amount during reporting period (current year)

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Debt	\$ 	\$ 	\$
2.	Funding agreements	 313,000,000	 313,000,000	
3.	Other	 	 	
4.	Aggregate total (Lines 1+2+3)	\$ 313,000,000	\$ 313,000,000	\$

(c) FHLB - Prepayment obligations

Does the company have prepayment obligations under the following arrangements (YES/NO)?

		anangements (120/110).
1.	Debt	No
2.	Funding agreements	Yes
3.	Other	No

- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
 - A. Defined Benefit Plan Not Applicable
 - B. Investment Policies and Strategies of Plan Assets Not Applicable
 - C. Fair Value of Each Class of Plan Assets Not Applicable
 - D. Expected Long-Term Rate of Return for the Plan Assets Not Applicable
 - E. Defined Contribution Plans Not Applicable
 - F. Multiemployer Plans Not Applicable
 - G. Consolidated/Holding Company Plans

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. The Company makes standard matching contributions which vest 100% when made. In certain cases, the Company makes nonelective contributions which vest ratably over 5 years, calculated based upon years of service. The allocated expenses were \$287,540 and \$795,755 for the period ended March 31, 2020 and December 31, 2019, respectively.

- H. Postemployment Benefits and Compensated Absences Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) Not Applicable

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

- 1. The Company has 10,000 shares authorized, 2,526 shares issued and outstanding, par value \$1,000 per share. There are no other classes of capital stock. All shares are Class A shares.
- The Company has no preferred stock outstanding.
- 3. Massachusetts has enacted laws governing the payment of dividends and other distributions to stockholders by insurers. These laws affect the dividend paying ability of the Company. Pursuant to Massachusetts statutes, the maximum amount of dividends and other distributions that an insurer may pay in any twelve-month period, without prior approval of the MA DOI, is limited to the greater of the Company's statutory net gains from operations of the preceding December 31 or 10% of the statutory policyholder's surplus as of the preceding December 31. Dividends must be paid from unassigned funds.
- 4. Capital transaction
 - On December 19, 2019, the Company received a \$100,000,000 cash capital contribution from Finco.
 - On December 19, 2019, the Company made a \$100,000,000 cash capital contribution to Accordia.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations (Continued)

- 5. Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- 6. The Company has no restrictions on the use of the Company's unassigned surplus and all unassigned surplus is held for the benefit of the shareholders.
- 7. The Company has no surplus advances.
- 8. Stock Held for Special Purposes

None of the Company's stock is held for special purposes.

- 9. There have been no changes in special surplus fund balances.
- 10. Unassigned funds (surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) are \$1,127,072,747 and \$723,752,500 at March 31, 2020 and December 31, 2019, respectively.

11. Company-Issued Surplus Debentures or Similar Obligations

Surplus Notes

		ı	Par Value			Inte	est and/or	Tot	al Interest	Unap	proved	
	Interest	(Fac	e Amount of	Ca	rrying Value	Prin	cipal Paid		and/or	Interes	t and/or	Date of
Date Issued	Rate		Notes)		of Note	Cu	rrent Year	Prin	ncipal Paid	Prir	ncipal	Maturity
12/14/2018	6.250%	\$	820,000,000	\$	820,000,000	\$	25,625,000	\$	25,625,000	\$	–	09/30/2048
Total		\$	820,000,000	\$	820,000,000	\$	25,625,000	\$	25,625,000	\$	_	-

On February 25, 2020, the Massachusetts Department of Insurance approved an interest payment of \$25,625,000, which was paid March 31, 2020

On September 24, 2019, the Massachusetts Department of Insurance approved an interest payment of \$25,625,000, which was paid September 30, 2019.

On March 7, 2019, the Massachusetts Department of Insurance approved an interest payment of \$15,262,639, which was paid in April, 2019.

On December 14, 2018, with the approval of the Massachusetts Department of Insurance, the Company terminated the existing \$620,000,000 surplus note and settled accrued interest of \$7,328,056. At the same time, the Company issued a new surplus note to Finco, for \$820,000,000. The Company received a net \$200,000,000 in cash, related to note principal, from these transactions.

- 12. Impact of Any Restatement Due to Prior Quasi-Reorganizations Not Applicable
- 13. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years Not Applicable

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments
 - (1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

The Company invests in certain joint ventures, limited liability companies ("LLC's") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount.

As of March 31, 2020, commitments to make additional investments to joint ventures, LLC's, and partnerships total \$7,489,239.

- (2) Nature and circumstances of quarantee None
- (3) Aggregate compilation of guarantee obligations None
- B. Assessments
 - (1) Unfavorable economic conditions may contribute to an increase in the number of insurance companies that are under regulatory supervision. This may result in an increase in mandatory assessments by state guaranty funds, or voluntary payments by solvent insurance companies to cover losses to policyholders of insolvent or rehabilitated companies. Mandatory assessments, which are subject to statutory limits, can be partially recovered through a reduction in future premium taxes in some states. The Company is not able to reasonably estimate the potential impact of any such future assessments or voluntary payments.
 - (2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges None
 - (3) Guaranty fund liabilities and assets related to long-term care insolvencies None
- C. Gain Contingencies Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits Not Applicable
- E. Joint and Several Liabilities Not Applicable
- F. All Other Contingencies

The Company is involved from time to time in judicial, regulatory and arbitration proceedings concerning matters arising in connection with the conduct of its business. THG has agreed to indemnify the Company and Goldman Sachs with respect to certain of these matters as provided in the agreement through which the Company initially acquired business from THG. Management believes, based on currently available information, that the results of such proceedings, in the aggregate, will not have a material adverse effect on the Company's financial condition. Given the inherent difficulty of predicting the outcome of the Company's litigation and regulatory matters, particularly in cases or proceeding in which substantial or indeterminate damages or fines are sought, the Company cannot estimate losses, or ranges of losses, for cases or proceedings where there is only a reasonable possibility that a loss may be incurred. However, the Company believes that at the present time there are no pending or threatened lawsuits that are reasonably likely to have a material adverse effect on the Company's consolidated financial position.

14. Liabilities, Contingencies and Assessments (Continued)

In addition, the Company is involved, from time to time, in investigations and proceedings by governmental and self-regulatory agencies, which may include investigations into such matters as "market timing" in sub-accounts of variable annuity and life products, revenue sharing and other matters, claims payment practices, and unclaimed property escheatment practices. A number of companies have announced settlements of enforcement actions related to such matters with various regulatory agencies, including the SEC, which has included a range of monetary penalties and restitution. The Company is not currently involved in any such investigations or proceedings, though there can be no assurance that such investigations or proceedings may not arise in the future.

In connection with the process of converting over 500,000 in-force life insurance policies (representing policies for both FAFLIC and Accordia) from systems managed by Athene Holdings Limited to the platform of one of our third party service providers DXC, or the "Conversion," the Company, FAFLIC and Accordia expect to incur a variety of litigation-related costs. On June 28, 2018 a subsidiary of Athene and FAFLIC entered into a consent order with the New York State Department of Financial Services, or "NYSDFS," relating to the NYSDFS' market conduct examination findings that related primarily to disruptions in servicing caused by the Conversion. Pursuant to the consent order, Athene paid the NYSDFS a fine of \$15,000,000 and will also take corrective actions and provide remediation to policyholders impacted by the Conversion. The agreements between FAFLIC, the Company, and Athene provide indemnities to Athene, including for fines and penalties resulting from violations of law

The Company had recorded an \$18,000,000 liability for indemnity guarantee related to these policies in March 2018, of which \$15,000,000 was paid in July 2018. The remaining \$3,000,000 liability for indemnity guarantee was written off by the Company and rebooked by Accordia during September 2018.

15. Leases

- A. Lessee Operating Lease Not Applicable
- B. Lessor Leases Not Applicable

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

1. Face Amount of the Company's Financial Instruments with Off-Balance-Sheet Risk

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$21,567,874 as of March 31, 2020. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining full collateral of \$21,570,000 from counterparties as of March 31, 2020. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

2. The Company's credit risk is the risk of nonperformance by the counterparties. The company limits this risk by utilizing counterparties that maintain a NAIC "1" designation. Additionally, all OTC derivatives the Company entered into are fully collaterized by cash. In the event of the nonperformance by the counterparties, the Company has the right to the collaterals pledged by counterparties.

The Company manages its equity market risk by entering into certain OTC derivatives, primarily equity options and swaps, as well as exchange-traded equity options and futures. The Company trades exchange-traded fixed income future contracts, OTC swaps and swaptions to protect against interest rate risk. FX forwards are purchased by the Company to reduce risk from changes in currency exchange rates with respect to investments denominated in foreign currencies that the Company holds.

- 3. The Company is exposed to credit related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high (NAIC-1) credit ratings.
- 4. As of March 31, 2020, the Company had cash on deposit as collateral at counterparties with a fair value of \$21,570,000 related to its options and swap agreements.

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

- A. Transfers of Receivables Reported as Sales Not Applicable
- B. Transfers and Servicing of Financial Assets Not Applicable
- C. Wash Sales

The Company generally does not sell and reacquire securities within 30 days of the sale date. There were no wash sale transactions with a NAIC designation of 3 or below as of March 31, 2020.

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

- A. ASO Plans Not Applicable
- B. ASC Plans Not Applicable
- C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement

As of March 31, 2020, the Company's assets and liabilities carried at fair value consist of separate account funds and derivative instruments.

20. Fair Value Measurements (Continued)

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	DERIVATIVES	\$ 78,068,661	\$ 202,771,461	\$	\$	\$ 280,840,122
	SEPARATE ACCOUNTS	1,727,488,391	8,591,588 .			1,736,079,979
	Total assets at fair value/NAV	\$ 1,805,557,052	\$ 211,363,049	\$	\$	\$ 2,016,920,101
b.	Liabilities at fair value					
	DERIVATIVE LIABILITIES	\$ 18,010,581	\$ 223,742	\$	\$	\$ 18,234,323
	Total liabilities at fair value	\$ 18,010,581	\$ 223,742	\$	\$	\$ 18,234,323

^{*}Net asset balances after right of offset with counterparty are presented on page 2 as of March 31, 2020, per SSAP No.64 Offsetting and Netting of Assets and Liabilities.

- (2) Fair value measurements in Level 3 of the fair value hierarchy Not Applicable
- (3) Transfers between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the current year.

(4) Fair value inputs Level 2 and Level 3

Bonds

In accordance with the NAIC Purposes and Procedures Manual of the NAIC Investment Analysis Office, bonds rated 6 are carried at the lower of amortized cost or fair value. As of March 31, 2020 and December 31, 2019 the Company did not have any 6 rated bonds.

Separate Account Assets

The estimated fair value of assets held in separate accounts is based on quoted market prices. Separate account assets representing contract holder funds are measured at fair value and reported as a summary total in the Statement of Assets, with an equivalent summary total reported for related liabilities. The market value adjusted annuity is comprised of bonds, in which the fair value is based on external vendor prices. Based on the level of observable activity, these bonds will be measured at either Level 1 or Level 2.

Derivatives

The Company enters into certain OTC derivatives; primarily equity put options and interest rate swaps, and exchange-traded equity and interest rate futures contracts with three-month termination periods. The Company transacts in these derivatives primarily to hedge risk on its life and annuity business. As described in Note 8, the variable annuity business has been 100% ceded via modified coinsurance or funds withheld coinsurance to affiliates since December 31, 2009 and the effect of the derivatives that hedge this business is passed to the reinsurer. The Company transacts in derivatives to manage the interest rate and credit risk related to the general account portfolio. In addition, the Company trades credit derivatives to hedge counterparty risk on reinsurance transactions.

OTC derivatives are valued using market transactions and other market evidence whenever possible, including market-based inputs to models, model calibration to market clearing transactions, broker or dealer quotations, or alternative pricing sources with reasonable levels of price transparency. Where models are used, the selection of a particular model to value an OTC derivative depends upon the contractual terms of, and specific risks inherent in, the instrument as well as the availability of pricing information in the market. Valuation models require a variety of inputs, including contractual terms, market prices, yield curves, credit curves, measures of volatility, prepayment rates and correlations of such inputs. For OTC derivatives that trade in liquid markets, such as generic forwards, swaps and options, model inputs can generally be verified and model selection does not involve significant management judgment. Such instruments are typically classified within Level 2 of the fair value hierarchy.

Overall, transfers into and/or out of Level 3 are attributable to a change in the observability of inputs. Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available, and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred out of Level 3 when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity, a specific event, or one or more significant input(s) becoming observable. Transfers into and/or out of any level are assumed to occur at the beginning of the period.

- (5) Derivatives Not Applicable
- B. Other Fair Value Disclosures

No additional disclosures to report regarding fair value measurement. Application of fair value measurement is consistent with the disclosure in section 20.A.(4) above.

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	\$ 14,484,150,268	\$ 14,584,503,692	\$ 246,715,617	\$ 11,825,752,331	\$ 2,411,682,320	\$	\$
MORTGAGE LOANS	1,904,114,112	1,871,635,934		1,819,988,785	84,125,327		
OTHER INVESTED ASSETS	115,541,208	115,635,587		28,250,930	87,290,278		
PREFERRED STOCK	15,553,589	18,094,824		15,553,589			
COMMON STOCK	15,639,700	15,639,700		15,639,700			
INVESTMENT IN SUB	3,015,578,943	3,015,578,943			3,015,578,943		
SHORT TERM INVESTMENT	86,101,649	85,457,485		55,177,377	30,924,272		
CASH AND EQUIVALENTS	469,021,547	469,021,547	469,021,547				
DERIVATIVE ASSETS	280,840,122	280,840,122	78,068,661	202,771,461			
TOTAL ASSETS	20,386,541,138	20,456,407,834	793,805,825	13,963,134,173	5,629,601,140		
DERIVATIVE LIABILITIES	18,234,323	18,234,323	18,010,581	223,742	—		
TOTAL LIABILITIES	18,234,323		18,010,581	223,742			

D. Not Practicable to Estimate Fair Value - None

20. Fair Value Measurements (Continued)

E. Nature and Risk of Investments Reported at NAV - None

21. Other Items

- A. Unusual or Infrequent Items Not Applicable
- B. Troubled Debt Restructuring Not Applicable
- C. Other Disclosures

Effective January 15, 2020, the Company entered into a coinsurance agreement with Lincoln National Life Insurance Company ("Lincoln") whereby it assumed a portion of fixed and fixed indexed annuities for new business only. Assumed reserves for this business had accumulated to \$125,069,827 as of March 31, 2020.

On December 31, 2019, the Company entered into a coinsurance agreement with Guaranty Income Life Insurance Company ("GILICO") whereby it assumed \$619,744,662 of universal life and variable universal life deposit liabilities and \$594,092,236 of fixed annuity deposits. Subsequent to the transaction, \$1,091,726,626 was retroceded to an affiliated counter party.

Effective August 13, 2019, the Company entered into a coinsurance agreement with a third party whereby it assumes blocks of payout group annuity reserves regularly. The Company has assumed an additional \$193,910,000 of reserves as of March 31, 2020 and \$895,635,534 for the year ended December 31, 2019 as a result of this agreement.

On January 1, 2019, the Company entered into a coinsurance agreement with RiverSource Life Insurance Company ("RiverSource") whereby it assumed \$1,654,394,646 of fixed annuity deposits and subsequently retroceded \$1,463,177,632 of those deposits to an affiliated counter party.

Assets values of \$126,111,864 and \$126,451,097 as of March 31, 2020, and December 31, 2019, were on deposit with government authorities or trustees as required by law.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of December 31, 2019 or December 31, 2018.

- E. State Transferable and Non-Transferable Tax Credits Not Applicable
- F. Subprime-Mortgage-Related Risk Exposure
 - (1) While the Company holds no direct investments in subprime mortgage loans, the Company may have limited exposure to subprime borrowers through direct investments in primarily investment grade subprime residential mortgage-backed securities. The company's definition of subprime is predominantly based on borrower statistics from a residential pool of mortgages. Included in the statistics and the diversity of all these statistics across the borrower profile. As is true for all securities in the Company's portfolio, the entire mortgage-backed asset portfolio is reviewed for impairments at least quarterly. Additionally, reviews of specific mortgage-backed securities are made on a periodic basis by reviewing both the unrealized gain/loss as well as changes to the underlying statistics. Included in the analysis are current delinquency and default statistics, as well as the current and original levels of subordination on the security.
 - (2) Direct exposure through investments in subprime mortgage loans Not Applicable
 - (3) Direct exposure through other investments

The Company holds the following securities with subprime exposure as of March 31, 2020:

		Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than- Temporary Impairment Losses Recognized
a.	Residential mortgage-backed securities	\$ 71,872,443	\$ 71,268,003	\$ 70,562,545	\$
b.	Commercial mortgage-backed securities				
C.	Collateralized debt obligations				
d.	Structured securities		***************************************		
e.	Equity investment in SCAs *				
f.	Other assets				
g.	Total	\$ 71,872,443	\$ 71,268,003	\$ 70,562,545	\$

^{*} These investments comprise % of the companies invested assets.

- (4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage Not Applicable
- G. Retained Assets Not Applicable
- H. Insurance-Linked Securities (ILS) Contracts Not Applicable
- I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy Not Applicable

22. Events Subsequent

Type I - Recognized Subsequent Events - No Type 1 subsequent events to report.

Type II - Non-recognized Subsequent Events

Subsequent events have been considered through May 13, 2020.

The COVID-19 outbreak is currently impacting the United States and many countries around the world. Due to the recent and rapidly evolving nature of these events, the Company is unable to estimate the full impact at this time. However, at this time, the Company does not believe the situation will materially impact the Company's liquidity or capital position.

- 23. Reinsurance No Significant Changes
- 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination Not Applicable

Quarterly Statement as of March 31, 2020 of the Commonwealth Annuity and Life Insurance Company

Notes to the Financial Statements

- 25. Change in Incurred Losses and Loss Adjustment Expenses Not Applicable
- 26. Intercompany Pooling Arrangements Not Applicable
- 27. Structured Settlements Not Applicable
- 28. Health Care Receivables Not Applicable
- 29. Participating Policies Not Applicable
- 30. Premium Deficiency Reserves Not Applicable
- 31. Reserves for Life Contracts and Annuity Contracts No Significant Changes
- 32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics No Significant Changes
- 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics No Significant Changes
- 34. Premiums and Annuity Considerations Deferred and Uncollected No Significant Changes
- 35. Separate Accounts No Significant Changes
- 36. Loss/Claim Adjustment Expenses Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions require Domicile, as required by the Model Act?	ring the filing of Disclosure of Material Transa	actions with the State of	Yes [] No [X]
1.2	If yes, has the report been filed with the domiciliary state?			Yes [] No [X]
2.1	Has any change been made during the year of this statement in the reporting entity?			Yes [] No [X]
2.2	If yes, date of change:				
3.1	Is the reporting entity a member of an Insurance Holding Company is an insurer?			Yes [X]	No []
3.2	Have there been any substantial changes in the organizational cha	art since the prior quarter end?		Yes [X]] No []
3.3	If the response to 3.2 is yes, provide a brief description of those ch Effective 12/31/19, Forethought National Life Insurance Company, Company ("FLIC"), an Indiana Insurance Company, with FLIC bein	anges. a Texas insurance company, merged into F			
3.4	Is the reporting entity publicly traded or a member of a publicly trade	led group?		Yes [] No [X]
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) c	ode issued by the SEC for the entity/group.			
4.1	Has the reporting entity been a party to a merger or consolidation of the second file the merger history data file with the NAIC.			Yes [] No [X]
4.2	If yes, provide the name of the entity, NAIC Company Code, and stoceased to exist as a result of the merger or consolidation.	tate of domicile (use two letter state abbrevia	ation) for any entity that has		
	1 Name of Entity	NAIC Company Code	3 State of Domicile		
5.	If the reporting entity is subject to a management agreement, inclu in-fact, or similar agreement, have there been any significant chan If yes, attach an explanation.	ding third-party administrator(s), managing g ges regarding the terms of the agreement or	general agent(s), attorney- r principals involved? Yes	[] No [] N/A [X]
6.1	State as of what date the latest financial examination of the reporti	ng entity was made or is being made		. 12/3	1/2019
6.2	State the as of date that the latest financial examination report bed date should be the date of the examined balance sheet and not the			12/3	1/2014
6.3	State as of what date the latest financial examination report became the reporting entity. This is the release date or completion date of date).	the examination report and not the date of the	e examination (balance sheet	. 05/2	7/2016
6.4 6.5	By what department or departments? Massachusetts Division of Insurance Have all financial statement adjustments within the latest financial statement filed with Departments?	examination report been accounted for in a s	subsequent financial	[X] No [] N/A []
6.6	Have all of the recommendations within the latest financial examin	ation report been complied with?	Yes	[X] No [] N/A []
7.1	Has this reporting entity had any Certificates of Authority, licenses revoked by any governmental entity during the reporting period?] No [X]
7.2	If yes, give full information:				
8.1	Is the company a subsidiary of a bank holding company regulated	by the Federal Reserve Board?		Yes [X]] No []
8.2	If response to 8.1 is yes, please identify the name of the bank hold The Goldman Sachs Group, Inc.	ing company.			
8.3	Is the company affiliated with one or more banks, thrifts or securities	es firms?		Yes [X]] No []
8.4	If response to 8.3 is yes, please provide below the names and loca regulatory services agency [i.e. the Federal Reserve Board (FRB), Insurance Corporation (FDIC) and the Securities Exchange Comm	the Office of the Comptroller of the Currency	y (OCC), the Federal Deposit		
	1 Affiliate Name	2 Location (City, State)	3 4 5 FRB OCC FD		
	The Goldman Sachs Group, Inc.	New York, NY)YES	
		New York, NY	NOYESNO)YES	
	Goldman Sachs & Co.	Jorgan City N.I.			
	Goldman Sachs Execution & Clearing, L.P.		YESNC)YES	
	Goldman Sachs Execution & Clearing, L.P. Goldman Sachs Financial Markets, L.P. REDI Global Technologies LLC	New York, NY)YES)YES)YES	
	Goldman Sachs Execution & Clearing, L.P. Goldman Sachs Financial Markets, L.P. REDI Global Technologies LLC The Goldman Sachs Trust Company. N.A.	New York, NY)YES)YES)YES SNO	
	Goldman Sachs Execution & Clearing, L.P. Goldman Sachs Financial Markets, L.P. REDI Global Technologies LLC The Goldman Sachs Trust Company. N.A. Goldman Sachs Bank USA	New York, NY New York, NY New York, NY Salt Lake City, UT	NO. YES NO. NO. NO. NO. NO. NO. NO. NO. YES YES YES NO. YES YES)YES)YES)YES SNO SNO	
	Goldman Sachs Execution & Clearing, L.P. Goldman Sachs Financial Markets, L.P. REDI Global Technologies LLC The Goldman Sachs Trust Company. N.A. Goldman Sachs Bank USA Goldman Sachs Asset Management, L.P.	New York, NY New York, NY New York, NY Salt Lake City, UT New York, NY	NO. YES NO.)YES)YES)YES SNO SNO	
	Goldman Sachs Execution & Clearing, L.P. Goldman Sachs Financial Markets, L.P. REDI Global Technologies LLC The Goldman Sachs Trust Company. N.A. Goldman Sachs Bank USA	New York, NY New York, NY New York, NY Salt Lake City, UT New York, NY Saratoga Springs, NY	NO. YES NO.)	

GENERAL INTERROGATORIES

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?	onal and professional	Yes [X] No []
	(e) Accountability for adherence to the code.		
9.11	If the response to 9.1 is No, please explain:		
9.2 9.21	Has the code of ethics for senior managers been amended? If the response to 9.2 is Yes, provide information related to amendment(s).		Yes [] No [X]
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?		Yes [] No [X]
	FINANCIAL		
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? If yes, indicate any amounts receivable from parent included in the Page 2 amount:		
	INVESTMENT		
11.1 11.2	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or other use by another person? (Exclude securities under securities lending agreements.)		Yes [] No [X]
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$	
13.	Amount of real estate and mortgages held in short-term investments:		
14.1 14.2	Does the reporting entity have any investments in parent, subsidiaries and affiliates?		Yes [X] No []
		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
	Bonds\$	41, 134, 805	\$107,653,274
	Preferred Stock\$		\$
	Common Stock \$		\$3,015,578,943
	Short-Term Investments\$ Mortgage Loans on Real Estate\$		\$ \$
	All Other\$		\$
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)\$		\$3,123,232,217
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above\$		\$
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?		Yes [X] No []
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?		
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement date	:	
	16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2		\$
	16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Pa		
	16.3 Total payable for securities lending reported on the liability page.		

GENERAL INTERROGATORIES

Bank of New York Mel	Name of Cust	odian(s)	One W	all Street N	SS				
		rith the requirements of the NAIC			,				
location and a comple		2			3				
1 Name(s)	Location(s)			Complete Explan	ation(s)			
Have there been any o		name changes, in the custodiar	n(s) iden	tified in 17.1 o	during the current quarter	?	Yes	[] N	√o [X
1 Old Custo	odian	2 New Custodian		3 Date of Cha	ange	4 Reason			
make investment deci	sions on behalf of	vestment advisors, investment n the reporting entity. For assets t tment accounts"; "handle secu	hat are i						
	Name of Firm	or Individual		2 Affiliation					
	ntic Investment	Геаm		Ī					
Goldman Sachs Asset	Management CLO, (Investment Manag	Corp ement, LLC		A					
Hartford Investment	Management Compa	ny		U					
17.5097 For those firm designated with	ns/individuals liste ith a "U") manage	d in the table for Question 17.5, more than 10% of the reporting	do any f entity's i	irms/individua	- Is unaffiliated with the repts?	porting entity (i.e.	Yes	[]	No [
17.5098 For firms/inditotal assets u	viduals unaffiliated nder managemen	d with the reporting entity (i.e. de t aggregate to more than 50% of	signated f the rep	I with a "U") lis	sted in the table for Quesinvested assets?	tion 17.5, does the	Yes	[]	No [
For those firms or inditable below.	viduals listed in th	e table for 17.5 with an affiliation	code of	"A" (affiliated) or "U" (unaffiliated), pro	vide the information for th	те		
1		2			3	4		5	
Central Registration					15 11 11 15 (15)	5		Investr Manage Agreen	ement ment
Depository Number	Goldman Sachs As	Name of Firm or Individual set Management CLO, Corp			al Entity Identifier (LEI) 00C7DKPYVE0MA87	Registered With		(IMA) F	
137432	Guggenheim Partn	ers Investment Management, LLC ment Management Company)	54930	OXWQLVNUK615E79L LMG7PY8B4MG7C65			NO NO	
Have all the filing requ If no, list exceptions:	irements of the P	urposes and Procedures Manual	of the N	IAIC Investme	*	ollowed?			
·									
a. Documentation security is not a b. Issuer or obligo	necessary to per available. r is current on all	eporting entity is certifying the fol mit a full credit analysis of the se contracted interest and principal ation of ultimate payment of all c	curity do	es not exist o	r an NAIC CRP credit rat	•			
		5GI securities?					Yes	[X]	No [
a. The security was b. The reporting er	s purchased prior ntity is holding cap	reporting entity is certifying the foto January 1, 2018.	C Desigr	nation reported	d for the security.	•			
on a current privion. The reporting er	rate letter rating he ntity is not permitte	d from the credit rating assigned eld by the insurer and available fe ed to share this credit rating of th PLGI securities?	or exam	ination by stat curity with the	e insurance regulators. SVO.		Yes	[]	No [
FÉ fund: a. The shares were	e purchased prior	registered private fund, the report to January 1, 2019. ital commensurate with the NAIC	Ü	, , ,	·	f each self-designated			
c. The security had January 1, 2019	l a public credit ra	ting(s) with annual surveillance and olds bonds in its portfolio.	assigned	by an NAIC (CRP in its legal capacity a	·			
	orted NAIC Design city as an NRSRC	nation was derived from the publi	ic credit	rating(s) with	annual surveillance assig	ned by an NAIC CRP			

GENERAL INTERROGATORIES

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

Life and	Accident Health Companies/Fraternal Benefit Societies: Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	\$
	1.12 Residential Mortgages	\$152,813,136
	1.13 Commercial Mortgages	\$1,718,822,798
	1.14 Total Mortgages in Good Standing	\$1,871,635,934
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms.	\$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	\$
	1.32 Residential Mortgages	\$
	1.33 Commercial Mortgages	\$
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	\$
	1.42 Residential Mortgages	\$
	1.43 Commercial Mortgages	\$
	1.44 Total Mortgages in Process of Foreclosure	\$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$1,871,635,934
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	\$
	1.62 Residential Mortgages	\$
	1.63 Commercial Mortgages	\$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3	Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1	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 []
Fratern 5.1	al Benefit Societies Only: In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [] No [] N/A []
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [] No []
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

		Showing All New Reinsurar	nce Treaties	- Current Yea	ar to Date			
1	2	3 4	5	6	7	8	9 Certified	10 Effective Date of
NAIC Company Code	ID Number	Effective Date Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Reinsurer Rating (1 through 6)	Certified Reinsurer Rating
								
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS Current Year To Date - Allocated by States and Territories

1			To Date - Alloca	iled by Glaics c		iness Only		
		1	Life Co	ntracts	4	5	6	7
			2	3	Accident and	3		,
			_	Ü	Health Insurance			
					Premiums,			
		Active			Including Policy, Membership		Total	
	0 5.	Status	Life Insurance	Annuity	Membership	Other	Columns	Deposit-Type
-	States, Etc.	(a)	Premiums	Considerations	and Other Fees 183	Considerations	2 Through 5	Contracts
1.	AlabamaAL		201,626	259,256	183		461,065	
2.	Alaska AK	ļ	28,914				28,914	
3.	ArizonaAZ	L	151,848	80,502			232,350	
4.	Arkansas AR	L	13 , 153				13 , 153	
5.	California CA	L	645,831	1,823,296	527		2,469,653	
6.	Colorado CO	Ī	468,608	124,587	816		594,011	
7.	Connecticut	I	347.379	142.598	107		490.084	
			,	,	107			
8.	DelawareDE	ļ	104,390	600			104,990	
9.	District of Columbia DC	L	3,634		198		3,832	
10.	FloridaFL	L	686, 117	557,775	2,326		1,246,218	62,241
11.	GeorgiaGA	L	289.339	14.475	2.821		306,635	
12.	Hawaii HI	Ī	5, 105	1.950			7,055	
13.	IdahoID	I	12,928	,			12,928	
14.				007.054	0.004			
	IllinoisIL		452,299	327,054	2,934		782,287	
15.	IndianaIN	L	76,660	410			77,070	48,515
16.	lowaIA	L	21,470	571,946	318		593,734	
17.	KansasKS	L	45, 137	60,049			105, 186	
18.	Kentucky KY	1	50,769	1,298			52,067	
19.	Louisiana LA	I	169,502	8 . 189	701		178,391	
20.	Maine ME	I	96.985	15.434	899			·
	W.C							
21.	Maryland MD	ļ	125,994	1,650	68		127,712	
22.	Massachusetts MA	ļL	629,416	32,340	1,035	ļ	662,791	
23.	Michigan MI	L	305,661	67,298	16,891		389,851	126,034
24.	Minnesota MN	LL	429,029	116,990	77		546,096	120,877
25.	Mississippi MS	L	19,939	30			19,969	
26.	Missouri MO	ı	106,921	212,929	403		320,253	223,693
27.	Montana MT	I		250	403			220,030
			20,426				20,676	
28.	Nebraska NE	ļ	64,791	150			64,941	
29.	Nevada NV	L	24,658	300	354		25,311	
30.	New Hampshire NH	L	202,954	669,860	947		873,762	
31.	New Jersey N.J	1	290,529	10.870	1.246		302,644	
32.	New Mexico NM	1	20.877	5.575	327		26.779	
33.	New York	N	,	265,738	2.606		, .	262.604
		N	851,177				1,119,521	202,004
34.	North CarolinaNC	L	225,593	485,726	833		712, 152	
35.	North DakotaND	L	2,514	64,344			66,858	
36.	Ohio OH	L	264,659	814,318			1,078,978	105,393
37.	Oklahoma OK	L	52,822	9,000			61,822	, , , , , ,
38.	Oregon OR	1	97,042	134,329			231,371	
					204			400.070
39.	Pennsylvania	ļ	600,384	175,621	394		776,399	403,273
40.	Rhode IslandRI	ļL.	266,767	84,707	87		351,561	
41.	South Carolina SC	L	94,722	875	579		96, 177	
42.	South Dakota	L	5,512	200			5,712	
43.	Tennessee TN	ı	169.452	400.149	119		569.721	
44.	Texas	I	745.903	, .	1.903		. ,	
		ļ	. ,	510,938	1,903		1,258,744	
45.	Utah UT	ļL	36,284				36,284	6, 173
46.	Vermont VT	L	58,881	26, 105			84,986	
47.	VirginiaVA	L	201,920	1,017,523	822		1,220,266	
48.	Washington WA	L	324,356	(1,593)	1,275		324,038	
49.	West Virginia			1,275	1,270		11,309	
			, .		4 050			000 000
50.	Wisconsin WI	L		196,533	1,250		316,884	202,028
51.	WyomingWY	L	3,920				3,920	
52.	American Samoa AS	N						
53.	GuamGU	N	694				694	
54.	Puerto RicoPR	N		6,990	10.099		397 , 190	
55.	U.S. Virgin Islands VI		19,296	1,300	,		20,596	
			19,296	1,300			1	
56.	Northern Mariana IslandsMP	N						
57.	Canada CAI		1,465				1,465	
58.	Aggregate Other Aliens OT	XXX	14,910				14,910	
59.	Subtotal	XXX		9,301,740	53 , 147			1,560,830
90.	Reporting entity contributions for employee benefit		,, ,,	,,			, , , , ,	, , ,
]	plans							
91.	Dividends or refunds applied to purchase paid-up							
"	additions and annuities	XXX	524,432				524,432	
92.	Dividends or refunds applied to shorten endowme							
J	or premium paying period	"xxx						
93.	Premium or annuity considerations waived under							
55.	disability or other contract provisions	XXX	359,264				359.264	
94.	Aggregate or other amounts not allocable by State							
95.	Totals (Direct Business)		11,544,091	9,301,740	53 , 147		20,898,979	1,560,830
							, ,	
96.	Plus Reinsurance Assumed		2,901,007	400,841,054			403,742,061	2,420,082
97	Totals (All Business)	XXX	14,445,098	410 , 142 , 794	53 , 147		424,641,039	3,980,912
98.	Less Reinsurance Ceded		10,287,867	76,647,817	53 , 147		86,988,831	3,717,082
99.	Totals (All Business) less Reinsurance Ceded	XXX	4,157,231	333,494,977	l ., .		337,652,208	263,830
T	DETAILS OF WRITE-INS	7077	., .5, ,201	,,	 		33.,332,200	_30,000
E0004		1001	41.040		1		41.040	
	ZZZ-Foreign Country not defined				 		14,910	
58002.		XXX	ļ		ļ	ļ	ļ	
58003.		XXX				<u> </u>		
	Summary of remaining write-ins for Line 58 from							
20000.	overflow page	xxx			L	L	L	
58999.								
33333.	58998)(Line 58 above)	XXX	14,910		1		14,910	
9401.		XXX	11,010		 		11,010	
			l		†	t	t	
9402.		XXX	}		}	 	 	
9403.		XXX	ļ		 	ļ	 	
9498.	Summary of remaining write-ins for Line 94 from				1			
	overflow page	XXX						
9499.								
L	94 above)	XXX	<u> </u>	<u></u>	<u> </u>		<u> </u>	<u> </u>
(a) Active	e Status Counts:							

⁽a) Active Status Counts:

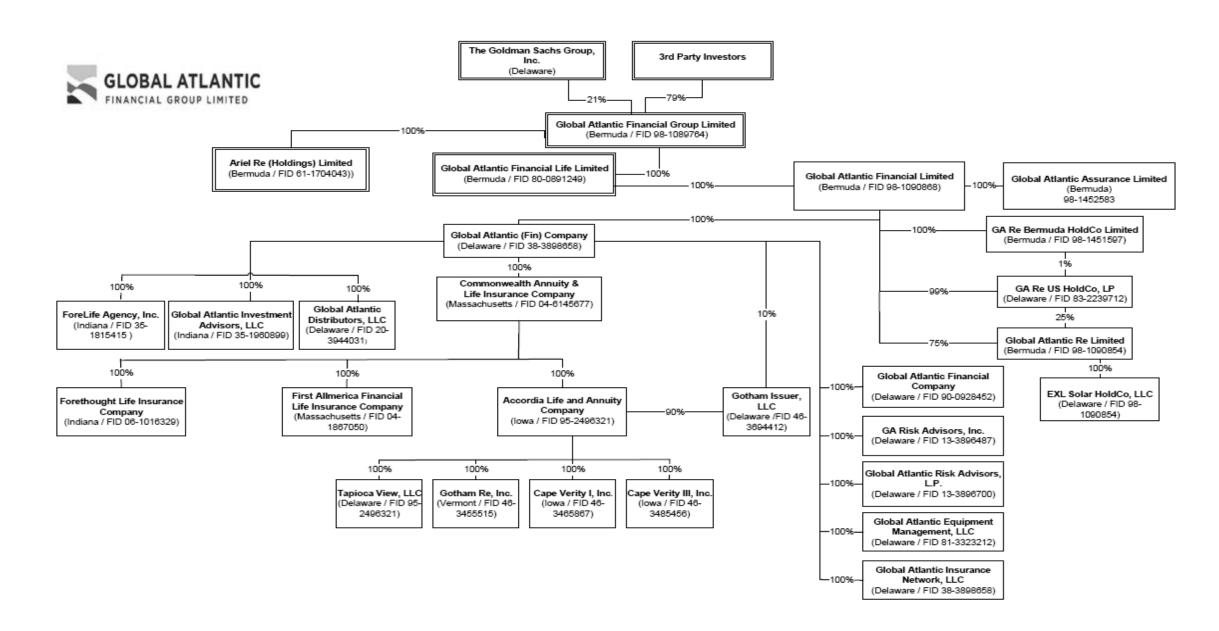
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG....

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

N - None of the above - Not allowed to write business in the state....51

R - Registered - Non-domiciled RRGs......Q - Qualified - Qualified or accredited reinsurer.

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

				T P	ND I I	A - DE I AI	L OF INSURANC	,C [JOLU	HING COMPAINT	SISIEIVI				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
								-			Type	If		_	
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Constitution			Deletien			_			
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
													Global Atlantic Financial Group Limited		
			80-0891249				Global Atlantic Financial Life Limited	BMU	NI A	Global Atlantic Financial Group Limited	Ownership	100.000			
													Global Atlantic Financial Group Limited		
			90-0928452				Global Atlantic Financial Company	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000			
													Global Atlantic Financial Group Limited		
			. 38-3898658				Global Atlantic (Fin) Company	DE	NI A	Global Atlantic Financial Limited	Ownership	100.000			
													Global Atlantic Financial Group Limited		
			98-1090868				Global Atlantic Financial Limited	BMU	NI A	Global Atlantic Financial Life Limited	Ownership	100.000			
													Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMU	IA	Global Atlantic Financial Limited	Ownership	75.000			
													Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMU	IA	GA Re US HoldCo, LP	Ownership	25.000			
													Global Atlantic Financial Group Limited		
			61-1704043				Ariel Re (Holdings) Limited	BMU	NI A	Global Atlantic Financial Group Limited	Ownership	100.000			
													Global Atlantic Financial Group Limited		
			. 13-3896700				Global Atlantic Risk Advisors, L.P	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000			
													Global Atlantic Financial Group Limited		
			. 38-3898658				Global Atlantic Insurance Network, LLC	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000			
													Global Atlantic Financial Group Limited		
			. 13–3896487				GA Risk Advisors, Inc.	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000			
			. 98-1089764	4520225			Global Atlantic Financial Group Limited	BMU	NI A	The Goldman Sachs Group, Inc.	Ownership	21.000	The Goldman Sachs Group, Inc		
			. 98-1089764	4520225			Global Atlantic Financial Group Limited	BMU	NI A	Third Party Investors	Ownership	79.000	Third Party Investors		
							First Allmerica Financial Life Insurance			Commonwealth Annuity and Life Insurance			Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	69140	. 04–1867050	2578101	793699		Company	MA	IA	Company	Ownership	100.000			
							Commonwealth Annuity and Life Insurance						Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	84824	. 04–6145677	3958278	1086664		Company	MA	RE	Global Atlantic (Fin) Company	Ownership	100.000			
0004			05 0400004							Commonwealth Annuity and Life Insurance		400.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	62200	. 95-2496321				Accordia Life and Annuity Company	IA	IA	Company	Ownership	100.000			
			40,0004440				0.11.	DE		01.1.1.41. 1: (5:) 0	0 1:	40.000	Global Atlantic Financial Group Limited		
			. 46-3694412				Gotham Issuer, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	10.000			
			40, 0004440				0-46 1 110	DE	IA	Assertis Life and Assertible Comment	0h:	00.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	UE	IA	Accordia Life and Annuity Company	Ownership	90.000	Olehal Address Firencial Constitution		
2001	Caldway Casha Cu-	15333	46 0455545				Catham Da Ina	VT	IA	Asserdia Life and Annuity Commons	O-marahi-	100.000	Global Atlantic Financial Group Limited		
ا 80د	Goldman Sachs Grp		46-3455515		-		Gotham Re, Inc.	v 1	IA	Accordia Life and Annuity Company	Ownership		Global Atlantic Financial Group Limited		
1			95-2496321				Tapioca View, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	100.000	Grobal Atlantic Financial Group Limited		
			. 00-2400021				ומףוסטם זוכוו, בבט	UL		Independ to a life and minurely company	omici sitip		Global Atlantic Financial Group Limited		
3801	Goldman Sachs Grp	15475	46-3465867	1			Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	Grobal Atlantic i maneral Group Emilited		
1 600	doruman dadno drp		10-040000/				oupe for ity 1, 1116.			Independ to a life and minurely company	οπιοι σιπρ		Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15473	46-3485456	1			Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	arosar Atrantio i manorar droup Emilited		
	acraman outline on p		0 0 100 700	1					· · · · · · · · · · · · · · · · · · ·				Global Atlantic Financial Group Limited		
			35-1960899	1			Global Atlantic Investment Advisors, LLC	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000			
							The state of the s			The state of the s			Global Atlantic Financial Group Limited		
l		.	20-3944031		.		Global Atlantic Distributors, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	100.000	The state of the s		
													Global Atlantic Financial Group Limited		
			. 35-1815415	.			ForeLife Agency, Inc	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000			
							V- ,,			Commonwealth Annuity and Life Insurance			Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	91642	. 06-1016329	.			Forethought Life Insurance Company	IN	IA	Company	Ownership	100.000			
							. ,						Global Atlantic Financial Group Limited		
			81-3323212	.	.		Global Atlantic Equipment Management, LLC	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000			
1											1		Global Atlantic Financial Group Limited		
			. 98-1452583				Global Atlantic Assurance Limited	BMU	IA	Global Atlantic Financial Limited	Ownership	100.000			
1											1		Global Atlantic Financial Group Limited		
			98-1451597	.	.		GA Re Bermuda HoldCo Limited	BMU	NI A	Global Atlantic Financial Limited	Ownership	100.000			

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
													Global Atlantic Financial Group Limite	:d	
			83-2239712				GA Re US HoldCo, LP	DE	NI A	Global Atlantic Financial Limited	Ownership	99.000			
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	0h:	1.000	Global Atlantic Financial Group Limite	:d	
			83-2239/12				GA HE US HOIGLO, LP	UE	NI A	GA He Bermuda HoldCo Limited	Ownership		Global Atlantic Financial Group Limite		
			98-1090854				EXL Solar HoldCo. LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	Grobal Attailtic i mancial droup Emilite	u	
			00 1000004				EAC COLUMN TIOLOGY, ELEC			Grobal Actuations Elanted	Omioi on p				

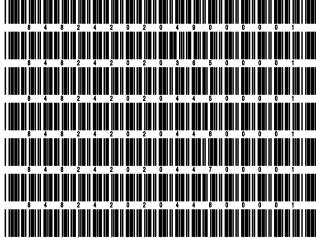
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Asterisk			xp.	a	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. 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.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	***
2. 3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and	INU
3.	electronically with the NAIC?	NO
4.	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?	NO
5.	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?	NO
6.	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?	
7.	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?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	
	Explanation:	
1.		
2.		
3.		
4.		
5.		
6.		
7.		
	Bar Code:	
1.	Trusteed Surplus Statement [Document Identifier 490]	
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	

- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- 4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- 6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

Additional Write in 3 for Assets Eine 25					
			Current Statement Date		
		1	1 2 3		
		Net Admitted Assets			Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
2504.	Other assets	826,045	17,567	808,478	
2597.	Summary of remaining write-ins for Line 25 from overflow page	826,045	17,567	808,478	

Additional	Write-ins for	or Liabilities	Line 25

		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Modco SA expense allowance	2,968,872	4,241,687
	Letters of credit payable	1,382,257	2,041,792
2506.	Miscellaneous liabilities	841,637	382,066
2597.	Summary of remaining write-ins for Line 25 from overflow page	5, 192, 766	6,665,545

Additional Write-ins for Summary of Operations Line 8.3

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	To Date	To Date	December 31
08.304. Guaranteed Minimum Benefit Rider Fees	1,606,395	1,551,675	6,441,087
08.305. Fee Income	3,623,955	695,050	2,809,197
08.306. Assumed VA fees and Dividends Received Deduction	(525,000)	525,000	2,100,000
08.307. Net assumed adjustment to IMR	22,329	(18,823,654)	(1,297,754)
08.308. Premium Taxes Recovered	(4,356,920)	23,638	(91,874)
08.309. Other Income		331,207	1,717,376
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,185,979	(15,697,084)	11,678,032

Additional Write-ins for Summary of Operations Line 27

/ tuditio	nai write in 3 for Gariffia y or Operation 3 Eine 27			
		1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
2704.	Modified coinsurance reserve adjustment	2,577,807	(6,485,534)	(36,234,958)
2705.	Ceded dividends received deduction	525,000	525,000	2,570,080
2706.	Other expenses	263,692	122,560	84,732
2797.	Summary of remaining write-ins for Line 27 from overflow page	3,366,499	(5,837,974)	(33,580,146)

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted yill vayill ya		
7.	Deduct current year's other than temporary impaigent recovery zero		
8.	Deduct current year's depreciation		
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

Mortgage Loans

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,513,948,010	1,448,163,807
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	343,687,553	336,719,087
	2.1 Actual cost at time of acquisition 2.2 Additional investment made after acquisition	19,339,583	8,154,323
3.	Capitalized deferred interest and other		
4.	Accrual of discount		2,891,939
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		267, 198
7.	Total gain (loss) on disposals	5, 169, 171	278,406,039
8.	Deduct amortization of premium and mortgage interest points and commitment fees	183.132	3.842.305
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,871,635,934	1,513,948,010
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,871,635,934	1,513,948,010
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,871,635,934	1,513,948,010

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	Other Long-Term Invested Assets		
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	72,986,615	518,887,188
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		93,654,160
	2.2 Additional investment made after acquisition	2,211,569	18,975,835
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	42,436,101	(1,433,365)
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	2,074,842	550,232,738
8.	Deduct amortization of premium and depreciation	6 821	16 809
9.	Total foreign exchange change in book/adjusted carrying value Deduct current year's other than temporary impairment recognized		
10.	Deduct current year's other than temporary impairment recognized		6,847,656
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	115,635,587	72,986,615
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	115,635,587	72,986,615

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	17,084,001,863	13,419,294,591
2.	Cost of bonds and stocks acquired	1,887,609,849	8,833,608,570
3.	Accrual of discount	21,884,446	90,326,139
4.	Unrealized valuation increase (decrease)	169,299,483	20, 114, 459
5.	Total gain (loss) on disposals	7,831,266	(16,713,556)
6.	Deduct consideration for bonds and stocks disposed of	1,514,481,450	5,214,950,064
7.	Deduct amortization of premium	21, 189, 082	75,588,983
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	1,845,695	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	706,479	27,910,707
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	17,633,817,159	17,084,001,863
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	17,633,817,159	17,084,001,863

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	During the Current Quarter to	2	3	/ Designation	5	6	7	8
	Book/Adjusted	2	3	7	Book/Adjusted	Book/Adjusted	Book/Adjusted	Book/Adjusted
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
	Beginning	During	During	During	End of	End of	End of	December 31
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	10,304,552,060	1,585,151,719	1, 145, 639, 464	(133, 161, 166)	10,610,903,149			10,304,552,060
2. NAIC 2 (a)		234.002.329	477.789.928	` ' ' '	3,687,235,825			3,845,485,986
3. NAIC 3 (a)	, , , , ,	50,536,324	9,174,900	, , , ,	207,326,985			110,303,299
4. NAIC 4 (a)		7,904,151	2,112,869	, ,	54,256,284			47,994,427
5. NAIC 5 (a)		10,665,563	1,510,930	·	30,374,643			30,924,702
6. NAIC 6 (a)								
7. Total Bonds	14,339,260,474	1,888,260,086	1,636,228,091	(1,195,583)	14,590,096,886			14,339,260,474
PREFERRED STOCK								
8. NAIC 1					10,468,600			10,468,600
9. NAIC 2	, ,		2,500,000		7,626,224			10,126,224
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	20,594,824		2,500,000		18,094,824			20,594,824
15. Total Bonds and Preferred Stock	14,359,855,298	1,888,260,086	1,638,728,091	(1, 195, 583)	14,608,191,710			14,359,855,298

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	85,457,485	XXX	84,742,965	763,985	17,636

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	151,850,826	540,405,770
2.	Cost of short-term investments acquired	64,542,897	778,623,358
3.	Accrual of discount	370,331	947,398
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	17,203	513,696
6.	Deduct consideration received on disposals	131,222,320	1, 166, 304, 552
7.	Deduct amortization of premium	101,452	2,334,844
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)	85,457,485	151,850,826
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	85,457,485	151,850,826

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	67,140,983
2.	Cost Paid/(Consideration Received) on additions	77,367,355
3.	Unrealized Valuation increase/(decrease)	141,249,653
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	23,435,502
6.	Considerations received/(paid) on terminations	90,960,292
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	218,233,201
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	218,233,201

	SCHEDULE DB - PART B - V Futures Contracts	ERIFICATIO	N	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			(26,609,635)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash	h Change column)		
3.1	Add:			
	Change in variation margin on open contracts - Highly Effective Hedges			
	3.11 Section 1, Column 15, current year to date minus	7		
	3.12 Section 1, Column 15, prior year	6)70,982,233		
	Change in variation margin on open contracts - All Other			
	3.13 Section 1, Column 18, current year to date minus			
	3.14 Section 1, Column 18, prior year		70,982,233	
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year			
	3.25 SSAP No. 108 adjustments			
3.3	Subtotal (Line 3.1 minus Line 3.2)			70,982,233
4.1	Cumulative variation margin on terminated contracts during the year	258,658,568		
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item			
	4.22 Amount recognized	В		
	4.23 SSAP No. 108 adjustments	258,658,568		
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)			44,372,598
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			44,372,598

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open **NONE**

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying V	alue Check
1.	Part A, Section 1, Column 14	218,233,202	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	44,372,597	
3.	Total (Line 1 plus Line 2)		262,605,799
4.	Part D, Section 1, Column 5	303,023,438	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Chec	ck
7.	Part A, Section 1, Column 16	218,233,202	
8.	Part B, Section 1, Column 13	44,372,597	
9.	Total (Line 7 plus Line 8)		262,605,799
10.	Part D, Section 1, Column 8	303,023,438	
11.	Part D, Section 1, Column 9	(40,417,639)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure	Check
13.	Part A, Section 1, Column 21	14,579,032	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	107,835,257	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	(Odon Equivalents)	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	449,739,007	406,758,116
2.	Cost of cash equivalents acquired	4,916,174,953	12,850,112,445
3.	Accrual of discount	1,444	63,903
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	4,971,620,042	12,806,936,894
7.	Deduct amortization of premium	14	258,563
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)	394,295,348	449,739,007
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	394,295,348	449,739,007

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

Schedule A - Part 3 - Real Estate Disposed NONE

	Showin	ng All Mortgage Loans ACQL	<u>JIRED AND A</u> DDIT	IONS MADE During to	the Current Quarter			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
66444	Chicago	IL		03/13/2020	7.500	157,331		212
66445	Racine	WI		03/13/2020	8.625	98,051		132
66446 66448	Racine	WI			8.625	97,308		131
66449	Matteson Pittsburgh	PA			7.625 8.250	146,970 95,850		185 120
66450	Pittsburgh	PA		03/13/2020	7.750	200,433		251
66452	Indianapolis	IN			5.050	107 . 522		144
66454	Fishers	IN		03/13/2020	4.550	137 , 172		184
66459	Winchester	VA		03/13/2020	9.000	134,538		195
66460	Winchester	VA		03/13/2020	9.250	118,902		160
66461	Greenfield	IN		03/13/2020	5.050	96,392		129
66462 66463	Indianapolis	IN		03/13/2020	5.050	103,815		139
66464	Indianapolis	ININ.		03/13/2020	5.050 5.050			144
166465	Amelia	0H		03/13/2020	5.050	114,938		154
366466	Batavia	OH		03/13/2020	5.050	126,061		169
66467	Greenfield	IN		03/13/2020	5.050	93 , 188		
66468	Whiteland	IN		03/13/2020	5.050	113,316		
366469	Indianapolis	IN		03/13/2020	5.050	90,876		121
366470	Avon	IN			5.050	122, 353		164
366471	Avon	IN		03/13/2020	4.550	133,475		179
366472 366473	Camby	ININ.		03/13/2020	5.050 5.050	109,738 107,522		147 144
366474	Indianapolis	IN IN		03/13/2020	5.050	118.645		158
66475	South Holland	II		03/13/2020	6.875	141.450		214
366476	Indianapolis	IN.		03/13/2020	5.050	92,591		124
66477	Avon	IN		03/13/2020	5.050	122,351		164
66478	Chicago	IL		03/13/2020	7.500	170,955		215
366479	El Paso	TX		03/13/2020	6.000	113,955		153
66480	El Paso	TX		03/13/2020	6.950	99,844		128
366481 366482	El Paso	TXTX		03/13/2020	6.800	131,794		165
366483	Conroe Conroe	TX		03/13/2020	6.625 6.750	114,932 131,368		157 179
366484	Chicago	II		03/13/2020	7.250	96,454		
366485	Evergreen Park	IL.		03/13/2020	7.125	140,955		190
366486	El Paso	TX		03/13/2020	6.750	110,228		148
366487	Round Rock	TX		03/13/2020	6.500	176,258		231
66488	Round Rock	TX		03/13/2020	6.400	181,316		227
366489	Lenoir City			03/13/2020	8.625			127
366490	Lenoir City	TN		03/13/2020	8.375	53,507		72
66491 66492	Lenoir City	TN			8.125 6.990	62,096 		90 140
366493	Blue Island			03/13/2020	6.990	96,430		130
366494	Hazel Crest	IL		03/13/2020	6.990	101,729		160
66495	Mariton	NJ		03/13/2020	7.000	134,906		186
66496	Silver Spring	MD		03/13/2020	6.250	230,919		309
66497	Houston	TX		03/13/2020	7.000	130,321		184
66498	Romeoville	L		03/13/2020	6.500	133,577		168
66499	Crosby	TX			6.750	114,562		156
66500 66501	Myrtle Beach	SC		03/13/2020	7.750 7.600	167 , 881 159 , 042		
66502	Kansas City Baltimore	KSMD_		03/13/2020	6.400	159,042 131,281		
66503	Riverhead	NY		03/13/2020	6.400	159,306		200
66504	Lincoln Park	NI			6.550			
66505	Fort Myers	FL		03/13/2020	6.400	196, 293		
6508	Forked River	NJ		03/13/2020	6.450	161,434		190
66509	Edgewater	NJ		03/13/2020	6.750			1, 185
66510	Putnam Valley	NY			6.750	204,746		257
66511	Kissimmee	FL		03/13/2020	4.990			31
66512 66513	Copiague Yakima	NYNY		03/13/2020	4.990 6.250	238,756 131,682		41:
66514	Pittsburgh	PA		03/13/2020	6.250	131,682		155
66515	Berea	PAOH		03/13/2020	6.250	140 , 178		165
66516	Berea	0H		03/13/2020	6.250	135,930		160
866517	Atlantic City	NJ		03/13/2020	6.400	100.363		135

	Showin	ig All Mortgage Loans ACQ	<u> JIRED AND AD</u> DIT		the Current Quarter			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
66518	Newport News	VA		03/13/2020	6.550	120,652		14
6519	Or lando	FL		03/13/2020	6.150	127,852		17:
6520	Monroe	MI		03/13/2020	6.400	123,462		15
6522	Or lando	FL			7.100	367,384		49
5523	East Orange	NJ_		03/13/2020	6.600	252,792		34
524	Houston	TX		03/13/2020	6.000	116,744		15
527	Kennesaw	GA			6.600	129,099		16
5528	Joliet	IL			6.450	122,350		14
529 530	Rock Hill	SC			6.500 6.450			18
6531	Gainesville	FL		03/13/2020 03/13/2020	6.000	106,287		1(
6532	Springdale	AR		03/13/2020	7.250	133,874		15 18
6533	Fort Worth	TX			6.300	133,013		
6534	Pueblo	CO		03/13/2020	7.550	121,247		16
6535	Cincinnati	0H.		03/13/2020	7.800	135, 140		18
5536	Flat Rock	NC.			6.200	159,289		20
537	Mesquite	TX			6.200	141,448		
538	Atlantic City	NJ.		03/13/2020	5.900	129,320		17
539	Columbus	OH.		03/13/2020	5.700	106,275		2
5540	Houston	TX			7.000	165,229		2
5541	Bend	OR		03/13/2020	6. 150	223,216		35
5542	West Palm Beach	FL		03/13/2020	6.750	251, 172		3 [:]
5543	Baltimore	MD		03/13/2020	6.600	91,693		1 ⁻
5544	Houston	TX		03/13/2020	5.550	145,057		
545	Fayetteville	NC			7.150	88 , 121		1
546	Galveston	TX		03/13/2020	5.490	132,832		
547	Grand Junction	CO		03/13/2020	6.350	183 , 104		2
548	Houston	TX			7.250	97 ,571		1
549	College Station	TX			6. 150	153,063		2
550	Philadelphia	PA			6.450	313,812		3
551	Round Rock	TX		03/13/2020	5.390	131,499		2
552 553	College Station	TX		03/13/2020	6.350 5.950	167 , 913 177 , 709		1 3
1554	MiamiPhiladelphia	FL			6.450	209,208		
6555	Cincinnati	OH.		03/13/2020	6.800			
1556	Savannah	GA		03/13/2020	6.700	256,749		9
557	La Porte	TX			5.800	113,081		
558	Dickinson	TX		03/13/2020	6.200	142,303		
559	Phoenix	AZ_		03/13/2020	6.150	143,145		2
560	Pittsburgh	PA		03/13/2020	6.750	135,553		-
61	Sunrise	FL			5.800	122,221		
562	Miami	FL.		03/13/2020	6.350	198,783		
563	Norristown	PA		03/13/2020	7.150			
64	Brandon	FL		03/13/2020	6.450	130,888		
565	Newport News	VA			6.400	75 , 156		
66	Charlotte	NC		03/13/2020	4.890	138 , 110		
67	Williamstown	NJ		03/13/2020	6.200	111,610		
68	Miami	FL		03/13/2020	6.550	146 , 706		
69	Fort Myers	FL		03/13/2020	6.300	112,412		
70	Parma	OH			6.400	107,632		
72	Liberty	MO		03/13/2020	6.800	98,876		
3	Jacksonville	FL		03/13/2020	6.950			
74	Providence	RI		03/13/2020	6. 100	127,550		
75 76	Buffalo	NY GA		03/13/2020	6.000 6.450	129,588		
76 77	East Point	GATX.		03/13/2020	6.450			
	KatyPortage	IN		03/13/2020	6.200	129,806		
78 79	Irmo	SC			6.350			
80	East Point	GA			6.450			
81	Atlanta	GAGA		03/13/2020	5.900	227 ,430		
82	Memphis	TN.		03/13/2020	6.750	103,003		
83	At lanta				5.950	107,457		
85	Spring Lake	NC.			7.150			
586	Portage	IN.		03/13/2020	6.750	100,875		-
587	Roeland Park	KS		03/13/2020	6.350	142.152		

	Showin	ng All Mortgage Loans ACQ	UIRED AND ADDIT	FIONS MADE During	the Current Quarter			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
66588	Portage	IN		03/13/2020	6.250	110,229		129,5
66589	Memphis	TN		03/13/2020	6.750	85,978		101,(
66590	At lanta	GA		03/13/2020	5.950	109,053		165,(
66591 66592	Atlantic City	NJ		03/13/2020	6.200	131,667 123,423		165,(
366593	Miami Gardens	FL		03/13/2020	6.250 6.350	123,423		145,
366594	Pelham	ID		03/13/2020	6.050	536,231		
366595	Jacksonville				6.050	110,651		
366596	Forked River	NJ.		03/13/2020	6.400	165, 189		215.
366597	Chattanooga	TN		03/13/2020	6.500	125,290		
866598	Gainesville	FL		03/13/2020	6.050	132,196		175,
366599	Cleveland	OH		03/13/2020	7.150			95,
366600	Detroit	MI			7 . 150	85,771		124,
366601	Hatboro	PA		03/13/2020	6.350	161,729		200,
366602	Waxhaw	NC		03/13/2020	6.950	103,432		121,
366603	Wildwood	NJ		03/13/2020	6.450	176,363		221,0
366604	Charlotte	NC		03/13/2020	6.900	134,078		180,
366605	Hope Mills	NC		03/13/2020	6.550			
366606	Prattville	AL		03/13/2020	6.250	119, 167		140,
866607	Paterson	NJ		03/13/2020	5.640			
366608 366609	Medford	NYTX		03/13/2020	5.900 6.100	205,549 139,508		280,(
366616	Grand Prairie	MI		03/13/2020	6.550	139,508		175,(138,(
366617	Tampa	FL		03/13/2020		178.747		138,(
366618	Norristown	PA			7.350			90,(
366619	Detroit	MI		03/13/2020	8.050	87.804		110,(
366620	Charlotte	NC.		03/13/2020	6.250	106,399		125,0
366621	Pocono Lake	PA			7.000	94, 175		118,(
866622	At lanta	GA		03/13/2020	6.650	188 . 127		340,(
366623	Dearborn	MI			7.000	83,571		105,0
366624	Leesburg	FL		03/13/2020	5.950	106,925		134, (
866625	Irving	TX			6. 150	160 , 127		215,0
866626	Paterson	NJ		03/13/2020	6.600	323,473		
366627	Levittown	PA		03/13/2020	6.250	137,627		161,6
366628	Elgin	TX		03/13/2020	5.900	119,638		173,(
866629	Elgin	TX		03/13/2020	6.200	131,487		167,(
366630 366631	Elgin	TXTX		03/13/2020	5.800 6.200	124, 476 127, 167		
366632	Elgin	MI		03/13/2020	6.100			
866633	Elgin	TX		03/13/2020	6.000	126,609		175,0
366634	Elgin	TX		03/13/2020	6.000	122,009		164,(
66635	Or lando				6.000	108,522		170,(
366636	Lawrenceville	GA		03/13/2020	6.500	159,606		200,0
366637	Norcross	GA_		03/13/2020	5.490	178,724		
366638	At lanta	GA			5.900	128,577		173,(
366639	Marietta	GA			6.000	196,965		
366640	Austell	GA		03/13/2020	6.200	132,209		166,(
366641	Rockford	IL		03/13/2020	7.625	97 , 163		122,0
366642	Memphis	TN		03/13/2020	5. 150	90,206		121,
366643	Philadelphia	PA		03/13/2020	6.875	69,799		101,(
66644	Cudahy	WI		03/13/2020	8.250	71,476		112,0
66646	Waveland	IN		03/13/2020	6.500	143,383		180,
66647	Philadelphia	PA		03/13/2020	6.250	178, 952		259,
66648 66649	Philadelphia	PA		03/13/2020	6.375 6.500			139, 305,
66650	Arlington Heights	MI.		03/13/2020	7.250			
66651	Redford	MI		03/13/2020	7.250			
66652	Redford	MI			7.250	63,800		75
66655	Redford			03/13/2020	7.250			
66656	New Castle	DE		03/13/2020	5.375	110,697		138,
66657	Hazel Crest	IL		03/13/2020	7. 125			
66658	Dallas	TX		03/13/2020	7.125	92,431		145,(
366659	Philadelphia	PA.		03/13/2020		92,506		145,(
66660	Conroe	TX		03/13/2020	6.000	106,287		151,(
366661	Aberdeen	NC.		03/13/2020	6. 125	172,592		216,5

	Showin	g All Mortgage Loans ACQL	JIRED AND ADDIT					
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
366662	Aberdeen	NC		03/13/2020	6. 125			
366663 366664	Pinehurst	NC OH		03/13/2020	6.000 7.750	191,317 65,405		240,00
366665	Cleveland	0H			7.625	56,576		82,00 76,00 73,00 72,00
366666	Chicago	IL		03/13/2020	7.250	58.309		73.00
866667	Cleveland	OH.		03/13/2020	8. 125	53,606		
866668	Tinley Park	IL		03/13/2020	6.750	139,540		175,00
866669	Marietta	GA		03/13/2020	6.500	193,479		260,00
866670 866671	Goldsboro	NCTX_		03/13/2020	6.375 5.775	87,806 87,806		118,00
866672	HoustonMiramar	FL		03/13/2020	7.500	210,290		159,00 370,00
866673	Fort Worth	TX		03/13/2020	5.525	93,250		
866674	Indianapolis	IN.		03/13/2020	6.625			
866675	Chicago	IL		03/13/2020	7.125	119,620		150 00
866676	Chicago	IL		03/13/2020	6.750	82,236		119,00
866677	New Orleans	LA			7.750	123,806		155,00
866678 866679	Los Angeles	CACA		03/13/2020	5.875 5.875			
866680	Wilmington	DE		03/13/2020	6.950	238,338		
866681	Phi lade lphia	PA			5.000			217,00
866682	Saint Louis	MO		03/13/2020	7.125	56 , 142		
866683	Hueytown	AL		03/13/2020	7.250	59,472		
866684	Spartanburg	SC		03/13/2020	5.625	85,283		107,00
866686	Philadelphia	PA			5.750	115,311		
866687 866688	Philadelphia	PA		03/13/2020	5.625 5.250	99,630 129,419		
866689	Phi lade lphi a	PA.		03/13/2020	6.375			165,00
866690	Philadelphia	PA		03/13/2020		114,980		183 00
866691	Galloway	NJ.		03/13/2020	5.625			
866692	Chicago	IL		03/13/2020	5.750	235,404		
866693	Fort Worth	TX		03/13/2020	6.200	174, 324		
866695 866696	Westmont	ILTX		03/13/2020	6.600 6.125	136, 252 110, 810		197,00 139,00
866697	Philadelphia	PA		03/13/2020	5. 100			
866699	Sunman	IN.		03/13/2020	5.750	56,599		
866700	Pasadena	TX		03/13/2020	5.700	109,609		150,00
866701	Baytown	TX		03/13/2020	5.775	108,567		160,00
866702	Myrtle Beach	SC		03/13/2020	6.900	63,847		90,00
866703 866704	Ft Lauderdale	FLFL		03/13/2020	5.275 5.450			
866705	Kettering			03/13/2020		93,364		
866706	Knoxville	TN.		03/13/2020	6.100	219,923		
866708	Tucson	AZ.		03/13/2020	6.450	128,492		
866709	Mount Vernon	WA		03/13/2020	6. 125	311,513		450,00
866711	Philadelphia	PA			5.525	125, 108		168,00
866713 866717	Delray Beach			03/13/2020	5.975	114, 168		
866718	Fort WorthPhiladelphia	TXPA		03/13/2020	5.500 4.725			170,00 170,00
866719	Nashville	TN.		03/13/2020	6. 150			916,00
866720	Chesapeake	VA			6.500	540,872		
866721	Montclair	NJ.		03/13/2020	6.100	1,576,868		1,980,00
866722	Татра	FL		03/13/2020	6.550	431,488		625,00
866723	Birmingham	AL		03/13/2020	6.950			
866724 867976	Lousiville	KYNY		03/13/2020	6.400 5.375			864,60
867977	Forest Hills	NY		03/27/2020	5.500			
867978	Brooklyn	NY				526,875		1 180 00
867979	Hollis Hills	NY		03/27/2020	4.875	547,276		1,262,00
867980	Flushing	NY		03/27/2020	5.750	832,463		
867981	Forked River	NJ		03/27/2020	4.875	158,921		
867982 867983	Brooklyn	NYNYNJ.		03/27/2020	5.625 5.000	999, 992 437, 306		1,550,00
867984	Lakewood	NJNY		03/27/2020	5.000 6.125			
867985	Phi lade lphia	PA		03/27/2020	6.250	187,556		255,00 255,00
867986	West Palm Beach	FL		03/27/2020	5.500	194.516		

		g All Mortgage Loans ACQI						.
1	Location 2	3	4 Loan	5	6	7 Actual Cost at	8 Additional Investment Made	9 Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
867987	Enfield	CT		03/27/2020	5.625	178,952		218,000
867988	Laurel	MD		03/27/2020	5.500	141,787		210,00
867989 867990	Flourtown	PAFL		03/27/2020	6.000 5.375			
867991	Hamilton	NJ		03/27/2020	5.250	129,951		165,00
867992	Trenton	NJ		03/27/2020	6. 125	110,428		140,00
867993	Trenton	NJ		03/27/2020	5.500	126,033		150,00
867994 867995	Hamilton	NJNJ		03/27/2020	6.125 5.750			125,00 150,00
867996	Hamilton Hamilton	NJ		03/27/2020	5.875	118, 174		180,00
867997	At lanta			03/27/2020	5.250	106,323		135,00
867998	Atlanta	GA		03/27/2020	5.250	106,323		135,00
867999	Dickinson	TX		03/27/2020	5.750	125,264		159,00
868000 868001	South Plainfield	NJ		03/27/2020 03/27/2020	5.625 5.875	210,298 93,066		352,50 118,00
868002	Fairburn	GA		03/27/2020	5. 125	106,315		135,00
868003	Fairburn	GA			5. 125	90,564		115,00
868004	Rex	GA		03/27/2020	5. 125	114, 190		145,00
868005	Frederick	MD		03/27/2020	5.500	184,002		250,00
868006 868007	Oxon Hill	MDMD.		03/27/2020	5.500 5.250	119,864 139,827		165,00 205,00
868008	Washington	DC.		03/27/2020	5.375	209,225		420,00
868009	Frederick	MD		03/27/2020	5.750	120,928		165.00
868010	Oxon Hill	MD		03/27/2020	5.750	128 , 288		175,00
868011 868012	Pittsburgh	PA		03/27/2020	5.875	117,894		167,50
868013	Tamarac	FL		03/27/2020	4.875			350,00 314,00
868014	Las Vegas	NV.		03/27/2020	5.750	236,597		320,00
868015	Columbus	OH		03/27/2020	6.000	209,015		
868016	Fort Lauderdale	FL		03/27/2020	5.875	176 , 486		224,00
868017	Northfield	NJ		03/27/2020	5.750	208,826		284,00
868018 868019	Northfield	NJVA		03/27/2020	5.875 5.250	247,816 88,312		
868020	Northfield	NJ.		03/27/2020	5.875	223,527		
868021	Baltimore	MD		03/27/2020	5.750	141,809		180,00
868022	Pittsburgh	PA		03/27/2020	5.500	177,626		225,00
868023 868024	Baltimore	MDNY.		03/27/2020	5.750	119,749		152,00 575,00
868025	West Hempstead Montgomery Village	MD		03/27/2020	5.750 5.750			135,00
868026	South Holland	IL.		03/27/2020	5.750	123,425		156,50
868027	Summerville	SC			5.875	122 , 122		155,00
868028	North Charleston	SC		03/27/2020	6.000	207,071		270,00
868029 868030	North Charleston	SCWA		03/27/2020 03/27/2020	5.625 5.875	101,612 107,671		129,00 570,00
868031	Richmond	VA		03/27/2020	6. 125	222 . 215		282,00
868032	Lake Dallas	TX			5.500	187,945		
868033	Durham	NC		03/27/2020	6.250	145 , 109		189,00
868034	Dayton	OH		03/27/2020	6.375	82,751		105,00
868035 868036	Williamstown	NJNJ.		03/27/2020	5.500 5.875	99,887 315,479		133,00 425,00
868037	Atlanta			03/27/2020	5.375	98,455		125,00
868038	Louisville	KY		03/27/2020	5.250	116 , 142		158,00
868039	Sacramento	CA		03/27/2020	6. 125	150 , 792		214,00
868040 868041	Independence	MOMOMO		03/27/2020	5.875 6.125	105, 160 90, 709		145,00 115,00
868042	Independence Crosby			03/27/2020	5.750	90,709		182,00
868043	Decatur	TN		03/27/2020	6. 125	106,484		135,00
868044	Madisonville	TN			5.875	154,585		196,00
868045	Washington	DC.		03/27/2020	5.750	232,391		340,00
868046 868047	Philadelphia	PAAZ		03/27/2020 03/27/2020	5.875 5.875	205,061 191,738		260,00 229,00
868048	College Place			03/27/2020	5.750	239,542		
868049	East Palatka	FL		03/27/2020	6.375	82,829		105,00
868050	Waterbury	СТ		03/27/2020	5.000	149,377		245,000
868051	Waterbury	CT	I	03/27/2020	5.000	152,426		250,000

SCHEDULE B - PART 2

	Showin	ig All Mortgage Loans ACQI	JIRED AND ADDIT		the Current Quarter			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
68052	Paterson	NJ		03/27/2020	6.000	248,452		315
68053	Glen Burnie	MD		03/27/2020	5.250	181,039		265
68054	Asbury Park	NJ		03/27/2020	5.875	393,942		500
68055	Allentown	PA			5.875	123,037		180
68056	East Point	GA		03/27/2020	6.250 5.125	147,665		195
68057 68058	New Brunswick	NJ		03/27/2020	5.125			245
68059	Spring	TXPA		03/27/2020		136,455 131,877		176
68060	CollingdaleBaytown	TX			6.000 5.875	156, 162		16: 19:
68061	Lakewood			03/27/2020	5.750	496 , 855		63
68062	Center Point	AL		03/27/2020	5.625	125,580		15
68063	Baltimore	MD.		03/27/2020	5.750			24
68064	Baltimore	MD.		03/27/2020	6. 125			113
68065	Baltimore	MD.		03/27/2020	6.125	.86,765		110
68066	Baltimore	MD		03/27/2020	6. 125			112
368067	Wonder Lake	IL			6.125			100
68068	Blackwood	NJ		03/27/2020	5.750	158 , 257		215
68069	Spokane	WA		03/27/2020	5.750	109,361		160
368070	Spokane	WA		03/27/2020	5.750	105,943		155
68071	Sewell	NJ		03/27/2020	6.250	100,672		11
68072	Missouri City	TX			5.375	117 , 755		
68073	Weaverville	NC		03/27/2020	6.000	303,663		385
68074	St Petersburg	FL		03/27/2020	5.625			35
68075	Trenton	NJ		03/27/2020	5.500	157 , 190		230
68076	Troy	NY			5.625	185,063		220
68077	Crestview	FL			6.500	98,398		125
68078	Markham	IL		03/27/2020	6.000	134,085		17(
68079	Fairport	NY			5.500	97,784		155
68080	Kannapolis	NC		03/27/2020	6.375	110,965		132
368081 368082	Kannapolis	NCIL		03/27/2020	6.000 5.875	113,463 236,609		135 300
368083	Hammond	IN		03/27/2020	5.625	136,464		
68084	Gloucester City	NJ			6. 125			11(
68085	Norman	OK		03/27/2020	6.250	102,151		129
68086	Baltimore	MD.		03/27/2020	5.000	177.019		24
68087	Philadelphia	PA		03/27/2020	5.625	217 , 133		
68088	Newark	NJ.	·		5.875	195,070		26
68089	Chicago	IL IL		03/27/2020	5.625	110,287		145
68090	Chicago	ĪL.		03/27/2020	6.000	92,545		110
68091	New Lenox	IL.		03/27/2020	5.875	131,712		167
68092	Ar Lington	TX		03/27/2020	5.750	118,854		175
68093	Merrionette Park	IL		03/27/2020	6.000	114 , 136		145
68094	Riverdale	IL		03/27/2020	6. 125	82,032		120
68095	Indianapolis	IN		03/27/2020	5.625	97,683		124
68096	Chicago	IL		03/27/2020	5.750	119,876		152
68097	Pegram	TN		03/27/2020	4.875	165,871		380
68098	Pensacola	FL		03/27/2020	5.375	88,316		105
68099	Decatur	GA		03/27/2020	5.625	134,591		160
68100	Birmingham	AL			6.000	120,308		143
68101	Dallas	TX		03/27/2020	5.875			200
58102 58103	Crestview	FL		03/27/2020	6.250			13
8103 8104	Birmingham	ALΔΙ		03/27/2020	5.500	261,282		35
8104 8105	Birmingham	AL		03/27/2020	4.750 6.125	165,547 98.597		21
8106	Matteson				6.125	98,597 85,040		12
8106	Coram	NY		03/27/2020	5.625			
88107	Newark	NJ.			5.250			
8109	Evergreen Park	NU			5.250			
8110	Broadview			03/27/2020	5.750	142,800		19
88111	Oak Lawn			03/27/2020	5.500	125,857		17
88112	Lansing	II		03/27/2020	6. 125	91,498		
58113	East Falmouth	MA			5.625	276,277		33
88114	Bellwood	IL		03/27/2020	5.875	184,029		
8115	Trenton	NJ.		03/27/2020	6.250 5.750	105, 175		12
68116	Lake Zurich	I II		03/27/2020	5 750	129.840		190

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	0,000	Value of Land and Buildings
868117	Crestwood	IL		03/27/2020	5.875		·	130,000
BGAORD9UO	Various	US		01/07/2020	3.570	30,000,000		43,478,261
0399999. Mortgages in good st	standing - Residential mortgages-all other		•	•		94.375.395		133.073.838
2379301	New York	NY		01/16/2020	2.650	94,404,249		996,000,000
5300043	Dallas	ТХ		03/28/2019	6.750		84.259	
5300045	Maspeth	NY			4.350		2,530,460	109,200,000
5300079	Mission Viejo	CA		01/24/2020	3.740	44,004,000		129,400,000
5300080	Buellton	CA			4.350	11,998,800		
5300082	San Diego	CA			2.300	9,008,340		51,750,000
5300084	Baytown Baytown	TX			3.800	15,500,000		43,400,000
5300085	Redmond			03/17/2020	3.500	15,000,000		70,190,000
00018-0312	Brooklyn	NY		03/14/2019	2.350		309,791	235,000,000
00019-0267	Denver				3.950	19, 125, 192		
5300083	Palmdale	CA		02/04/2020	4.500	18,453,913		
5300049	Houston	TX			4.500			
5300050	Arlington	TX		07/01/2019	5.050			17,870,000
5300065	Houston	TX		10/28/2019	3.990			
005300017A	Garland	TX			4.500			191,830,000
700251	New York	NY			5.505			160,833
770000317	San Diego	CA		06/01/2018	4.340		11, 133, 277	20,887,949
5300086	Irvine	CA		03/05/2020	3.970	10,817,664		14,800,000
5300081	Little Rock	ARAR.		01/15/2020	3.750	11,000,000		15, 100, 000
5300041	Jacksonville	FL		03/28/2019	5.870		,	3,402,173
	standing - Commercial mortgages-all other					249,312,158		2,292,270,955
BGAOJM2F9	Garland	TX		06/28/2018	7.500			402,845
BGAOJM2E2	Garland	TX		06/28/2018	7.500		588,770	
0699999. Mortgages in good s	standing - Mezzanine Loans						883,250	1,308,645
0899999. Total Mortgages in g						343,687,553	19,339,583	2,426,653,439
1699999. Total - Restructured	Mortgages							
	ith overdue interest over 90 days							
3299999. Total - Mortgages in	the process of foreclosure							
3399999 - Totals	•					343.687.553	19.339.583	2,426,653,439

SCHEDULE B - PART 3

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

1	Location		4	5	6	7		Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
80515172	Bellevue			10/09/2015		19,263,797								92,648			
80515357	Jersey City	NJ		07/01/2014		25,772,410		13,091			13,091						
80519514	Denver	CO		12/01/2017		11,200,000								47,632			
88128	Greenville	SC		06/26/2012		252,698		(2,099)			(2,099))		71,577			
88162	Idaho Falls	ID		06/26/2012		243,530		(2,120)			(2, 120))		76,712			
88278	Bellingham	WA		06/26/2012		347,970		(2,336)			(2,336))		61,159			
88527	Rutherford	NJ		06/26/2012		1, 161, 943		(8,937)			(8,937))					
88527A	Rutherford	NJ		06/26/2012		195,447		(1,013)			(1,013))		15,347			
88733	Akron	OH		06/26/2012		417,363		(1,462)			(1,462))		92,779			
88739	Roanoke	VA		06/26/2012		2,453,699		(10,065)			(10,065))		178, 162			
88740	Virginia Beach	VA		06/26/2012		1,357,778		(5,570)			(5,570))		98,588			
88742	Renton	WA		06/26/2012		2,890,257		(11,335)			(11,335))		203,914			
88814	Spokane	WA		06/26/2012		809,265		(3, 102)			(3, 102))		52,316			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED. Transferred or Repaid During the Current Quarter

				Snowing /	All Mortgage L	oans DISPO	SED, Transf										
1	Location	า	4	5	6	7		Change	in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized		Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's			. •		Accrued		Gain	Gain	Gain
			1	D-4-	D:I				Temporary	Deferred	in	Exchange		0			
		_	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)		Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
88841	Mooresville			06/26/2012		2,010,927		(11,005)			(11,005)			117,403			
88855	Discovery Bay	CA		06/26/2012		1,410,596		(6,139)			(6,139)			86,117			
88946	Totowa	NJ		06/26/2012		859,543		(2, 172)			(2, 172)			48,922			
88979	N Little Rock	AR		06/26/2012		1,010,101		(5,249)		ļ	(5, 249)			54,572			
89075	Maryville	TN		06/26/2012		1,036,559		(4,272)			(4,272)			49,600			
2379301	New York	NY		02/01/2020										1,233,759			
5300045	Maspeth	NY		06/06/2019		17,086,500								79,894			
5300073	Houston	TX		12/30/2019		25,003,035								2,500			
30270374	Raliegh	NC		06/01/2018		12,450,718								55,404			
77000281	Washington	DC		06/01/2018		20, 199,884								129,065			
770000209	Miami	FL		06/01/2018		21,927,173								125, 105			
770000297	Baltimore	MD		06/01/2018		36,065,531								218,614			
770000300	Centreville	VA		06/01/2018		31,530,860								194, 955			
770000301	Edmonds	WA		06/01/2018		31,230,391								193,010			
770000302	Santa Barbara	CA		06/01/2018		9,781,984								59,296			
770000319	Newport Beach	CA		06/01/2018		16,799,154								116,620			
770000320	Irvine	CA		06/01/2018		16,800,245								116,620			
770000351	West Hartford	CT		06/01/2018		32,919,963								198,415			
770000352	Santa Clara			06/01/2018		23,905,874								143,956			
770000367	Washington	DC		06/01/2018		15,634,977								75,447			
700251	New York	NY		06/01/2018		20,276,097				·				111,984			
30270018	New York	NY		06/01/2018		21,639,598								137,809			
770000317	San Diego			06/01/2018		27,296,321								101,663			
770000401	Charleston	SC		06/01/2018		21,704,739								129,466			
770000409	Laurel	. LMD		06/01/2018		22,376,408				·				111,042			
770000410	Glen Mills	PA		06/01/2018		28,772,632								153,939			
5300081	Little Rock	AR		01/15/2020										32,296			
BGA01XA32	Placentia	. L		08/22/2013		5,941,560								12,621			
0299999. Mortgages wit	h partial repayments					532,037,527		(63,785)			(63,785)			5, 169, 171			
0599999 - Totals						532.037.527		(63,785)			(63.785)			5, 169, 171			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC							
					Designation							
					and						Commitment	
					Admini-	Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbo	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
BRTWBU-23-2	GLOBALCREDOPPORTUNITIESFUND CLOSED_ENDFU		LUX	GCO Lux GP S.à.r.I.		08/09/2019	11		649,903			3.420
	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	GSO Energy Select Opportunities Associat		10/28/2015	1		201,269			0. 171
	MTP_ENERGY_OPPORTUNITIES_FUND_OPEN_END_F		DE	Magnetar Financial LLC		05/26/2015	1		177,862			2.781
1999999. Joint	Venture Interests - Common Stock - Unaffiliated								1,029,034			XXX
000000-00-0	Life Settlements	Various	US	DIRECT		05/01/2013			1, 182, 535			
4699999. Any	Other Class of Assets - Unaffiliated								1,182,535			XXX
4899999. Tota	l - Unaffiliated								2,211,569			XXX
4999999. Tota	l - Affiliated											XXX
							 					
							t					
							t					
							†					
							†					
5099999 - Tota	als	1			F		T		2,211,569			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8		Change i	n Book/Adjı	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in		Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			1
							Less	Unrealized		Temporary	ized		Change in	Less		Exchange			
							Encum-		ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on (2000)	(Loss) on		ment
Identification	Name or Description	Citv	State	Nature of Disposal	Acquired	Date	Year		Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal		Disposal	Income
	GLOBALCREDOPPORTUNITIESFUND CLOSED_ENDFU	Oity	Otato	DIRECT	08/09/2019	02/12/2020	263,210	(1.611)	71001011011	111200	Otiloi	(1,611)	¥ dido	261,599	330,847		69.248	69.248	
	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	Capital Distribution	10/28/2015	02/25/2020	30,665							30,665	30,665				
	MTP ENERGY OPPORTUNITIES FUND OPEN_END F		DE	Capital Distribution	05/26/2015	02/28/2020	188,916							188,916					188,916
1999999. Joir	it Venture Interests - Common Stock	- Unaffiliated					482,791	(1,611)				(1,611)		481,180	361,512		69,248	69,248	188,916
638671-AK-3	NATIONWIDE MUT INS CO SUB CORP BND 144A		OH	WELLS FARGO SECURITIES	12/31/2019	01/03/2020	1,699,982		(368)			(368)		1,699,614	1,713,330		13,716	13,716	36,979
2799999. Sur	plus Debentures, etc - Unaffiliated						1,699,982		(368)			(368)		1,699,614	1,713,330		13,716	13,716	36,979
4899999. Tot	al - Unaffiliated						2,182,773	(1,611)	(368)			(1,979)		2,180,794	2,074,842		82,964	82,964	225,895
4999999. Tot	al - Affiliated																		
																		[
5099999 - To	tals			•	•	•	2,182,773	(1,611)	(368)			(1,979)		2,180,794	2,074,842		82,964	82,964	225,895

Description Paragraph Pa				Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
Part	1	2	3	4	5	6	7	8	9	
Description Part										_
Class										Designation
Column Description Descr										
Name of Vernifor Marcin Society Societ						Number of			Paid for Accrued	Admini-
Section 1985	CUSIP			Date		Shares of			Interest and	strative
Second Control Contr	Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
100 100										1
Second Column Second Colum										1
1985 1985										1
Section Sect										1
September Sept										
1885-94 Units Date Proposed										
Compared										
1989-250-0 198								387 810 000		
1000-1000 1000			D	03/04/2020	DIRECT					
100000000 50000000000000000000000000	500630-CG-1		D							
	500630-CU-0	KOREA DEVELOPMENT BANK (THE) SENIOR CORP	D	03/04/2020	DIRECT		416,202	392,000	6,321	1FE
	1099999. Subto	otal - Bonds - All Other Governments					1,569,729	1,440,000	17,140	XXX
1985 1986				03/12/2020	BARCLAYS CAPITAL			100,000	1,458	
The Display of the Display of the State (1997)	1799999. Subto	otal - Bonds - U.S. States, Territories and Possessions					125,113	100,000	1,458	XXX
PASS	3130AJ-BM-0	FHLB INDIANAPOLIS PP SENIOR AGENCY BND						1,000,000	.,,	
1933-1-7-1 The INCHANCE IS PROVIDE REFORM CREPT BO 1000-1000 190				03/02/2020						1FE
193.0-7.5 File						ļ				
PALE DIAMPACE PALE DIAMPACES PAL										
130.457 Feb. BILINAPULIS PP ENDINAPULIS PP EN										
1984-14-17 First Inches Part 1987										
1589-9-0 FESSIA, FINE GREET BASIS FUE STRIPS 1500.000 14.03 1.000.000 14.03 1.000.000 14.03 1.000.000 14.03 1.000.000 14.03 1.000.000 14.03 1.000.000 14.03 1.000.000 14.03 1.000.000						·				
1989-1-4 Files 2-00 ABERTO 100 DCC 2 2 200 M 100 DCC 2 200 M									1/ //38	
1499-0-9- FERRÍN MITORU NOTINGE ASON ALT INES 00.0787/000 0.0807 1.0008 0	3136B9-JY-4									
8011-1-1-1 SWA PREAM PREAMPTION C 38 MAIT 0.02/1/2003 0.01000 0.02/1/2003 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.000000	3140HX-4D-9									
\$8805_4-6 NERFLEST OND RELL SER DIST MUNITAL BILL \$1,048.30 1,000.000 2,667 FEE	38611T-DL-8				DIRECT					1FE
September Mile Mi	64990G-A6-9									1FE
1,000,000 2,718										
15995 1599										
MICHANGE FEEDRAL NATIONAL MORTOME ASS GREENIGAB 00,000 0.20 1 FEEDRAL NATIONAL MORTOME ASS GREENIGAB 0.000 0.0						·				
10.07=2.06 10.07=2.00										
31 9999 Subtotal - Bonds - U.S. Special Revenues										
200991-05-8 ATAT INC SENIOR COPP BIO 5.659 05/07 10.000 000 18 167 2FE				00/ 12/ 2020	Divisor of Final First Occount Field Eco	<u></u>				
09144-8-8 AIR LESSE COPPORTION SENIOR COPP BIOL			1	02/11/2020	I D MODOAN OFCIDITIES INC	1				
MODE_A-L-1 ALONF INNEC COPF SINIOR COPF BIOL 148 50.0 10.						<u> </u>				
15271-8-8 ALEXANDRIA REAL ESTATE EQUITE SENIOR 00 0.0110/2020 0.1160RUP GLOBAL MAT INC 1.1086,22 9.814,000 39.57 1.075,000 0.95,70 1.076,000 0.95,70 1.0	01400E-AA-1									
ALPHAEF INC SENIOR ONP BND 1 989 08 0.90/40/2020 DIFECT 1,978 01 1,	015271-AS-8								195, 190	2FE
21:528-AL-1 COUNTRY/IDE ALTERNATIVE LOWN TABS 0'-H D. 03/18/2020 MPRAIN STANLEY & CO. INC SALES AND CO. MIC SENDRE CORP PRIOR 5.2005 1.705,000 9.427 FEE. 1.905,000 1.94.201 1.9	02079K-AC-1	ALPHABET INC SENIOR CORP BND 1.998% 08				ļ ļ				
23158-BH-5 AMAZON COM INC SENUR CORP BOND 5, 2005										
28830-AA-5 MERICAN HOME MORTFAGE ASSETS HILD CDID 9.00										1FE
ASSOCIATION										1FE
ACCEPTAGE CREDIT FUNDING LTD A ABS 20-1 19,000,000 19,000,000 195.000,000 19						}			95/	I IFM
3332A-A-8 ANCHORAGE CREDIT FUNDING LTD A ABS 20-1						·				
ANCHORAGE CREDIT FUNDING LTD A ABS 20-1 0.2/14/2020 Various 7,000,000 7,000,000 7,000,000 1FE	03332A-AA-8									
ANELGER-BUSCH INDIVIS LIC SENIOR CORP D2/28/2020 Various TEE	03332A-AC-4									
35240-AM-2 AN-EUSER-BUSCH INBEV WORLDWIDE SENIOR CO 5,000 0.5,068 2FE	03332A-AQ-3	ANCHORAGE CREDIT FUNDING LTD A ABS 20-1		02/28/2020		ļ	7,646,250	7,500,000		
37411-BG-9 APACHE CORPORATION SENIOR CORP BND 5.3 01/22/2020 DIRECT 5,477,400 5,000,000 17,090 2FE	03522A-AH-3									
37833-CJ-7 APPLE INC SENIOR CORP BND 3.350% 02/09 2,326 IFE 37833-CP-9 APPLE INC SENIOR CORP BND 3.200% 05/51 5,000,000 2,326 IFE 37833-CP-9 APPLE INC SENIOR CORP BND 3.200% 05/51 5,000 2,000,000 4,16 IFE 37831-RE-1 ASCENSION HEALTH ALLIANCE SENIOR CORP BND 3.200% 05/51 5,000 2,58 B0 IFE 5492T-AM-2 BBCMS_20-C6 SUB CMBS_20-C6-E 144A 2.40 5,000 5,20 BCMS_20-C6 SUB CMBS_20-C6-E 144A 2.40 5,000 5,20 BCMS_20-C6 SUB CMBS_20-C6-E 144A 2.40 5,000 5,20 BCMS_20-C6 SUB CMBS_20-C6 SUB CMBS_20-	035240-AM-2									
37833-R-9 APPLE INC SENIOR CORP BND 3.20% 05/11 32/18/2020 DIRECT 33/18/2020 DIRECT 2.66 (193 2.						ļ				
4351L-AB-6 ASCENSION HEALTH ALLIANCE SENIOR CORP BN	03/833-UJ-/					}				
5492T-AM-2 BBGMS_20-C6 SUB CMBS_20-C6 = 144A 2.40										
5533_FAY=9 BCAP 2010-RR11 4 BCAP 2010-RR11 4 0.74% 03/01/2020 Interest Capitalization 355,702 355,702 1FML 5723K-AE=0 BAKER HUGHES A GE COMPANY LLC SENIOR COR 03/04/2020 DIRECT 1,025,000 7,506 IFE 5954D-AR=7 BANK OF AMERICA FUNDING CORPOR RMBS -E-8 03/16/2020 AMHERST PIERPONT SECUI 2,914,046 3,479,458 6,524 IFE	05492T-AM-2									
5723K-4E-0 BAKER HUGHES A GE COMPANY LLC SENIOR COR	05533J-AY-9					·····				1FM
5954D-AR-7 BANK OF AMERICA FUNDING CORPOR RMBS -E-8	05723K-AE-0								7 . 506	1FE
	05954D-AR-7	BANK OF AMERICA FUNDING CORPOR RMBS -E-8		03/16/2020	AMHERST PIERPONT SECUI		2,914,046	3,479,458		
	05970B-AB-6	BAFC_2015-R9 ABS_2017-2A CR 144A 2.773		02/01/2020	Interest Capitalization		52,657	52,657	·	1FM

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10
		_					-	-	NAIC
									Designation
									and
					Number of			Paid for Accrued	
					Number of				Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
05990T-AM-9	BAFC_15-R2 SUB RMBS_15-R2 3A3 144A 2.2		03/18/2020	AMHERST PIERPONT SECUI		2,920,523	4,425,035	6,666	1FM
05990T-BB-2	BAFC_15-R2 CMO_15-R2-8A2 144A 3.206% 0		03/18/2020	CITIGROUP GLOBAL MKT INC		2,089,329	2,862,095	14,250	1FM
06051G-JA-8	BANK OF AMERICA CORP SENIOR CORP BND MT		03/17/2020	BA SECURITIES		20,000,000	20,000,000		1FE
06541X-AX-8	BANKBANK_17-BNK7 SUB CMBS BNK7-E 144A		02/03/2020	DIRECT		3,884,375	5,000,000	1,799	
06650A-AW-7	BANK_17-BNK8 SUB CMBS BNK8-E 144A 2.80		01/30/2020	WELLS FARGO SECURITIES		1,515,078	2,000,000	311	1FM
08161N-AY-3	BMARK_20-B16 SUB CMBS 0-B16-E 144A 2.5		01/30/2020	DIRECT		2,472,188	3,000,000	2,292	
084670-BS-6	BERKSHIRE HATHAWAY INC SENIOR CORP BND		03/04/2020	DIRECT		404,045	370,000	5,428	
10004*-AA-3	SUNPOWER SUNSHINE PRIVATE TERM LOAN 4		01/13/2020	SPEC FIN		27, 152, 712	27, 152,712		2PL
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC SENIOR CO		01/13/2020	J.P. MORGAN SECURITIES INC		9,935,112	8,800,000	71,413	
10373Q-AW-0	BP CAPITAL MARKETS AMERICA INC SENIOR CO		03/04/2020	DIRECT		1,373,473	1,300,000	11,149	
110122-AU-2	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		03/04/2020	DIRECT		529,787	468,000	1,394	
12510H-AJ-9	CAPITALAUTOMOTIVEREITCAUTO_ ABS TO_4-B3		03/04/2020	DIRECT		5, 198, 438	5,000,000	17,875	
125523-CJ-7	HALFMOON PARENT INC SENIOR CORP BND 3.		03/05/2020	Various		2,272,826	2,250,000		2FE
126307-BA-4	CSC HOLDINGS LLC SENIOR CORP BND 144A		02/28/2020	CITIGROUP GLOBAL MKT INC		6,360,000	6,000,000	46,000	
12648J-GG-0	CSMC_14-4R RIMBS_4R-242_144A 8.972% 07/		03/05/2020	CREDIT SUISSE ZURICH		3,499,213	8,233,443	18,537	
12648W-AY-8	CREDIT SUISSE MORTGAGE CAPITAL RMBS 7R-4		01/27/2020	AMHERST PIERPONT SECUI		5,634,655	18,249,896	1,836	
12649F-BU-1 12649W-BA-8	CREDIT SUISSE MORTGAGE CAPITAL RMBS 1R-6		02/11/2020	CREDIT SUISSE ZURICH		4,380,000	12,000,000		
	CREDIT SUISSE MORTGAGE CAPITAL RMBS 3R-6		03/09/2020	CREDIT SUISSE ZURICH		4, 158, 449	5,657,753	14,722	
126694-MS-4	CNHL 2005-26 1A8 CMO_05-26 1A8 5.500%		01/01/2020	Interest Capitalization		3	3		1FM
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNO SENIOR CO		03/16/2020	Various		258,804	250,000	2,134	
14448C-AC-8	CARRIER GLOBAL CORP SENIOR CORP BND 144A		03/11/2020	BK AMER MERRIL LYNCH		4,893,150	5,000,000	7,949	
149123-CG-4	CATERPILLAR INC SENIOR CORP BND 2.600%		01/13/2020	J.P. MORGAN SECURITIES INC		9,942,100	9,800,000		
17275R-AW-2 20271R-AP-5	CISCO SYSTEMS INC SENIOR CORP BND 3.50		03/04/2020	DIRECT		1,887,369	1,700,000	13,057	
2027 IH-AP-5 21688A-AE-2	COMMONNEALTH BANK OF AUSTRALIA SENIOR CO					3,440,620	3,400,000		
21688A-AL-6	RABOBANK NEDERLAND (NY BRANCH) RABOBANKN		03/04/2020	DIRECT		1,581,199 990,576	1,460,000 950.000	14,098	
22546Q-AP-2	CREDIT SUISSE AG NEW YORK BRAN SENIOR CO		03/04/2020	DIRECT					
228187-AB-6	CROWN AMERICAS LLC SENIOR CORP BND 4.7		02/28/2020	MORGAN STANLEY & CO. INC		2,070,000	2,000,000	8,444	
23338V-AB-2	DTE ELECTRIC CO SECURED CORP BND 3.650		03/04/2020	DIRECT		1,304,489	1,202,000		
23338V-AC-0	DTE ELECTRIC COMPANY SECURED CORP BND		03/04/2020	DIRECT					1FE
25151U-AA-5	DEUTSCHE ALT-A SECURITIES INC RMBS 07-A		03/30/2020	WELLS FARGO SECURITIES		3,280,000	4,000,000	853	
25151V-AA-3	DEUTSCHE ALT-A SECURITIES INC RMBS 07-0A		03/13/2020	AMHERST PIERPONT SECUI		3,913,795	5,288,913		
254687-DR-4	WALT DISNEY CO SENIOR CORP BND 7.280%		03/04/2020	DIRECT		560,844	400.000		
26078J-AF-7	DUPONT DE NEMOURS INC SENIOR CORP BND		03/11/2020	CREDIT SUISSE ZURICH		11,476,100	10,000,000	177,623	
29364W-AW-8	ENTERGY LOUISIANA LLC SECURED CORP BND		03/18/2020	DIRECT		329,987	300,000	4,523	
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING SENIOR COR		01/06/2020	CITICORP SECURITIES MARKETS		4,995,503	5.025.000	,	2FE
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR		01/06/2020	CITICORP SECURITIES MARKETS		9,936,000	10,000,000		2FE
30231G-AT-9	EXXON MOBIL CORP SENIOR CORP BND 3.043		03/04/2020	DIRECT		1,427,797	1,315,000	333	
30231G-BF-8	EXXON MOBIL CORP SENIOR CORP BND 4.227		03/18/2020	Various		3,739,028	3,750,000	88	
31431B-AC-3	FEDNAT HOLDING CO SENIOR CORP BND 144A		03/05/2020	Tax Free Exchange		3,069,956	3,000,000	106,250	
32029G-AA-2	FFML_07-FF2 ABS FF2-A1		03/16/2020	MORGAN STANLEY & CO. INC		6,913,758	10,396,629		
337358-BH-7	WACHÖVIA CORP CORP BOND 7.574% 08/01/2		03/04/2020	DIRECT		3,246,297	2,505,000		
337738-AU-2	FISERV INC SENIOR CORP BND 3.500% 07/0		01/13/2020	J.P. MORGAN SECURITIES INC		14,932,041	14, 100, 000	19, 192	
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY SENIOR CO		03/18/2020	DIRECT		549,992	500,000	5, 167	
360271-AL-4	FULTON FINL CORP SRSUB CORP BND 3.250%		02/26/2020	Various		10,000,000	10,000,000		2FE
360271-AM-2	FULTON FINL CORP SRSUB CORP BND 3.750%		02/26/2020	US BANKCORP PIPER JAFFRAY TRUS		2,000,000	2,000,000		2FE
36249X-AG-7	GS MORTGAGE SECURITIES CORPORA SUB RMBS_		03/11/2020	AMHERST PIERPONT SECUI		6,924,952	9,373,878	8,149	
36249X-AH-5	GS MORTGAGE SECURITIES CORPORA SUBWHOLEC		03/12/2020	CREDIT SUISSE ZURICH		4,030,307	5,200,397	5,319	
36258Y-AE-8	GSMS_20-GC45 SUB_CMBS_GC45-E_144A		01/27/2020	DIRECT		2,010,653	2,362,000	5,423	
402479-CF-4	GULF PWR CO SENIOR CORP BND 3.300% 05/		03/04/2020	DIRECT		504,634	465,000		
406216-BK-6	HALLIBURTON COMPANY SENIOR CORP BND 5.		02/04/2020	GOLDMAN SACHS & CO		5,670,500	5,000,000	56,250	
41652P-AC-3	HARTFORD HEALTHCARE CORP SENIOR MUNI BND		01/24/2020			10,153,200	10,000,000	45.000	1FE
42806D-BK-4	HERTZ VEHICLE FINANCING LLC HE ABS _17-2		03/17/2020	BK AMER MERRIL LYNCH		8,288,044	10,185,000	45,968 96.042	
42806D-CG-2 428236-BR-3			03/17/2020	Various			22,651,500 5,000,000	96,042	
428236-BH-3 45257E-AC-8	HP INC CORP BND 6.000% 09/15/41 IMPAC SECURED ASSETS CORP IMSA ABS -5-1A		01/29/2020	MORGAN STANLEY & CO. INC					
45257E-AU-8			03/17/2020	NUMBAN STANLEY & CO. INC		3,470,115	20,060,665		
472319-AM-4	JEFFERIES GROUP LLC SHONSEC CORP BND 6		03/04/2020	DIRECT		2,746,671	2,750,000		
478160-BT-9	JOHNSON & JOHNSON SENTOR CORP BND 2.45		03/04/2020	DIRECT		2,746,671			
48305Q-AC-7	KAISER FOUNDATION HOSPITALS SENIOR CORP		03/04/2020	DIRECT		1,545,571	1,400,000	15.068	
491674-BG-1	KENTUCKY UTILITIES COMPANY CORP BOND 5		01/15/2020	Various		25.311.200	20.000.000	216.389	

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation
									and
					Number of			Paid for Accrued	Admini-
011010			5 .						
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
494368-BC-6	KIMBERLY-CLARK CORPORATION CORP BND 6.		03/04/2020	DIRECT		1,030,176	660,000	4,008	1FE
	KIMBERLY-CLARK CORPORATION KIMBERLY-CLAR	l	03/04/2020	DIRECT	L L	666,799	475,000		1FE
525221-CW-5	LEHMAN XS TRUST LXS 05-6 ABS 6-1A4 1.7	l l	03/12/2020	AMHERST PIERPONT SECUI	L	4, 125, 015	4,694,185	6,224	1FE
	LXS 2006-12N A4A LXS 06-12N 1,267% 08/		03/25/2020	Interest Capitalization		8	8	,==	1FM
	LXS 2007-2N 3A3 SENIOR ABS 07-2N 1.117		03/31/2020	ODEON CAPITAL GROUP LLC		5,766,003	7,726,637	1,917	1FM
	MARS INC SENIOR CORP BND 144A 4.125% 0		01/17/2020	BA SECURITIES		1,643,712	1,400,000	17,806	1FE
	MEAD JOHNSON NUTRITION CO MEAD JOHNSON N		03/04/2020	DIRECT		1,310,060	900,000	18,143	
	MEDTRONIC INC SENIOR CORP BND 3.150% 0		03/04/2020	DIRECT		701,087	675,000	9,982	
	MEDSTAR HEALTH INC SECURED CORP BND 3.		01/10/2020	J.P. MORGAN SECURITIES INC		10.343.600	10.265.000	,,,,,	1FE
59217G-CT-4	METROPOLITAN LIFE GLOBAL FUNDI SECURED C		03/18/2020	DIRECT		634, 178	600.000	4.020	1FE
	METROPOLITAN OPERA SENIOR CORP BND 4.5		01/07/2020	DIRECT		5, 173, 550	5,000,000	61,577	3FE
	MICROSOFT CORPORATION SENIOR CORP BND		03/04/2020	DIRECT		2,888,220	2,000,000		
	MICROSOFT CORPORATION SENIOR CORP BND		03/04/2020	DIRECT		2,035,074	1.915.000	3,319	
	MORGAN STANLEY SENIOR CORP BND MTN 4.		01/13/2020	J.P. MORGAN SECURITIES INC		14,988,204	13,200,000	279,448	
	MORGAN STANLEY CORP BND 6.250% 08/09/2		03/04/2020	DIRECT		1.886.025	1.500.000		
	MORGAN STANLEY MORTGAGE LOAN T ABS 7-7AX		03/18/2020	CREDIT SUISSE ZURICH	[9,914,025	24,707,851		
	MORGAN STANLEY REREMIC TRUST M RMBS R3 4		03/01/2020	Interest Capitalization		33,634			1FM
	NYU HOSPITALS CENTER SECURED CORP BND		03/04/2020	DIRECT		748,097	500,000	5,031	1FE
	NYU HOSPITALS CENTER SECURED CORP BND		01/31/2020	DIRECT		10,083,257	10.000.000	,0,001	1FF
	NATIONAL AUSTRALIA BANK LTD NE SENIOR CO		03/04/2020	DIRECT		1.746.424	1,700,000	12.042	1FF
	NEW RESIDENTIAL MORTGAGE LOAN RMBS 0-1-B		01/09/2020	AMHERST PIERPONT SECUI		16,389,953	15,532,500	74,211	
	NEW RESIDENTIAL MORTGAGE LOAN RMBS 0-1-B		01/09/2020	AMHERST PIERPONT SECUI		24,963,632	23,610,000	119,854	
	NEW RESIDENTIAL MORTGAGE LOAN RMBS 0-1-B		01/09/2020	AMHERST PIERPONT SECUI		26,228,997	24,852,000	133,580	
	NEW RESIDENTIAL MORTGAGE LOAN RIMBS -1-B4		01/09/2020	AMHERST PIERPONT SECUI		13,954,251	14,911,000	54,092	
	NEW RESIDENTIAL MORTGAGE LOAN RMBS -1-B5		01/09/2020	AMHERST PIERPONT SECUI		5,232,538			
	NOVASTAR HOME EQUITY LOAN NHEL ABS 6-MTA		03/11/2020	CITIGROUP GLOBAL MKT INC		6,240,533	12.639.053	4,658	
	NOVASTAN HOWE EQUITY LOAN WHEL ABS 0-WIA		03/04/2020	DIRECT					
				DIRECT					
	ORACLE CORPORATION SENIOR CORP BND 3.9		03/04/2020	JEFFRIES & CO. INC.		1,074,599	900,000 10.000.000	10,628	
	ORLANDO HEALTH OBLIGATED GROUP SENIOR CO			DIRECT		11,333,600			
	PFIZER INC SENIOR CORP BND 3.000% 12/1		03/04/2020	DIRECT		690,867	625,000 280.000	4, 115 7,727	
	PROCTER & GAMBLE COMPANY SENIOR CORP BND		03/04/2020			418,036			
	PROCTER & GAMBLE COMPANY SENIOR CORP BND		03/04/2020	DIRECT		1,074,018	1,000,000		
	PROCTER & GAMBLE COMPANY SENIOR CORP BND		03/04/2020	DIRECT		2,205,894	2,150,000	2,953	
74456Q-BP-0	PUBLIC SERVICE ELECTRIC & GAS SECURED CO		03/04/2020	DIRECT		1,006,050	1,000,000	8,919	
	RBSSP_11-3 RMBS 1-3-2A2 144A		01/08/2020	MORGAN STANLEY & CO. INC		9,023,472	11,747,400	9,584	
	REALTY INCOME CORPORATION SENIOR CORP BN		03/04/2020	DIRECT		1,749,361	1,625,000	6,635	
	REPUBLIC SERVICES INC SENIOR CORP BND		02/21/2020	BA SECURITIES		3,603,888	3,600,000		2FE
	WESTROCK RKT CO SENIOR CORP BND 4.000%		03/18/2020	DIRECT		312,676	300,000	567	
	ROMARK CREDIT FUNDING I LTD RC ABS144A		01/30/2020	GREENSLEDGE		21,800,000	21,800,000		1FE
	SG COMMERCIAL MORTGAGE SECURIT SENIOR CM		03/12/2020	SCOCIETE GENERALE	ļ ļ	6,924,805	7,000,000	9,217	
	SUNNOVASOLISSUERLLCSNVA_20 ABS _20-1A 14		03/18/2020	CREDIT SUISSE ZURICH	ļ ļ	28,998,915	29,800,000	16,973	
	SUNRUNATLASISSUERSUNRN_19-2 ABS RN_19-2		03/12/2020	CREDIT SUISSE ZURICH		3,992,209	3,975,129	18,336	
	TGIFFUNDINGLLCTGIF_17-1A ABS 7-1-A2 144A		02/28/2020	DIRECT		4,707,281	4,725,000	26,862	
	TACO BELL FUNDING LLC BELL_18- ABS -1-A2		03/19/2020	BANC OF AMERICA SECURITIES LLC	ļ ļ	222, 188	246,875		2FE
	THORNBURG MORTGAGE SECURITIES RMBS -2-A2		03/26/2020	CREDIT SUISSE ZURICH	ļ	6,000,000	8,510,638		
	3M CO SENIOR CORP BND MTN 3.250% 02/1		03/04/2020	DIRECT		643,514	600,000	1,083	
	TOLEDO HOSPITAL SENIOR CORP BND 4.982%		01/29/2020	WELLS FARGO SECURITIES		5,294,250	5,000,000		2FE
	TOLEDO HOSPITAL SECURED CORP BND 5.750		02/13/2020	DIRECT		9, 145, 419	7,720,000	97,581	1FE
	TOYOTA MOTOR CREDIT CORP SENIOR CORP BND		03/04/2020	DIRECT		1,432,249	1,300,000	6, 124	
	LIBERTY STRET TST LBTY_16-225L SUB CMBS		03/10/2020	WELLS FARGO SECURITIES		3,980,859	3,750,000		
90278K-AL-5	UBS_18-C14 SUB CMBS C14-E 3.000% 12/15		02/04/2020	DIRECT		4,225,781	5,000,000		
	UBS COMMERCIAL MORTGAGE TRUST SUB CMBS C	[01/27/2020	DIRECT	[830,313	1,000,000	1,944	
92556H-AB-3	CBS CORP SENIOR CORP BND 4.950% 01/15/	[03/27/2020	J.P. MORGAN SECURITIES INC	<u> </u>	2,695,990	2,750,000		2FE
	WAMU_07-HY6 RMBS 07-HY6		03/18/2020	AMHERST PIERPONT SECUI		2,984,162	3,490,248	7,106	
	WAMU 07-HY6 WHOLE CMO Y6-2A4 3.403% 06		03/13/2020	AMHERST PIERPONT SECUI		4,005,559	4,563,114	6,902	
	WALMART INC SENIOR CORP BND 4.875% 07/		03/04/2020	DIRECT			500,000	3,792	
	WALMART INC SENIOR CORP BND 3.950% 06/		03/04/2020	DIRECT		1,408,645	1, 150, 000		
	WALMART INC SENIOR CORP BND 3.700% 06/		03/04/2020	DIRECT		1,206,450	1,050,000		
	WAMU MORTGAGE PASS THROUGH CER CNO 07-0A		03/17/2020	AMHERST PIERPONT SECUI		5,688,599	6,563,235	8,510	
	WASHINGTON GAS LIGHT CO SENIOR CORP BND		03/18/2020	DIRECT		1,242,488	1,100,000		1FE
	WELLS FARGO & COMPANY SENIOR CORP BND		03/30/2020	Tax Free Exchange	<u> </u>	1,555,035	1,500,000	26,031	
010/10 IL /	THE THE THE CONTRACT			Tan 1 Too English and Tan 1 To	 		, ,000,000	20,001	11 becomes

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

	Show All Long-Term Bonds and Stock Acquired During the Current Quarter 1 2 3 4 5 6 7 8 9 10 NAIC Designation													
1	2	3	4	5	6	7	8	9	10					
									NAIC					
									Designation					
									and					
					Number of			Paid for Accrued	Admini-					
CUSIP			Date		Shares of			Interest and	strative					
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol					
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND 5.821% 02/28/4	1 Orcigii	01/31/2020	PIK BOND ADJUSTMENT	Stock	168,004	168,004	Dividends	1FE					
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND 5.821% 02/28/4		01/01/2020	Interest Capitalization		(2,403)	(2,403)		1FE					
BGA0H9-6B-5	SUNLIGHT 2018 B CORPBND 6.932% 02/28/4		03/25/2020	PIK BOND ADJUSTMENT		61,759	61,759		2FE					
BGA0H9-6B-5	SUNLIGHT 2018 B CORPBND 6.932% 02/28/4		01/01/2020	Interest Capitalization		(22,441)	(22,441)		2FE					
BGAOMX-V3-6	SERVHL TRUST 2019-1 TERM LOAN 4.000%		03/26/2020	SPEC FIN		5,034,333	5,034,333		1FE					
BGAOMX-V3-6	SERVHL TRUST 2019-1 TERM LOAN 4.000%		02/04/2020	Various		72,789,333	72,789,333		1FE					
BGAOMX-V4-4	SERVHL TRUST 2019-1 TERM LOAN 4.250%		03/26/2020	SPEC FIN		173,598	173,598		1FE					
BGAOMX-V4-4BGAOMX-V5-1	SERVHL TRUST 2019-1 TERM LOAN 4.250%		02/04/2020 03/26/2020	Various SPEC FIN		2,509,977 289,330	2,509,977 289,330		1FE 2FE					
BGAOMX-V5-1	SERVILL TRUST 2019-1 TERM LOAN 4.750%		03/20/2020	Various		4, 183, 295	4, 183, 295		2FE					
BGAOMX-V6-9	SERVHL TRUST 2019-1 TERM LOAN 0.000%		03/26/2020	SPEC FIN		257 . 464	257 . 464		5FE					
BGAOMX-V6-9	SERVHL TRUST 2019-1 TERM LOAN 0.000%		02/04/2020	Forethought Life Insurance Company			5, 136, 924		5FE					
BGAONS-GB-5	MACT TRUST MACT_19-1 TERM LOAN 4.000%		03/27/2020	SPEC FIN		3,902,892	3,902,892		2FE					
BGAONS-GC-3	MACT TRUST MACT_19-1 TERM LOAN 3.750%		03/27/2020	SPEC FIN		41,294,288	41,294,288		1FE					
BGAONS-GD-1	MACT TRUST MACT_19-1 TERM LOAN 4.500%		03/27/2020	SPEC FIN		1,922,965	1,922,965		3FE					
BGAONS-GE-9	MACT_TRUST_MACT_19-1 TERM_LOAN0.000%		03/12/2020	SPEC FIN		147,546	147,546		5FE					
BGA0QT-JL-5BGA0QV-SJ-5	CRE WRIGHT CE DEBT TERM LOAN 0.000% 0		01/17/2020 03/20/2020	SPEC FIN SPEC FIN		27,438,586 4,896,883	27,438,586 4,921,491		1FE					
BGAORR-RY-1	GORILLA INVESTOR LLC TERM LOAN 5.191%		03/20/2020	CREDIT			4,921,491		1FE					
BGAOS4-ZL-0	SLMSTUDENTLOANTRUST SLMSLT TERM LOAN		02/20/2020	SPEC FIN		42,903,569	42,903,569		1FE					
BGA0S4-ZM-8	SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN		02/20/2020	SPEC FIN		30.503.667	30.503.667		1FE					
BGA0S4-ZN-6	SLMSL TRUST 2020-A B PRIVATE TERM LOAN		02/20/2020	SPEC FIN		2,318,123	2,318,123		2FE					
BGA0S4-ZP-1	SLMSTUDENTLOANTRUSTSLMSLT_ TERM LOAN		02/20/2020	SPEC FIN		2,318,123	2,318,123		3FE					
BGA0S4-ZQ-9	SLMSTUDENTLOANTRUSTSLMSLT_ TERM LOAN		02/20/2020	SPEC FIN		772,708	772,708		4FE					
BGA0S4-ZR-7	SLMSTUDENTLOANTRUSTSLMSLT_ TERM LOAN		02/20/2020	SPEC FIN		5, 123, 629	5, 123, 629		5FE					
BGA0S4-ZT-3BGA0S4-ZU-0	SLMSTUDENTLOANTRUSTSLMSLT_ TERM LOAN		02/20/2020	SPEC FIN		42,944,697			1FE					
BGA0S4-ZV-8	SLMSTUDENTLOANTRUSTSLMSLT_ TERM LOAN		02/20/2020	SPEC FIN		30,342,356 2,314,328	2,314,328		1FE 2FE					
BGA0S4-ZW-6	SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN		02/20/2020	SPEC FIN		2,314,328	2.314.328		3FE					
BGA0S4-ZX-4	SLMSTUDENTLOANTRUSTSLMSLT TERM LOAN		02/20/2020	SPEC FIN			771.443		4FE					
BGA0S4-ZY-2	SLMSTUDENTLOANTRUSTSLMSLT_ TERM LOAN		02/20/2020	SPEC FIN		5, 115, 613	5,115,613		1FE					
BRTHW1-D1-8	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC		01/03/2020	DIRECT		4	4		1FE					
780082-AD-5	ROYAL BANK OF CANADA SUB CORP BND MTN	A	03/04/2020	DIRECT		3,037,380	2,625,000	12,545	1FE					
98417E-AN-0	GLENCORE FINANCE CANADA LTD SENIOR CORP	A	01/24/2020	DIRECT		4,692,000	4,000,000		2FE					
033296-AS-3	ANCHORAGE CREDIT FUNDING LTD A ABS F_15-	D	02/06/2020	SANDLER ONE IL & PARTNERS		2,016,000	2,000,000	2,600						
03329L-AS-0 03329L-AY-7	ANCHORAGE CREDIT FUNDING 2 LTD ABS F_15- ANCHORAGE CREDIT FUNDING 2 LTD ABS F_15-	D	02/27/2020	Various		36,106,800	36,000,000	8,292	1FE					
04941T-BC-3	ATLAS SENIOR LOAN FUND LTD ATC ABS 7R-B	D	03/31/2020	MORGAN STANLEY & CO. INC		1.980.000	2.000,000	9.528						
21685W-CJ-4	COOPERATIEVE RABOBANK UA CORP BND NTN	D	03/04/2020	DIRECT		2,633,551	1,830,000		1FE					
251566-AA-3	DEUTSCHE TELEKOM AG SENIOR CORP BND 144A	D	01/17/2020	Various		11,158,603	11,225,000							
25156P-AC-7	DEUTSCHE TELEKOM INTL FIN BD 8.750% 06	D	03/18/2020	DIRECT		2,823,774	1,850,000	41,818						
404280-AF-6	HSBC HOLDINGS PLC CORP BND 7.625% 05/1	D	03/04/2020	DIRECT		824,652	575,000	13,031						
404280-AH-2	HSBC HOLDINGS PLC CORP BND 6.500% 09/1	D	03/04/2020	DIRECT		1,466,539	1,050,000	32,040						
404280-AU-3	HSBC HOLDINGS PLC SUB CORP BND 4.250%	υ	03/04/2020	DIRECT		546,571	500,000	944						
44933B-AA-3 456837-AH-6	LICG_15-2RA ABS_2RR-D_144A 8.796% 01/16	υ	01/22/2020	CITICORP SECURITIES MARKETS		1,425,000 3,282,639	1,500,000 2,950,000	50.170	3FE					
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	03/04/2020	MORGAN STANLEY & CO. INC										
92857W-BT-6	VODAFONE GROUP PLC SENIOR CORP BND 5.1	D	03/11/2020	BARCLAYS CAPITAL		15,038,726	12,710,000	151,990						
961214-CX-9	WESTPAC BANKING CORP SENIOR CORP BND 2	D	03/04/2020	DIRECT		2,071,740	1,950,000	17 , 136						
3899999. Subt	total - Bonds - Industrial and Miscellaneous (Unaffiliated)	,				1,291,191,691	1,339,183,314	3,549,997	XXX					
060505-FQ-2	BANK OF AMERICA CORP CAPSEC CORP BND 4		02/25/2020	WELLS FARGO SECURITIES		3,015,000	3,000,000	11,825						
48128B-AG-6	JPMORGAN CHASE & CO SUB CORP BND 4.600		02/25/2020	WELLS FARGO SECURITIES		3,087,000	3,000,000	13,033	2FE					
BRT4KK-TG-8	ALLIANZ SE SUB CORP BND MTN 3.875% Pe	D	03/06/2020	DIRECT		3,743,000	3,800,000	1,227	1FE					
4899999. Subt	total - Bonds - Hybrid Securities					9,845,000	9,800,000	26,085	XXX					
	GOLDMAN SACHS GROUP INC/THE SENIOR CORP		03/17/2020	GOLDMAN SACHS & CO.		87,299,520	88,000,000		1FE					
5599999. Subt	total - Bonds - Parent, Subsidiaries and Affiliates					87,299,520	88,000,000		XXX					
	WELLS FARGO COMMERCIAL MORTGAG TERM LOA		02/24/2020	CRE			35,362,978							
	total - Bonds - Unaffiliated Bank Loans					33.273.578	35,362,978	68.570	XXX					
	I - Bonds - Part 3					1,884,609,849	1,887,481,292	4,315,792						
Journal 1 ola	. 20					7,000,000,040	1,001,701,232	7,013,732	////					

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

			OHOW All L	Long-Term Bonds and Stock Acquired Buring the Guirent Quarte	1				
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation
									and
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
8399998. Total - Bonds - I	Part 5					XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,884,609,849	1,887,481,292	4,315,792	XXX
8999997. Total - Preferred	d Stocks - Part 3						XXX		XXX
8999998. Total - Preferred	d Stocks - Part 5					XXX	XXX	XXX	XXX
8999999. Total - Preferred	d Stocks						XXX		XXX
BGA0FL-25-7 FEDERAL HOME			03/25/2020	LOANS	30,000.000	3,000,000			
9199999. Subtotal - Comm	mon Stocks - Industrial and Miscellaneous (Unaffiliat	ted) Other				3,000,000	XXX		XXX
9799997. Total - Common	n Stocks - Part 3					3,000,000	XXX		XXX
9799998. Total - Common	n Stocks - Part 5					XXX	XXX	XXX	XXX
9799999. Total - Common	n Stocks					3,000,000	XXX		XXX
9899999. Total - Preferred	d and Common Stocks					3,000,000	XXX		XXX
9999999 - Totals	·	•	•			1,887,609,849	XXX	4,315,792	XXX

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or 0	Otherwise [Disposed o	of During th	ne Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
													Total Total							
												Current	Change in Foreign					Bond		NAIC
												Year's	Book/ Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
. Ident-	5 :	For-	Disposal	Name	Shares of	Consid-	D 1/ 1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
36202E-S3-4 36202F-LP-9	GNMA2 POOL # 004138 5.500% 05/20/38 GNMA2 POOL # 004834 4.500% 10/20/40		03/01/2020 03/01/2020	Paydown		3,016	23	24	24		(2)		(2)(154)	3,016				22	05/20/2038 10/20/2040	. 1
	GNMA GNMA30YR 10.000% 08/15/21		03/01/2020	Paydown		290	290	295	293		(3)		(3)	290				5	08/15/2021	1
38378U-A6-4	GNMA GNMA_13-144E 3.500% 08/20/32		_03/25/2020	AMHERST PIERPONT SECUI		1,604,840	1,514,000	1,603,494	1,603,623		(2,682)		(2,682)	1,600,941		3,899	3,899	16,927	_08/20/2032	1
38379F-C5-6	GNMA GNMA_15-165B 3.000% 06/20/44		03/30/2020	. AMHERST PIERPONT SECUI		3,706,560	3,564,000	3,707,325	3,707,594		(4,621)		(4,621)	3,702,973		3,587	3,587	27 , 027	06/20/2044	. 1
38379K-QF-8 831641-EZ-4	GNMA GNMA_15-070		03/01/2020 03/10/2020	Paydown		31,164	31, 164	19,040	17,808 31,998		(17,808)		(17,808)	31.164				501 566	12/16/2049 09/10/2023	. 1
00 104 I=EZ=4	0010_10=100 AGENOT ADS 10=100 3.044% U			HUTCHINSON SHOCKEY ERLEY			. 104 , الا	აა,029	, ১৪৪		(034)		(004)	1, 104 الا				000;	עס/ וט/ בעב	. '
912803-FL-2	UNITED STATES TREASURY SENIOR GOVT BND		02/03/2020	& CO		547,990	1,000,000	503,260	503,677		1,029	ļ	1,029	504,706		43,284	43,284		11/15/2049	. 1
912810-RX-8	UNITED STATES TREASURY SENIOR GOVT BND		03/19/2020	BNP PARIBAS		6,514,460	5,370,000	6,969,465			(2,068)		(2,068)	6,967,397		(452,937)	(452,937)	55,765	05/15/2047	. 1
912810-SJ-8	UNITED STATES TREASURY SENIOR GOVT BND		03/19/2020	J.P. MORGAN SECURITIES		922,628	855,000	978.073			(146)	1	(146)	977.927		(55, 298)	(55,298)	1,797	08/15/2049	1
	UNITED STATES TREASURY SENIOR GOVT BND		03/19/2020	Various		96,731,563	85,000,000	100,611,726			(146)	ļ	(146)	100,606,559		(3,874,996)	(3,874,996)	132,637	08/15/2049 02/15/2050	1
912828-4V-9	UNITED STATES TREASURY SENIOR GOVT BND		03/19/2020	CITADEL SECURITIES		28,374,900	25,000,000	29,263,675			(2,753)		(2,753)	29,260,922		(886,022)	(886,022)	67,136	08/15/2028	1
				HUTCHINSON SHOCKEY ERLEY																
912828-5M-8 912828-U2-4	UNITED STATES TREASURY SENIORGOVTBND 3		03/19/2020	& CO		927, 184	800,000	942,813			(700)		(700)	942,112		(14,928)	(14,928)	8,654	11/15/2028	. 1
912828-02-4	UNITED STATES TREASURY SENIOR GOVT BND		03/19/2020	BA SECURITIES		16,630,447	15,635,000	16,926,717			(1,057)		(1,057)	16,925,660		(295,213)	(295,213)	108,242	11/15/2026	- 1
912828-W7-1	UNITED STATES TREASURY SENIORGOVTBND 2		03/20/2020	PLC		6,352,031	6,000,000	6,111,564	6,111,495		(5,696)		(5,696)	6,105,799		246,233	246,233	60,963	03/31/2024	1
912828-YB-0	UNITED STATES TREASURY SENIOR GOVT BND		01/28/2020	Various		44,868,924	45,474,000	44,306,135	44,321,940		4,536		4,536	44,326,476		542,448	542,448	313,084	_08/15/2029 _	1
	UNITED STATES TREASURY SENIOR GOVT BND		03/17/2020	Various		90,476,172	85,000,000	90,517,578			(9, 159)		(9, 159)	90,508,419		(32,247)	(32,247)	93,544	02/15/2030	. 1
0599999.	Subtotal - Bonds - U.S. Governments			OUTLOODS OF SUBITIFS		297,692,192	275,246,493	302,497,387	56,301,622		(47, 285)		(47,285)	302,464,384		(4,772,190)	(4,772,190)	886,870	XXX	XXX
34153Q-QP-4	FLORIDA ST BRD ED MUNI BND 5.000% 06/		03/30/2020	CITICORP SECURITIES MARKETS		127.899	100.000	125, 113			(103)		(103)	125.010		2.889	2.889	1,667	06/01/2032	1FF
	Subtotal - Bonds - U.S. States, Territo	ries ar				127.899	100,000	125, 113			(103)		(103)	125.010		2.889	2.889	1,667	XXX	XXX
	CHICAGO CITY OF CHICAGOILL 5.432% 01/0		01/30/2020	Call 111.1080		6,944,250	6,250,000	5,802,688	5,817,498		782		782	5,818,280		431,720	431,720	891,349	01/01/2042	2FE
	NEW YORK N Y MUNITAX BND 6.271% 12/01		02/03/2020 _	JEFFRIES & CO. INC.		2,446,334	1,705,000	2,377,964	2,378,162		(3,328)		(3,328)	2,374,834		71,500	71,500	19,008	12/01/2037	1FE
2499999.	Subtotal - Bonds - U.S. Political Subdi	vision	s of States,		essions	9,390,584	7,955,000	8,180,652	8,195,660		(2,546)		(2,546)	8, 193, 114		503,220	503,220	910,357	XXX	XXX
048677-AH-1	ATLANTIC MARINE CORPS COMMUNIT MUNITAX		02/15/2020	Redemption 100.0000		28,825	28,825	28,283	28,290		1		1	28,291		534	534	776	02/15/2048	occ.
14066A-AA-7	CAPMARK MILITARY HOUSING TRUST SENIOR CM		01/10/2020	Pavdown		4,631	4,631	5.363	5.354		(723)		(723)	4.631		334		142	07/10/2051	1
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST PRELCESEN		_03/10/2020 _	Paydown		1,561	1,561	1,574	1,577		(16)		(16)	1,561				15	.02/10/2052	2
3128MC-ET-8	FHLMC FGOLD15YRGIANT 5.000% 04/01/24		03/01/2020	Paydown		2,970	2,970	3, 102	3,075		(105)		(105)	2,970				25	04/01/2024	. 1
31298F-2A-9 31298F-JL-7	FHLMC FG0LD30YR 7.000% 01/01/31 FHLMC FG0LD30YR 7.000% 01/01/31		03/01/2020 03/01/2020	Paydown		16 17	16 17	16 17	16 17					16 17					01/01/2031 01/01/2031	. 1
3130AJ-BM-0	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		03/19/2020	DIRECT		974,000	1,000,000	999,500						999,500		(25,500)	(25,500)	810	_03/09/2045 _	1FE
3130AJ-BV-0	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		03/19/2020	DIRECT		1,982,000	2,000,000	2,000,000						2,000,000		(18,000)	(18,000)	1,245	03/11/2037	1FE
3130AJ-CP-2	FHLB INDIANAPOLIS PP SENIOR AGENCY BND		03/19/2020	DIRECT		482,050	500,000	500,000					(4.074)	500,000		(17,950)	(17,950)	358	03/10/2045	. 1FE
3133TB-MY-3 3136AW-ZB-6	FHLMC AGENCY CMO_T-8 A8 7.000% 11/15/2 FNMA FNMA_17-44D 3.500% 04/25/45		03/01/2020 03/25/2020	Paydown		25,638	25,638 . 4,300,000	28,709 4,382,477	27,309 4,382,873		(1,671)		(1,671)	25,638 4,379,279		49,721	49,721	296 48,494	11/15/2028 04/25/2045	- 1
3136AY-M9-1	FNMA 17-93A AGENCY CMO 17-93 ZM 3.500%		03/25/2020	Pavdown		4,429,000	1.437.524	4,382,477	1,430,581		(3,594)	ļ	6.942	1.437.524		49,721	48,721		04/25/2045 11/25/2057	1
3137AR-CM-6	FHLMC FHLMC_4061 3.500% 06/15/42		03/30/2020	. AMHERST PIERPONT SECUI		4,430,818	4,069,638	4,430,695	4,431,032		(5,474)		(5,474)	4,425,559		5,260	5,260	36,005	06/15/2042	. 1
3137BD-BB-1	FHR4384G1 FHLMC_4377		03/26/2020	. AMHERST PIERPONT SECUI		5, 182,875	4,566,410	5, 165,555	5, 165, 960		(10,013)		(10,013)	5, 155, 948		26,928	26,928	60,885	12/15/2043	. 1
3137BG-K3-2 3137BV-P3-4	FHLMC FHMS_K043		03/01/2020 03/26/2020	AMHERST PIERPONT SECUI		3,655,994	3,569,000	1,019	663 3,653,838		(663)		(663)	3.652.025		3.969	3.969	34	12/25/2024 08/15/2046	. 1
313/BV-P3-4 31383M-QB-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR	l	03/26/2020	Paydown		858		919	3,653,838		(1,813)	<u></u>	(1,813)			3,909		11	12/01/2028	1
3138E0-Q9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ		03/01/2020	Paydown		571	571	572	572		(1)		(1)	571				3	12/01/2041	. 1
31418P-6N-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR		03/01/2020	Paydown		117	117	120	120		(3)		(3)	117				1	03/01/2025	. 1
31418T-XF-9 31418U-2M-5	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR FEDERAL NATIONAL MORTGAGE ASSO POOL # AD		03/01/2020 03/01/2020	Paydown		173 2,264	173	180 2,353	179 2.337		(5)	}	(5)	173		}	 	1 18	05/01/2025 06/01/2025	. 1
314180-2M-5	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD		03/01/2020	Paydown		2,264	2,264	2,353	2,337		(73)		(73)(65)	1,995				13	08/01/2025	1
				Redemption 100.0000					·		(00)		(50)							
346845-AG-5	FORT BENNING FAMILY COMMUNITIE MUNITAX B		01/15/2020 _			7,884	7,884	8,081	8,079			ļ	ļ	8,079		(195)	(195)	240	07/15/2050	2FE
346845-AK-6	FORT BENNING FAMILY COMMUNITIE JRSEC COR	1	01/15/2020	Redemption 100.0000		E 050	5,256	6.117	6.108			1		6.108		(050)	(050)	400	01/15/0051	100
	FEDERAL HOME LOAN MORTGAGE COR FMMHR 15		01/15/2020	Pavdown		5,256 3,660	5,256				(226)		(226)	3,660		(852)	(852)	160 17	01/15/2051 11/25/2055	1
	FMMH BONDS RESEC TRUST 15-R1 ABS 5-R1-2A		_03/25/2020	Paydown		677	677	707	707		(30)		(30)	677				6	10/25/2052	1

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or C	Otherwise [Disposed o	of During th	he Current Qua	arter							
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	otal							
												Current	Change in Fo	reign					Bond		NAIC
												Year's			Book/				Interest/		Desig-
									Prior Year		Current	Other Than		, i.a. igo	djusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	1 -		arrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment			alue at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-			isposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Disposar	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized			Date	Disposal	Disposal	Disposal	Year	Date	Symbol
35563C-AJ-7	FMMH BONDS RESEC TRUST 15-R1 ABS 5-R1-2A	eigii	01/25/2020	Paydown	Olock	336	336	351	351	(Decrease)	ACCIELIOIT	IIIZEU	(15)	aiue	336	Disposai	Disposai	Disposai	1 6 61	10/25/2052 .	1FE
57586N-3A-7	MASSACHUSETTS ST HSG FIN AGY MUNITAX BN		02/14/2020	Call 100.0000		110,000	110.000	110,000	110.000		(13)		(13)		110.000					12/01/2033 .	1FE
646136-WV-9	NEW JERSEY ST TRANSN TR FD AUT MUNI BND		01/22/2020	Call 100.0000		13,700,000	13.700.000	13,790,420	13.700.000						13.700.000				96,804		
				Redemption 100.0000		, ,			,						, ,				,		
64908P-AA-1	NEW VALLEY GENERATION III SENIOR AGENCY		01/15/2020			464,366	464,366	504, 121	471,979		(540)		(540)		471,438		(7,073)	(7,073)	11,913		
658207-MA-0	NORTH CAROLINA HSG FIN AGY MUNITAX BND R		02/01/2020	. Call 100.0000		20,000	20,000	20,961	20,242		(3)		(3)		20,239		(239)	(239)	417	01/01/2030 .	
684273-GY-5	ORANGE CNTY CALIF LOC TRANSN A MUNITAX B		02/15/2020	Call 100.0000		50,000	50,000	58,097	50,207		(207)		(207)		50,000				1,453	02/15/2022 _	1FE
88213A-HS-7	TEXAS A & M UNIVERSITY TEXASA&MUNIVREV		01/31/2020	MORGAN STANLEY & CO. INC		5,578,550	5,000,000	5,346,000	5,345,920		(2,625)		(2,625)		5,343,295		235,255	235,255	37,646	05/15/2030 .	1FE
002 ION-IIO-/	ILANO A & M UNIVERSITI TEAMONOMUNIVHEV		2020 / ויט/ויע	MORGAN STANLEY & CO. INC				000,040, ن			(2,020)		(2,020)		, ۵40, ۷40 .		∠აა,∠აა	∠აა,∠აა	040, الا	. 2030 ו /טע	. II'E
88213A-HT-5	TEXAS A & M UNIVERSITY TEXASA&MUNIVREV	l	01/31/2020			5,637,150	5,000,000	5,370,500	5.370.424		(2,519)		(2,519)	L	5.367.905		269,245	269,245	38 , 194	05/15/2031 .	1FE
	UNIVERSITY OF PITTSBURGH UNIVERSITYPITTS		02/03/2020	JEFFRIES & CO. INC		4,636,632	4,200,000	4,479,720	4,479,666		(1,834)		(1,834)		4,477,832		158,800	158,800	56,791	09/15/2031 _	
				BANC OF AMERICA												-	•	· [
	FRRE6048 GENERICMBS 2.500% 04/01/50		03/25/2020	SECURITIES LLC		2,531,250	2,500,000	2,496,484							2,496,484		34,766	34,766	2,431	04/01/2050 _	1
	Subtotal - Bonds - U.S. Special Reven	ues				55,389,658	52,574,387	54,832,080	48,704,335		(25, 329)		(25, 329)		54,674,990		714,669	714,669	439,781	XXX	XXX
			03/16/2020	Paydown		38,825	38,825	38,825	38,879		(53)		(53)		38,825				302	12/15/2038 .	
00037U-AC-4	AASET 2018-3 NTE ISR DSG AT CO ABS _18-3		02/18/2020 _	Paydown		11,673	11,673	11,661	11,696		(23)		(23)		11,673				102	12/15/2038 .	3FE
00083Y-AA-3	ACC CROUD HOUSING LLC CORD BND C 2500		01/15/2020	Redemption 100.0000		E 140	5.149	0.440	6.402		(4)		(4)		6.402		(1.050)	(4.050)	100	07/15/2054 .	455
001055-AM-4	ACC GROUP HOUSING LLC CORP BND 6.350% AFLAC INCORPORATED AFLACINC 3.625% 11/		02/03/2020	BA SECURITIES		5, 149 2, 161, 680	2,000,000	6,410 2,121,985			(1)		(1)(2, 191)		2, 117, 151		(1,253)	(1,253) 44,529	163	11/15/2024 .	
001406-AB-3	DCAL AVIATION FINANCE LTD DCAL ABS -1A-B		03/15/2020	Paydown		33,657	33,657	33,316	33,271		386		386		33,657		44, 323		369		
	ASG_11-1 ASG_11-1 3.961% 11/28/35		03/01/2020	Pavdown		335,703	469,884	333,090	330,855		4.849		4.849		335,703				2,509	11/28/2035 .	
				J.P. MORGAN SECURITIES		,			,		, , , , , ,		,,,,,								
00206R-DJ-8	AT&T INC SENIOR CORP BOND 4.500% 03/09		01/03/2020	INC		18,880,059	17,098,250	18,890,112	18,890,025		(523)		(523)		.18,889,502		(9,444)	(9,444)	252 , 199	03/09/2048 .	
00206R-DP-4	AT&T INC SENIOR CORP BND 3.800% 03/01/		02/12/2020	BARCLAYS CAPITAL		2,667,825	2,500,000	2,569,250	2,558,945		(1,645)		(1,645)		2,557,301		110,524	110,524	43,014	03/01/2024 _	
	AASET 2019-1 TRUST AASET_19-1 ABS _19-1		03/15/2020	Paydown		26,182	26,182	26,181	26,181		(0.051)		(0.051)		26,182		47.949	47.040	153	05/15/2039 _	
			02/12/2020 03/27/2020	JANE STREET CAPITAL		4, 103,520 500,855	4,000,000 L	4,060,163 509,613	4,057,922		(2,351)		(2,351)		4,055,571 509,098		(8,243)	47,949(8,243)	31,578	11/06/2022 . 05/14/2026 .	
			02/12/2020	WELLS FARGO SECURITIES		2,190,804	2,140,000	2, 167, 185	2, 166, 180		(927)		(927)		2, 165, 253		25,550	25,550	9,820	06/15/2023	
				Redemption 100.0000					,,		,				,,				,		
00868P-AA-3	AHOLD LEASE SER 2001-A-2 PASS CORP BOND		03/01/2020			143,888	143,888	160,794	157,271		111		111		157,382		(13,495)	(13,495)	20,308	01/02/2025 .	
015271-AD-1	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		02/03/2020	WELLS FARGO SECURITIES		2, 120, 980	2,000,000	2,099,000	2,095,752		(2,729)		(2,729)		2,093,023		27,957	27,957	10,833	06/15/2023 .	
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		02/20/2020	SUSQUEHANNA PARTNERS		540,900	500,000	499,295	499,326		11		11		499,337		41,563	41,563	10,078	08/15/2031 .	2FE
02146Y-AA-4 02147R-AF-7	COUNTRYWIDE ALTERNATIVE LOAN T RMBS_06-0 COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06		03/20/2020 03/01/2020	Paydown		446,401 2.166	814,536 	570,562 1.972	560,084		(113,683)		(113,683)		446,401 2.166				1,7/3	07/20/2046 . 08/25/2036 .	
02148F-AF-7	CWALT 2007-4CB 1 CWALT 07-4CB 5.750% 0		03/01/2020	Paydown			57,818	48,058			(5,583)		(5,583)		2, 166				578	04/25/2036 .	IFN 1FM
02148K-AJ-3	CWALT 2006-40T1 CWALT_06-40T 1.347% 01		03/25/2020	Paydown		8,666	32,571	19,132	9,348		(723)		(723)		8,666				183	01/25/2037 .	1FM
02150D-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07		03/25/2020	Paydown		253, 184	253, 184	112,667	141,116		112,069		112,069		253 , 184				818	05/25/2047	1FM
02150P-AA-6	CWALT 2007-0A6 A RMBS CWALT_07 0A6 A1A		03/25/2020	Paydown		121,672	121,672	67, 186	81,450		40,222		40,222		121,672				369	06/25/2037 .	1FM
02151N-BH-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07		03/01/2020	Paydown		22,978	25,804	16,959	16,829		6, 148		6,148		22,978				247	08/25/2037 .	1FM
02152B-AU-1	COUNTRYWIDE ALTERNATIVE LOAN T ABS _07-H		03/25/2020	Paydown		394,687	394,687	300,949			93,738		93,738		394,687				603	08/25/2047 .	. btt
02209S-AR-4	ALTRIA GROUP INC SENIOR CORP BND 5.375		01/03/2020	J.P. MORGAN SECURITIES		263,439	233,000	263,271	263,269		(10)		(10)		263.259		180	180	5,462	01/31/2044 .	2FE
02209S-BB-8	ALTRIA GROUP INC SENIOR CORP BND 3.800		02/25/2020	DIRECT		11,749,980	11.000.000	11, 197, 110	11. 170.015		(6.038)		(6,038)		263,259		586.002	586.002		02/14/2024 .	
02209S-BC-6	ALTRIA GROUP INC SENIORCORPBND 4.400%		03/27/2020	JANE STREET CAPITAL		426,779	420,000	461,076	459,035		(1,501)		(1,501)		457,534		(30,755)	(30,755)	11,601	02/14/2026	
02209S-BD-4	ALTRIA GROUP INC SENIORCORPBND 4.800%		02/05/2020	DIRECT		852,225	750,000	747,878	748,027		17		17		748,043		104, 182	104, 182	17,200		
1				CITICORP SECURITIES																1	
023135-AJ-5	AMAZON.COM INC SENIOR CORP BND 2.500%		01/07/2020	MARKETS		428,833	420,000	427,938	427,068		(58)		(58)		427,010		1,822	1,822	1, 167	11/29/2022 .	
023135-AP-1	AMAZON.COM INC AMAZONCOMINC 4.800% 12/		01/03/2020	BARCLAYS CAPITAL		16,458,909	13,120,000	16,556,548	16,556,004		(3,261)		(3,261)		_16,552,743		(93,835)	(93,835)	55,979	12/05/2034 .	1FE
023135-AZ-9	AMAZON.COM INC SENIOR CORP BND 2.800%		_01/07/2020 _	MORGAN STANLEY & CO. INC		435.485	420.000	438.018	436.798		(80)		(80)		436.718		(1,233)	(1,233)	4,475	_08/22/2024 _	1FE
023135-AZ-9	AMAZON.COM INC SENIOR CORP BOND 2.800%		01/07/2020	SUSQUEHANNA PARTNERS		435,485	350,000	412,615	409,291		(825)		(825)		436 , 7 18		3,012	3,012	2,932	12/03/2025 .	
020100 DN=0	7.111/1.2011.00m 1140 OLITION OUT DONE 3.2000			Redemption 100.0000					700,201		(020)		(020)		, 000						
02376W-AA-9	AMERICAN AIRLINES P-T TR SECURED CORP BN		01/15/2020			172, 170	172, 170	183, 178	183, 193		(63)		(63)		183, 130		(10,960)	(10,960)	3,529	01/15/2028 _	1FE
025816-BS-7	AMERICAN EXPRESS COMPANY SENIOR CORP BND		02/03/2020	Various		4, 180, 225	4,000,000	4, 140, 598	4, 135, 772		(3,778)		(3,778)		4, 131, 994		48,231	48,231	58,971	_02/27/2023	
026874-AZ-0	AMERICAN INTERNATIONAL GROUP I CORP BND		01/03/2020	BK AMER MERRIL LYNCH		4, 145, 723	3,092,000	4, 132,662	4, 132, 533		(777)		(777)		4, 131, 756		13,967	13,967	35,429		
026930-AA-5	AMERICAN HOME MORTGAGE ASSETS WHOLE CMO	1	03/25/2020	Pavdown		445.574	445.574	359.980	310.610	1	134.965	1	134.965		445.574				1 443	03/25/2047	1FM

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (Otherwise I	Disposed o	of During tl	he Current Quarte							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
													Total Total							
												Current	Change in Foreig	1				Bond		NAIC
												Year's	Book/ Exchan					Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted Change		Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjuste		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carryin		(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
03027X-AG-5	AMERICAN TOWER CORPORATION SENIOR CORP B	o.g.i	03/27/2020	US BANCORP	Otook	520, 130	500.000	533.840	533, 158	(Decrease)	(1,492)	mzca	(1,492)	531.667	Бюроса	(11,537)	(11,537)	6,611	06/01/2025 .	
03027X-AL-4	AMERICAN TOWER CORPORATION SENIOR CORP B		01/14/2020	BA SECURITIES		803,072	800,000	800,996	800,952		(16)		(16)	800,936		2, 136	2, 136	9,050	01/15/2022 .	
03027X-AQ-3	AMERICAN TOWER CORPORATION SENIOR CORP B		_02/12/2020 _	MARKETAXESS CORPORATI		719, 110	695,000	708,858	708,440		(448)		(448)	707,992		11, 117	11, 117	3,417	_06/15/2023 _	
031162-00-1	AMGEN INC SENIORCORPBND 3.200% 11/02/2		03/26/2020 _	DAIWA		1,335,542	1,300,000	1,357,869	1,357,093		(1,627)		(1,627)	1,355,467		(19,925)	(19,925)	16,756	11/02/2027 _	
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND		01/08/2020 .	JEFFRIES & CO. INC		5,927,996	3,769,000	5,961,005	5,960,809		(1,764)		(1,764)	5,959,045		(31,049)	(31,049)	150,237	D1/15/2039 .	2FE
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CO		02/03/2020 _	CERDIT SUISSE FINANCIAL PRODUC		1,074,050	1,000,000	1,057,477	1,056,000		(1,227)		(1,227)	1.054.773		19,277	19,277	18,911	02/01/2024 .	2FE
03674P-AL-7	ANTERO RESOURCES CORP SENIOR CORP BND		02/19/2020	Various			330,000	314,595	317,195		(1,227)		904	318,098		(22,061)	(22,061)	5,399	11/01/2021 .	
03674X-AC-0	ANTERO RESOURCES CORP SENIOR CORP BND		03/02/2020	Various		225,114	332,000	301,573	304,699		1,375		1,375	306,074		(80,960)	(80,960)	4, 196	12/01/2022	
				J.P. MORGAN SECURITIES		,,,,,							.,	[30,000)			
036752-AF-0	ANTHEM INC SENIOR CORP BND 2.950% 12/0		01/29/2020	INC		1,799,228	1,750,000	1,786,290	1,784,937		(999)		(999)	1,783,938		15,290	15,290	8,604	12/01/2022 .	
037411-BE-4	APACHE CORPORATION SENIOR CORP BND 4.3		01/22/2020 _	DIRECT		5,329,350	5,000,000	5,033,350	5,032,770		(202)	ļ	(202)	5,032,567		296,783	296,783	60 , 156	10/15/2028 .	2FE
007000 05 4	APPLE THE SENTER CORP. PAID. O 750% 24 442	1	04 (00 (0000	MILLENNIUM ADVISORS, LLC		407 500	400.000	400 400	405 400		(000)		(000)	407.000		0.001	0.001	0.000	04 (40 (0005	455
037833-DF-4 038222-AJ-4	APPLE INC SENIOR CORP BND 2.750% 01/13 APPLIED MATERIALS INC SENIOR CORP BND		01/28/2020 . 03/25/2020 .	Various		437,506 15,642,650	420,000	436,128	435, 132		(230)		(230)(18,749)	434,902		2,604	2,604 182,905	6,288 285,458	01/13/2025 . 10/01/2025 .	
038370-AA-0	AQUAFINANCETRUSTAGFIT_19-A ABS _19-A-A 1		03/25/2020	Paydown		671,939	671,939	671,835	671,843		(16,749)		(16,749)	671,939		102,900	102,900	3,501	10/01/2025 .	
03879M-AA-1	ARC Rail 2013-1 B ABS 13-1 A 144A 3.00		02/15/2020	Paydown		124,652	124,652	124,652	124,652					124,652				413	07/01/2038 .	
04301Y-AA-1	ARTEMIS AIRCRAFT INVEST LLC ABS S_18-1-C		03/19/2020	Paydown		29, 153	29, 153	29,449	29,458		(305)		(305)	29, 153				48	12/17/2068 .	
04546K-AA-6	APOLLO AVIATION SECURITIZATION ABS _18-2		03/16/2020 .	Paydown		12,509	12,509	12,509	12,509		1		1	12,509				98	11/18/2038 .	
04546K-AB-4	APOLLO AVIATION SECURITIZATION ABS 18-2A		03/16/2020	Paydown		18,764	18,764	18,933	18,910		(146)		(146)	18,764				179	11/18/2038 .	
04621X-A J -7	ASSURANT INC SENIORCORPBND 4.900% 03/2		02/05/2020 .	DIRECT		1,847,918	1,650,000	1,650,563	1,650,370		120		120	1,650,490		197 , 427	197,427	28,971	03/27/2028 .	2FE
04769#-AA-7	ATLANTAASSETHOLDINGSLLC TERMLOAN 0.000		03/25/2020	Redemption 100.0000		213,933	213,933	213,933	213.933					213,933				2,691	11/30/2066 .	1FE
O4/00# AA /	ATEMITAROGETHOLD INCOLEO TELIMEDAN 0.000		00/23/2020	Redemption 100.0000			210,000	210,300	210,300					210,300				2,001	11/30/2000 .	
04769#-AB-5	ATLANTAASSETHOLDINGSLLC TERMLOAN 0.000		03/25/2020 _			1,077,404	1,077,404	1,077,404	1,077,404					1,077,404				13,569	. 11/30/2066 .	1FE
				MORGAN STANLEY & CO. INC																
04941Y-AL-3	ATCLO_18-11A ABS2018-11A 3.744% 07/26/		03/06/2020 .	0.11TANDED 1111F0TUENT		18,847,500	21,000,000	21,000,000	20,958,002		(5,347)		(5,347)	20,952,655		(2, 105, 155)	(2, 105, 155)	300, 177	07/26/2031 .	
05253J-AM-3 053015-AE-3	AUSTRALIA AND NEW ZEALAND BANK SENIOR CO AUTOMATIC DATA PROCESSING INC SENIOR COR		01/14/2020 . 01/28/2020 .	SANTANDER INVESTMENT BARCLAYS CAPITAL		2,012,180 452,155	2,000,000 420,000	2,009,515 452,172	2,008,821 450,389		(257)		(257) (410)	2,008,564		3,616 2,177	3,616 2,177	5,750 5,276	06/01/2021 _ 09/15/2025 _	1FE
05530V-AN-9	BCAP 2007-AA3 2A WHOLE CMO 07-AA3 1.16		03/25/2020	Paydown		150,059	149,971	113,613	116,209		33,850		33,850	150,059			2, 1//	505	05/25/2047 .	1FM
05531F-AU-7	BB&T CORP SENIOR CORP BND MTN 2.625% 0		02/24/2020	DIRECT		6, 189, 388	6, 175,000	6, 126, 156	6, 163, 120		3,671		3.671	6,166,791		22,597	22,597	25,665		1FE
05531Y-AF-9	BB&T CORP RMBS_09-RR6 3A2 144 3.881% 1		_03/01/2020 _	Paydown		63,615	58,917	32,267	26,840		36,776		36,776	63,615				430	12/26/2037 .	
	BCAP 2010-RR11 4 BCAP 2010-RR11 4.074%		03/01/2020 _	Paydown			(18,799)	(15,507)	(15,675)		15,702		15,702					26	03/27/2047 _	1FM
05533Y-AF-7	BCAP 2011-RR5 1A BCAP 2011-RR5 3.503%		03/01/2020 .	Paydown		135,571	135,608	120,391	132,784		2,786		2,786	135,571				794	03/26/2037 .	
05542M-AT-2 05565E-AP-0	BCAPB_13-RR5 RMBS_13-RR5 5A2 144A 2.89 BMW US CAPITAL LLC SENIOR CORP BND 144A		03/01/2020 . 03/24/2020 .	Paydown		9.537.011			405,918 9,534,928		(405,918) 11,234		(405,918)	9.546.162		(9, 151)	(9, 151)	2,779 88,864	11/26/2046 . 04/06/2020 .	
05946X-C3-5	BAFC_05-G RMBS_05-G-A3 3.637% 10/20/35		03/01/2020 _	Various Paydown		9,537,011	9,550,000	9,492,796	9,534,928		11, 234		268	9,546,162		(8, 101)	(8, 101)		10/20/2035 .	
05950N-AD-0	BANC OF AMERICA FUNDING CORP B SUPSENWHO		.02/01/2020	Pavdown		358.097	511,663	469.405	464.593		(106,496)		(106,496)	358.097				3.655	09/25/2036	
05950N-AD-0	BANC OF AMERICA FUNDING CORP B SUPSENVHO		03/01/2020 .	Paydown		12,025	14,283	13, 104	12,969		(944)		(944)	12,025				214	09/25/2036 .	3FM
	BAFC_07-3B SENIOR ABS 07-3 TA2 1.127%		03/25/2020	Paydown		4,897	5,893	3,863	4,636		261		261	4,897				21	04/25/2037 .	
	BAFC_10-R4 WHOLE CMO R4-2A4 144A 5.500		02/01/2020	Paydown		131,924	131,924	98,778	98,895		33,029		33,029	131,924				1,048	03/26/2037 _	
05970B-AB-6 05990T-AM-9	BAFC_2015-R9 ABS_2017-2A CR 144A 2.773 BAFC 15-R2 SUB RMBS 15-R2 3A3 144A 2.2		03/01/2020 . 03/25/2020 .	Paydown			(168,025)	(134,847)	(139,318)		(25,566)		(25,566)					366	12/26/2046 .	1FM
	BAFC 15-R2 CMO 15-R2-8A2 144A 3.206% 0		03/25/2020	Paydown			25,225	18,414			(18, 414)		(18,414)					/ 1	04/29/2037 .	1FM
			_03/01/2020	Paydown			71,754	58, 193	58,886		(58,886)		(58,886)					382	_06/26/2046 _	1FM
06050T-JZ-6	BANK OF AMERICA NA SUB CORP BND 6.000%		01/03/2020 .	WELLS FARGO SECURITIES .		4, 133, 400	3,000,000	4, 105, 629	4, 105, 492		(820)		(820)	4, 104, 672		28,728	28,728	41,000	10/15/2036 .	
06051G-EU-9	BANK OF AMERICA CORP SENIOR CORP BND MT		02/03/2020	BA SECURITIES		3, 132, 360	3,000,000	3,089,286	3,086,204		(2,597)		(2,597)	3,083,608		48,752	48,752	56,100	01/11/2023 .	1FE
000540 511 7	DANK OF AMEDICA CODD OUR CODD DAID HTM	1	00 /40 /0000	J.P. MORGAN SECURITIES		E 000 400	E 000 000	E 045 750	E 004 550		(0.005)		(0.005)	E 040 001		(440.004)	(440.004)	440.007	00 (00 (000 (OFF
06051G-FH-7 06051G-FP-9	BANK OF AMERICA CORP SUB CORP BND MTN BANK OF AMERICA CORP SUB CORP BND MTM		03/12/2020 02/19/2020	WELLS FARGO SECURITIES .		5,062,400 539,355	5,000,000 500,000	5,245,750 515,880	5,221,556 514,516		(9, 225)		(9,225) (348)	5,212,331 514.168		(149,931)	(149,931) 25,187	116,667 6,583	08/26/2024 _ 04/21/2025 _	
	BANK OF AMERICA CORP SENIOR CORP BND MT		03/26/2020	JANE STREET CAPITAL		314,885	298,000	320,024	319,618		(864)		(864)	318,754		(3,869)	(3,869)		08/01/2025 .	
	STATES OF PRINCIPLES COSTA CENTURY COSTA DIED IN			MORGAN STANLEY & CO. INC							(004)		(007)	010,754		(0,009)	(0,000)	, , 570		
06051G-GG-8	BANK OF AMERICA CORP SENIOR CORP BND MTN		01/03/2020 _			30,399,250	25,000,000	30,495,825	30,495,508		(1,901)		(1,901)	30,493,608		(94,358)	(94,358)	515,265	01/20/2048 .	1FE
1				COMMERZBANK CAPITAL																
06051G-GK-9	BANK OF AMERICA CORP SENIOR CORP BND MT		01/29/2020	MARKETS CO		3,060,420	3,000,000	3,046,778	3,044,638		(1,566)		(1,566)	3,043,072		17,348	17,348	23,288	04/24/2023 .	1FE
000510 07 0	BANK OF AMERICA CORP SENIORCORPBND 2.7		01/14/2020 .	COMMERZBANK CAPITAL MARKETS CO		3,062,895	3,041,000	3,061,941	3,059,960		(724)		(724)	3,059,236		2 650	2 650	40.040	01/02/0000	100
	BANK OF AMERICA CORP SENIOR CORP BND MT		01/03/2020	BK AMER MERRIL LYNCH		2,278,040	2,000,000	2,271,722	2,271,708		(87)		(87)	2,271,621		3,659 6.419	3,659 6.419	40,012 35,952	01/23/2022 . 01/23/2049 .	

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or 0	Otherwise I	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							
												Current	Change in	Foreign					Bond		NAIC
															Book/				Interest/		Desig-
									D.:			Year's	Book/	Exchange		F				04-4-4	
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
06051G-HL-6	BANK OF AMERICA CORP SENIOR CORP BND 3		02/12/2020 .	SUSQUEHANNA PARTNERS		3, 186,000	3,000,000	3, 158, 555	3, 153, 888	(200.000)	(4,940)	200	(4,940)	7 4.40	3, 148, 948		37,052	37,052		.07/23/2024 .	1FE
06051G-HS-1	BANK OF AMERICA CORP SENIOR CORP BND MT		01/03/2020	BK AMER MERRIL LYNCH		2.404.320	2.000.000	2.411.106	2.411.084		(133)		(133)		2.410.950		(6,630)	(6,630)	26,942	.03/15/2050 .	1FF
06406G-AA-9	BANK OF NEW YORK MELLON CORP SUB CORP BN		02/12/2020	MARKETAXESS CORPORATI		4,727,475	4,500,000	4,501,200	4,500,896		(12)		(12)		4,500,884		226,591	226,591	39,000	_10/30/2028 _	1FE
06406R-AE-7	BANK OF NEW YORK MELLON CORP/T SENIOR CO		_01/14/2020	BA SECURITIES		432, 104	420,000	432,978	431,700		(157)		(157)		431,543		562	562	5,748	01/29/2023	
				J.P. MORGAN SECURITIES			·	**											•		
06406Y-AA-0	BANK OF NEW YORK MELLON CORP BANKOFNEWYO		02/03/2020 .	INC		12,895,560	12,000,000	12,563,580	12,563,459		(4,099)		(4,099)		12,559,360		336,200	336,200	178,200	.08/23/2029 .	
06540R-AW-4	BANK BANK_17-BNK9 SUB CMBS BNK9-E 144A		02/03/2020 _	DIRECT		2,390,625	3,000,000	2, 199, 375	2,235,216		6,409		6,409		2,241,625		149,000	149,000	17,957	11/15/2054 _	1FM
	BAYVIEW COMMERCIAL ASSET TRUST CMBS 04		03/25/2020 _	Paydown		248,316	248,316	202,428	225,965		22,351		22,351		248,316				822	_01/25/2035 _	
	BAYVIEW COMMERCIAL ASSET TRUST ABS 06-2A		03/25/2020 .	Paydown		179,257	179,257	144,716	154,095		25, 163		25, 163		179,257				526	.07/25/2036 .	
	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM		03/25/2020 .	Paydown		70,650	70,650	55,460	59,749		10,901		10,901		70,650				225	.03/25/2037 .	
	BAYV 2007-A 2A BAYV_07-A 1.291% 05/28/		03/30/2020 .	Paydown		250,920	250,920	234,653	233,868		17,052		17,052		250,920				677	.05/28/2037 .	1FM
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC_07-3		03/25/2020 _	Paydown		12,423	12,423	9,414	10,073		2,350		2,350		12,423				39	_07/25/2037 _	3FE
0700011 10 -	DRANGU DANKUNG AND TRUCT COURS OF CORT		00 (00 (0000	Mitsubishi Securities		4 705 00:	4 050 000	4 000 00-	4 005 0=-	1	(70.5)		/76		4 005 0=-		400 700	400 700	05 50-	00/40/0005	455
07330M-AB-3	BRANCH BANKING AND TRUST COMPA SUB CORP		02/20/2020 .	USA		1,785,861	1,650,000	1,690,260	1,685,870		(798)		(798)		1,685,072		100,789	100,789	25,586	.09/16/2025 .	
073868-AA-9	BEAR STEARNS ALT-A TRUST BALTA CMO_06-6		03/25/2020 .	Paydown		82,388	87,221	61,381	82,484		(96)		(96)		82,388				382	11/25/2036 .	1FM
07386U-AM-4	BSABS 2007-SD2 2A1 ABS 07-SD2 2A1 1.74		03/25/2020 .	Paydown		32,819	32,819 163,881	21,840	21,548		11,271		11,271		32,819				156	.02/25/2037 _	" "
073879-4G-0 073879-TU-2	BSABS 2005-AC9 A SENIOR WHOLE CMO _05-AC BSABS 2005-HE4 M2 BSABS 05-HE4			Paydown				110,341	110, 170 93, 427		53,711		53,711		163,881				457 485	12/25/2035 04/25/2035	
	BEAR STEARNS ADJUSTABLE RATE M CMO 05-3		03/23/2020 .	Pavdown		627,628	639,029	466,094	490.380		137 . 248		4,233		627,628				4,775	06/25/2035	
07387U-GB-1	BEAR STEARNS ASSET BACKED SECU BSABS_06			Paydown		399,322	399,322	223,229	203,745		195,577		195,577		399,322				551	_03/25/2036 _	
07388D-AS-7	BEAR STEARNS ARM BSARM 06-2 CMO 06-2 3A2		03/01/2020 .	Paydown		9,223	9,738	7,616	6,785		2,438		2,438		9,223				94	.07/25/2036 .	
07400N-AA-8	BSMF_07-AR5 BSMF_07-AR5 1.117% 06/25/3		03/25/2020	Paydown		205.539	205,539	143.344	148.693		56.845		56.845		205.539				512	.06/25/2037 .	1FM
	BSMF 2007-AR5 2A CMO 07-AR5 2A1 1.127		03/25/2020	Pavdown		226,430	226,430	176.002	162.542		63.887		63.887		226,430				711	.07/25/2037 .	1FM
	BSMF 2007-AR4 1A BSMF_07-AR4 1.147% 09		03/25/2020 _	Paydown		80,480	80,480	43,610	55,462		25,017		25,017		80,480					.09/25/2047	1FM
	_			MILLENNIUM ADVISORS, LLC			·	•					· ·								
075887-BF-5	BECTON DICKINSON AND COMPANY SENIOR CORP		02/12/2020 .			1,070,230	1,000,000	1,059,584	1,058,264		(1,405)		(1,405)		1,056,859		13,371	13,371	6 , 120	12/15/2024 .	2FE
				Redemption 100.0000																	
	SUNPOWER SUNSHINE PRIVATE TERM LOAN 4		01/31/2020 .			187,208	187,208	187,208							187,208				3	.01/15/2040 .	
101137-AV-9	BOSTON SCIENTIFIC CORPORATION SENIOR COR		02/12/2020 _	KEY BANK		3,112,811	2,950,000	3,008,794	3,001,497		(1,411)		(1,411)		3,000,086		112,725	112,725	46,081	_03/01/2024 _	
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC SENIOR CO		02/12/2020 .	BARCLAYS CAPITAL		507,538	480,000	498,296	497,984		(327)		(327)		497,658		9,880	9,880	4 , 159	.05/04/2026 .	
11134L-AR-0	BROADCOM CORPORATION SENIORCORPBND 3.5		02/04/2020 .	GOLDMAN SACHS & CO		2,055,000	2,000,000	1,813,960	1,835,444		1,598		1,598		1,837,042		217,958	217,958	38,889	.01/15/2028 .	
11135F-AA-9 12189L-AX-9	BROADCOM INC SENIOR CORP BND 144A 3.12 BURLINGTON NORTHERN SANTA FE L SENIOR CO		02/12/2020 .	BARCLAYS CAPITALBA SECURITIES		1,519,890 1,611,662	1,500,000	1,515,332	1,514,106		(1,285)		(1,285)		1,512,821		7,069 135,906	7,069 135,906	15,495 23,082	.04/15/2021 .	
12189L-AX-9	BURLINGIUN NORTHERN SANTA FE L SENTUR CU			Redemption 100.0000		1,011,002	1,300,000	1,490,099	1,475,940		(184)		(184)		1,475,756		135,906	135,906	23,082	.09/01/2045 .	IFE
12189P-AJ-1	BURLINGTON NORTHERN AND SANTA CORP BND		01/15/2020	nedeliption 100.0000		178,023	178,023	204,437	187,058		(221)		(221)		186,837		(8,814)	(8,814)	5,988	.07/15/2022 .	1FE
12109F-AJ-1	CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS		03/15/2020 .	Paydown		850	850	204,437			(441)		(421)		850		(0,014)	(0,014)		04/15/2047 .	
12512J-AX-2	CD 18-CD7 SUBCMBS18-CD7 0.677% 08/15/5		03/01/2020 _	Paydown			500	517	467		(467)		(467)						12	.08/15/2051	
12559Q-AD-4	CIT MORTGAGE LOAN TRUST CITM 0 ABS 07-1		03/25/2020	Paydown		3.489	3.489	3.036	3.214	[275		275		3.489				15	10/25/2037 .	1FM
12566R-AD-3	CITI MORTGAGE ALT CMALT 06-A6 RMBS 06-A6		03/01/2020 .	Paydown		33,867	48,985	43,535	44, 188		(10,322)		(10,322)							11/25/2036 .	
12566T-AB-3	CMALT 06-A7 CMALT 06-A7 6.000% 12/25/3		01/01/2020 .	Paydown		19,540	27,059	23,551	23,938		(4,397)		(4,397)		19,540				135	12/25/2036	
12566T-AB-3	CMALT_06-A7 CMALT_06-A7 6.000% 12/25/3		03/01/2020 _	Paydown		23,915	25,054	21,807	22, 165		1,750		1,750		23,915				373	_12/25/2036 _	2FM
12566T-AM-9	CITIMORTGAGE ALTERNATIVE LOAN CMALT_06-A		03/01/2020 .	Paydown		7,867	9,435	6,889	7,365		502		502		7,867				92	12/25/2036	1FM
12566V-AE-2	CMALT_07-A4 WHOLE CMO 07-A4 5.750% 04/		03/01/2020 .	Paydown		58 , 122		62,644	72,383		(14,261)		(14,261)		58 , 122				1,047	.04/25/2037 .	1FM
	CMALT 2007-A7 2A CMO_07-A7-IIA1 1.347%		03/25/2020 .	Paydown		49,065	61,778	48,965	53,769		(4,704)		(4,704)		49,065				269	.07/25/2037 .	1FM
12572Q-AG-0	CME GROUP INC SENIOR CORP BND 3.000% 0		01/29/2020 _	BA SECURITIES		1,051,820	1,000,000	1,043,042	1,042,128		(669)		(669)		1,041,459		10,361	10,361	11,333	. 03/15/2025 .	1FE
12642J-CE-5	CSMC_09-11R CSMC 2009-11R 3.504% 09/26		03/01/2020 .	Paydown		515,856	500,080	339,559	346,339		169,517		169,517		515,856				2,755	.09/26/2036 .	1FM
12642Y-DA-9	CREDIT SUISSE MORTGAGE CAPITAL RMBS 16R		03/01/2020 .	Paydown			3,442	3,055	3,041		(3,041)		(3,041)						192	.06/26/2036 .	1FM
12644N-UH-7	CSMC_10-9R SENIORWHOLECMO10-9R144A 1.3		03/25/2020 .	Paydown		45,376	45,376	34,320	32,283		13,093		13,093		45,376				95	10/27/2036 .	
12645L-AW-9	CREDIT SUISSE MORTGAGE TRUST C RMBS_11-5		03/01/2020 _	Paydown		357,379	607,595	460,634	499,968		(142,588)		(142,588)		357,379				1,963	.09/27/2047 .	
	CREDIT SUISSE MORTGAGE TRUST C RMBS_11-5		03/01/2020 .	Paydown		362,343	363,925	275,901	299,461	ļ	62,882		62,882	}	362,343	·		 -		.09/27/2047 _	
12645Q-FQ-6	CSMC_11-6R WHOLE _CMO_11-6R-6A2		03/01/2020 .	Paydown		1,247,801	1,290,551	1, 121, 235	1,244,587		3,214		3,214		1,247,801				8,836	.08/28/2058 .	
12646P-EA-3	CSMC 2013-2R 6A2 WHOLE_CMO_13-R2_6A2 3		03/01/2020 .	Paydown		399,510	387,292	273,501	279,119		120,391		120,391		399,510				2,353	.09/27/2036 .	
12647Q-AU-0	CSMC 2013-11R 3A CSMC 2013-11R 3.825%		03/01/2020 _	Paydown		644,401	644,401	493,876	426,086		218,315		218,315		644,401				2,765	_01/27/2047 _	1FM
126650-AY-6	CVS PASSTHROUGH TRUST CVSCAREMARKCORP		03/10/2020 _	Redemption 100.0000		53.002	53,002		56.172	I	(193)		(193)		55.979		(2.976)	(2,976)	474	. 10/10/2027 .	
	CVS PASSTHROUGH TRUST CVSCAREMARKCURP		03/10/2020 .	Various		24,532	24,532				(193)		(193)				(2,9/6)	(2,976)	474	12/10/2027 .	
	CVS PASSTHROUGH TRUST SENIOR CORP BND		02/12/2020			448 325	420,000	446 082	443 985		(749)		(749)		443 237		(1,440)	5 088		12/05/2023	

SCHEDULE D - PART 4

				;	Show All Lo	ng-Term Bo	onds and Stoo	k Sold, Red	deemed or (Otherwise	Disposed o	of During th	he Current Q	(uarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Boo	ok/Adiusted	Carrying Value	е	16	17	18	19	20	21	22
-	_	_	-	,			-	•		11	12	13	14	15							
													Total	Total							
												Current		Foreign					Bond		NAIC
															Dools/						_
											_	Year's		Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted C	Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /.	Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value		Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
modilon	Becomption	o.g	Duto	HUTCHINSON SHOCKEY ERLEY	Otook	Gration	i di valdo	0001	Value	(Decircase)	Acciction	TIIZCU	10)	Value	Date	Бюрооці	Бюроса	Вюроса	roui	Date	Cymbol
126650-CV-0	CVS PASSTHROUGH TRUST SENIORCORPBND 3		02/12/2020	& CO		366.968	350.000	365.435	363.970		(517)		(517)		363.453		3.515	3,515	5.576	03/09/2023 .	2FF
126650-CW-8	CVS PASSTHROUGH TRUST SENIOR CORP BND		03/27/2020 .	BARCLAYS CAPITAL		437,228	420,000	448,938	447,245		(1,244)		(1,244)		446,001		(8,773)	(8,773)	8,849	03/25/2025	
120000 011 0	OVO TROOTHIOOGIT THOO! GENTON COM DIE		90/ 2// 2020 .	MILLENNIUM ADVISORS, LLC					,210		(1,244)		(1,244)				(0,770)	(0,770)		90/20/2020	
126650-CX-6	CVS PASSTHROUGH TRUST SENIORCORPBND 4		03/27/2020 .	milezzarrom vibrirodito, ezzo		440,202	420,000	458, 178	456,806		(1,010)		(1,010)		455,797		(15,595)	(15,595)	9,281	03/25/2028 .	2FF
20000 0/1 0	CTC THOUTHOUGH HIGH GENTONOGRAPHS			Redemption 100.0000			120,000				(, , , , , , ,		(1,010)				(10,000)	(10,000)	,20,		
126659-AA-9	CVS HEALTH CORP SECURED CORP BND 144A		03/10/2020 _	,		11,403	11,403	13,875	13,595	L	(22)		(22)		13,573		(2, 169)	(2, 169)	159	07/10/2031 .	2FE
12665U-AA-2	CVS PASSTHROUGH TRUST SECURED CORP BND 1		_02/05/2020 _	BARCLAYS CAPITAL		6,049,862	5,511,398	5,432,585	5,438,586		418		418		5,439,004		610,858	610,858	40,329		
	1			Redemption 100.0000		•	· [1		1	[•	,			,			
12665U-AA-2	CVS PASSTHROUGH TRUST SECURED CORP BND 1		01/10/2020 .			19,224	19,224	18,949	18,970		1		1		18,970		253	253	75	01/10/2036 .	2FE
				Redemption 100.0000						1		1									
12665V-AA-0	CVS PASS-THROUGH TRUST SERIES SECURED CO		03/10/2020 _			3,270	3,270	3,482	3,431	ļ	(2)		(2)		3,429		(159)	(159)	23	08/11/2036 .	
126670-ZC-5	GSCC_06-1 ABS_06-1-A1 1.147% 02/25/36		03/25/2020 .	Paydown		604,714	610,698	591,451	600,577		4, 137		4, 137		604,714				2,434	02/25/2036 .	
126670-ZM-3	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-6		03/25/2020 .	Paydown		911,768	911,768	773,539	809,858		101,910		101,910		911,768				3, 112	09/25/2036 .	
12667G-DQ-3	COUNTRYWIDE ALTERNATIVE LOAN T RMBS 5-J3		03/25/2020 _	Paydown		140,538	142,839	121,949	120,486		20,052		20,052		140 , 538				399	05/25/2035 .	
12667G-L8-4	CWALT 2005-27 1A CWALT_05-27 3.366% 08		03/01/2020 _	Paydown		89,092	89,092	56,994	58,875		30,217		30,217		89,092				468	08/25/2035 _	
12667G-NS-8	COUNTRYWIDE ALTERNATIVE LOAN T CMO_05-24		03/01/2020 _	Paydown		44,918	45,088	24,625	26 , 124		18,793		18,793		44,918				204	07/20/2035 .	
12667G-TM-5	COUNTRYWIDE ALTERNATIVE LOAN T CMO CWALT		03/25/2020 .	Paydown		9,407	10,273	6,029	3,756		5,651		5,651		9,407				43	07/25/2035 .	
12667G-Y9-8 12667G-Z3-0	CWALT 2005-38 A1 CMO_05-38 A1 3.466% 0		03/01/2020 . 03/25/2020 .	Paydown		9,931 136,055	9,931 L	8,845 83,311	8,913 74,904		1,018 61,151		1,018		9,931 136,055				56 516	09/25/2035	
12668A-4S-1	COUNTRYWIDE ALTERNATIVE LOAN T CMO_05-38 CWALT 05-AR1 WHOLE CMO 1.297% 10/25/35		03/25/2020 .	Paydown		110.228	229.500	188.992	193.884		(83,656)		61, 151		110.228				1,031	09/25/2035 10/25/2035 .	
12668A-CP-8	CWALT 2005-51 2A RMBS CWALT_05 51 2A1		03/19/2020 .	Paydown		184,493	184,493		92,102				92,391		184 . 493				852	11/20/2035 .	
12668A-CY-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 05-		03/01/2020 .	Paydown				51,426	52, 102		36,261		36,261						470	11/20/2035 .	
12668A-EV-3	COUNTRYWIDE ALTERNATIVE LOAN T CMO 2005-		_03/19/2020 _	Paydown		529,251	529,251	336,711	297,692		231,560		231,560		529,251				1.818	11/20/2035	
12668A-GN-9	CWALT 2005-56 1A CM0_05-56 1A1 2.407%		03/25/2020	Paydown		481,005	481,005	316,391	334, 164		146,841		146,841		481,005				2,688	11/25/2035	
12668A-JM-8	COUNTRYWIDE ALTERNATIVE LOAN T CMO 2005		03/01/2020 .	Paydown		238,950	308,077	232,518	235, 119		3,832		3,832		238,950				3,439	11/25/2035 .	
12668A-QH-1	CWALT 2005-51 4A CWALT_05-51 1.413% 11		03/19/2020 .	Paydown		155,883	155,883	149,318	149,099		6,785		6,785		155,883				614	11/20/2035 .	2FM
12668A-TN-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05		03/25/2020 .	Paydown		63,975	63,975	37,833	31,548		32,426		32,426		63,975				306	12/25/2035	1FM
12668B-BN-2	CWALT 2005-81 A1 CWALT_05-81 1.227% 02		03/25/2020 _	Paydown		113,986	113,986	105,860	105,776		8,209		8,209		113,986				404	02/25/2037 _	2FM
12668B-E3-3	CWALT 2006-0A6 1 RMBS_06-0A6 1A2 1.157		03/25/2020 .	Paydown		145,626	145,626	129,575	130,829		14,797		14,797		145,626				646	07/25/2046 .	
12668B-LL-5	CWALT 2006-2CB A CWALT_06-2CB 6.000% 0		03/01/2020 .	Paydown		71,111	71,004	36,663	36,060		35,051		35,051		71, 111				651	03/25/2036 .	
12668B-MW-0	CWALT 2006-5T2 A WHOLE CMO 06-5T2 A3 6		03/01/2020 _	Paydown		12,939	12,949	8,472	8,502		4,437		4,437		12,939				146	04/25/2036 .	
	CWHL_06-HY2 CWHL_06-HY2 3.243% 04/22/3		03/01/2020 _	Paydown		4,234	3,556	1,793	1,917		2,316		2,316		4,234				21	04/22/2036 _	
126694-MS-4 12803P-AB-4	CWHL 2005-26 1A8 CMO_05-26 1A8 5.500% CAJUN GLOBAL LLC SENIORABS17-1A144A 6		03/01/2020 . 02/20/2020 .	Paydown		92,456 37,500	92,315 37,500	75,702 38,297			15,601		15,601		92,456 37,500				990	11/25/2035 . 08/20/2047 .	1FM 2FE
12803P-AB-4	CAPITAL ONE FINANCIAL CORP SUB CORP BND		02/20/2020 .	BARCLAYS CAPITAL		8,720,960	8.000.000	8.635.880	8.635.604		(14,638)		(14,638)		8,620,966		99.994	99.994	107.333	10/29/2025	
14040H-B3-3	CLAST_15-1A ABS T_15-1A 144A 4.750% 03		03/15/2020 _	Pavdown		339,759	339,759	338.224	338.452		1,308		1,308		339.759				2,087	10/29/2023 .	
161175-AZ-7	CHARTER COMMUNICATION OPER LLC SECURED C		02/03/2020 .	DEUTSCHE BANK AG		3,893,010	3,000,000	3,775,938	3,775,839		(3,378)		(3,378)		3,772,461		120.549	120,549	54,264	10/23/2035 .	
161175-BB-9	CHARTER COMMUNICATIONS HOLDING SECURED C		02/26/2020 .	Various		13,279,512	12,570,000	13,205,664	13, 198, 786		(36,629)		(36,629)		13, 162, 158		117,354	117,354	328,722	07/23/2022 .	
161630-CF-3	CHASE MORTGAGE FINANCE CORPORA CHASE_07		03/01/2020 .	Paydown		97,822	97,822		74,536		23,286		23,286		97,822				589	03/25/2037 _	
16678W-AB-2	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		03/25/2020 _	Paydown		1,221,381	1,351,363	1,017,094	1,045,312	ļ	176,068		176,068		1,221,381				4, 180	04/25/2047	
16678Y-AA-0	CCMFC 2006-3A A1 WHOLE CMO 144A 1.077%		03/25/2020 .	Paydown		326,695	339,510	287,320	304,022	ļ	22,672		22,672		326,695				945	08/25/2047 .	
16678Y-AB-8	CHEVY CHASE MORTGAGE FUNDING C RMBS_06-3		03/25/2020 .	Paydown		428,777	494, 108	363,788	362,614		66 , 163		66 , 163		428,777				1,564	08/25/2047 .	1FM
				J.P. MORGAN SECURITIES																	
17275R-AD-4	CISCO SYSTEMS INC CORP BND 5.900% 02/1		01/03/2020 .	. INC		4,229,910	3,000,000	4,204,416	4,204,293		(739)		(739)		4,203,554		26,356	26,356	69,817	02/15/2039 .	1FE
470007 1/0 4	OLTLODGUD ING. LT OTD GUD GODD DND. 4		04 (00 (0000	CITIGROUP GLOBAL MKT INC		0 505 740	7 005 000	0.040.000	0 044 054		(507)		(507)		0.044.404		(75 004)	(75.004)	10.710	05 (40 (0040	OFF
172967-KR-1 172967-LC-3	CITIGROUP INC - LT GTD SUB CORP BND 4 CITIGROUP INC - LT GTD SENIOR CORP BND		01/03/2020 . 01/14/2020 .	HSBC SECURITIES INC.		8,565,743	7,225,000 L	8,642,039	8,641,951 3,044,024		(527)		(527)				(75,681)	(75,681) 4,200	46,712 9,183	05/18/2046 . 12/08/2021 .	
1/290/-LU-3	CITIONOUP INC - LI GID SENIUR COMP BND		. 14/2020 וע	COMMERZBANK CAPITAL		3,047,250	3,000,000	550, 040, د	,044,024 د		(9/4)		(9/4)		ა, 04ა, 050		4,200	4,200	9, 183	12/08/2021 _	rE
172967-LG-4	CITIGROUP INC - LT GTD SENIOR CORP BND		_01/29/2020 _	MARKETS CO		3,050,070	3,000,000	3,036,669	3.034.935		(1,269)	I	(1,269)		3,033,667		16.403	16.403	22,000	04/25/2022	1FE
			01/29/2020 .	DEUTSCHE BANK AG		4,691,356	4,600,000	4,662,578	4,660,156		(1,772)		(1,772)		4,658,383		32.973	32,973	32,430	10/27/2022 .	
	CITIES INC. ET GID GENTON CON DIO			CERDIT SUISSE FINANCIAL		, 50 1, 500	1,000,000	, 002,070			(1,772)		(1,772)		, , , , , , , , , , , , , , , , , ,				, 400		
172967-LV-1	CITIGROUP INC - LT GTD SENIOR CORP BND		02/03/2020 .	PRODUC		3,580,430	3,500,000	3,563,891	3,560,667		(2,693)		(2,693)		3,557,975		22,455	22,455	58,345	01/24/2023 .	1FE
172981-AD-4	CMLTI 2006-4 2A1 CMLTI_06-4 6.000% 12/		_03/01/2020	Paydown		108,946	115,887	103,521	105,292	ļ	3,654		3,654		108,946				1,390	12/25/2035	
17309B-AC-1	CMLTI_06-WF2 ABS_06-WF2 A2D 6.164% 05/		03/01/2020 .	Paydown		136,727	136,727	72,684	69,728		67,000		67,000		136,727				697	05/25/2036 .	1FM
			03/01/2020 .	Paydown		78,307	78,307	40,681	39,091		39,216		39,216		78,307				400	05/25/2036 .	
	CMLTI 2007-AMC2 A1 ABS_07-AMC2 A1 144A		03/25/2020 _	Paydown		416,778	416,778	321,704	325,220		91,558		91,558		416,778				1,243	01/25/2037 _	1FM
I 17312V-AD-0	CMLT1 2007-6 1A2 RMBS 07-6 1A2A 3.487%	1	03/01/2020	Pavdown		386.958	381.323	147.291	144.324	1	242.634	1	242.634		386.958	1	1	1	2 427	03/25/2037	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Rec	deemed or (Jtnerwise i	Disposed d	of During ti	ne Current Q	uarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							
												Current		Foreign					Bond		NAIC
												Year's		xchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than		hange in	Adjusted	Foreign			Stock	Stated	nation
									Book/	I I a a a a l'a a al			,	Ü	Carrying	Exchange	Realized		Dividends	Con-	
OLIOID										Unrealized		Temporary	Carrying	Book	, ,			T			and
CUSIP		_	D: 1		Number of	0			Adjusted	Valuation	(Amor-	Impairment		Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	`	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized		Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	CMLTI 2015-2 1A2 WHOLE CMO 1.147% 06/2		03/25/2020	Paydown			97,813	63,869	79,867		(79,867)		(79,867)						235	06/25/2047 .	1FM
17325F-AS-7	CITIBANK NA SENIOR CORP BND 3.650% 01/		01/14/2020 01/14/2020	BNP PARIBAS		445, 175 3, 085, 874	420,0003,100,000	447,216	445, 166		(252)		(252)		444,914		261	261	7,367	01/23/2024 .	
191216-CL-2	COCA-COLA CO SENIOR CORP BND 1.750% 09		14/2020	Various		3,083,874	3, 100,000	3,008,619	3,069,344		217		217		3,069,561		16,313	16,313	19, 182	09/06/2024 .	1FE
20030N-BH-3	COMCAST CORPORATION SENIOR CORP BND 4		02/03/2020	OTTIGIOOF GEODAE MICT THO		26,101,020	22.000.000	25,499,804	25,499,241		(20, 362)		(20,362)		25.478.880		622 . 140	622 . 140	519,444	01/15/2033 .	1FE
22000011 211 0	The second secon			MORGAN STANLEY & CO. INC							20,002)		(20,002)						, 111		
20030N-BX-8	COMCAST CORPORATION SENIOR CORP BND 3		01/14/2020			435,746	420,000	436,338	435, 116		(150)		(150)		434,966		780	780	5,775	02/01/2024 .	1FE
				J.P. MORGAN SECURITIES								I									
20825C-AF-1	CONOCOPHILLIPS SENIOR CORP BND 5.900%		02/03/2020	INC		6,965,805	5,250,000	6,915,746	6,915,451		(10,027)	ļ	(10,027)		6,905,425	ļ	60,380	60,380	94,646	10/15/2032 .	1FE
000050 40 7	CONDOCODIUM I DO CODO DNO CO 500% CO 404 42		04 (00 (0000	MORGAN STANLEY & CO. INC		0 044 700	0 000 000	0 744 400	0.740.047		/4 0071	1	(4.007)		0.740.001		00 400	20 400	400 000	00/04/0000	455
20825C-AQ-7 _21688A-AJ-1	CONOCOPHILLIPS CORP BND 6.500% 02/01/3 RABOBANK NEDERLAND (NY BRANCH) SENIOR CO		01/03/2020 01/14/2020	HSBC SECURITIES INC.		8,811,720 2,031,400	6,000,000 2,000,000	8,744,190 2.028.736	8,743,917 2.027.259		(1,637)		(1,637)		8,742,281 2,026,713		69,439 4,687	69,439 4,687	169,000 28.417	02/01/2039 . 01/10/2022 .	
21688A-AJ-1	COSTCO WHOLESALE CORPORATION SENIOR CORP		01/14/2020	SUSQUEHANNA PARTNERS		2,031,400	2,000,000	2,028,736	2,027,259		(545)		(545)		2,026,713		4,687	4,687		05/18/2024 .	
224044-CK-1	COX COMMUNICATIONS INC COXCOMMUNICATIONS		01/07/2020	SEAPORT GROUP		5,488,100	5,000,000	5,552,435	5,552,408		(240)		(240)		5,552,169		(64,069)	(64,069)	92,639	08/15/2047 .	
	CSMC 07-C1 CSMC 07-C1 5.416% 02/15/40		01/01/2020	Paydown		4,020	4,020	3,907	, 002, 400		4,020		4,020		4,020				18	02/15/2040 .	
22546U-AA-6	CSRT 2013-A B SENIOR ABS _13-A-B 144A		01/25/2020	Paydown		114,693	114,693	110,060	108,325		6,368		6,368		114,693				717	_01/25/2030 _	
225470-M6-7	CREDIT SUISSE MORTGAGE CAPITAL RMBS_06-3		03/01/2020	Paydown		23,057	23,057	14,265	14, 187		8,870		8,870		23,057				66	D4/25/2036 .	1FM
	CROWN CASTLE INTL CORP SENIOR CORP BND		02/12/2020	BA SECURITIES		388,016	375,000	384,724	384,431		(312)		(312)		384 , 119		3,897	3,897	6 , 858	07/15/2023 .	
23242G-AE-4	CWALT 2006-0A16 CWALT_06-016 1.137% 10		03/25/2020	Paydown		381,649	381,649	183,751	211,597		170,051		170,051		381,649				1,093	10/25/2046 .	
23245F-AC-7 23245P-AA-9	CWALT 2006-0C10 CWALT_06-0C10 1.127% 1		03/25/2020	Paydown		187,023 260,569	243,704 260,569	150,094	199,245		(12, 222)		(12,222)		187,023				715 694	11/25/2036 .	1FM
23245P-AA-9	COUNTRYWIDE ALTE CWALT_06-0A22 CM0 06-0A DSLA 2004-AR4 1A RMBS 04-AR4 1A1A 1.47		03/25/2020 03/19/2020	Paydown			834,250	814,290	812,996				86,335		834,250				3.908	02/25/2047 . 01/19/2045 .	
	DSLA MORTGAGE LOAN TRUST DSLA WHOLE CMO		03/01/2020	Paydown		806,446	806.446	513,927	542,754		263,692		263.692		806,446				4,502	04/19/2047	
	BOEN MONTONIAL EDITION DOES MINUTED SING			MORGAN STANLEY & CO. INC															,		
24422E-TG-4	JOHN DEERE CAPITAL CORP SENIOR CORP BND		01/14/2020			431,487	420,000	431,844	430,738		(136)		(136)		430,602		885	885	4,247	_03/06/2023 _	1FE
251508-AB-3	DALT_06-AR2 ABS R2-A12		03/25/2020	Paydown		267 , 172	267,101	257,084	258,606		8,567		8,567		267 , 172				930	05/25/2036 .	
25150R-AE-5	DBALT_06-AR6 ABS_06-AR6 A5 1.197% 02/2		03/25/2020	Paydown			198,329	147,924	163,353		(163,353)		(163,353)						514	02/25/2037 .	1FM
	DBALT 2007-0A2 A WHOLE CMO 07-0A2 2.73		03/01/2020 03/25/2020	Paydown		375,390 537,226	375,390 537,226	281,214 352,677	290,374 433,819		85,016 103,407		85,016 103,407		375,390 537,226				1,850 1.639	04/25/2047 .	
	DEUTSCHE ALT-A SECURITIES INC DBALT_07-0 DEUTSCHE ALT-A SECURITIES INC RMBS 07-0A		03/25/2020	Paydown			7.496	5.547	433,819		1,949		1.949						11	07/25/2047 02/25/2047	
	DBALT 2007-AB1 A RMBS 07-AB1 A1 1.247%		03/25/2020	Pavdown		697.704	958.454	594,423	614.242		83.462		83.462		697.704				2.415	04/25/2037 .	
	DBALT 2007-2 1A2 SENIOR ABS 07-2 1A2 1		03/25/2020	Paydown		422,756	420,575	345,387	358,554		64,202		64,202		422,756				2,010	09/25/2047	
25466A-AK-7	DISCOVER BANK SENIOR CORP BND 3.350% 0		02/12/2020	SUSQUEHANNA PARTNERS		1,036,870	1,000,000	1,027,529	1,026,574		(1,006)		(1,006)		1,025,569		11,301	11,301	17 , 494	_02/06/2023 _	
				CITIGROUP GLOBAL MKT INC				_												l	
254687-EH-5	WALT DISNEY CO SENIOR CORP BND 6.650%		01/03/2020	TELVON COLETA AFRICA : TO		7 , 456 , 800	5,000,000	7,432,625	7,432,343		(1,690)		(1,690)		7,430,653		26 , 147	26 , 147	48,028	11/15/2037 .	1FE
25468P-CW-4	TWDC ENTERDRICES 10 CORD OFFLIOR CORD DATE		01/07/2020	TELKOM SOUTH AFRICA LTD		284,259	280,000	283,892	283,501		(26)	1	(26)		000 475		784	70.4	605	12/01/2022 _	100
Z3408P=UW=4	TWDC ENTERPRISES 18 CORP SENIOR CORP BND		01/01/2020	TELKOM SOUTH AFRICA LTD		∠64,259	∠80,000	∠63,692	∠83,501		(26)		(20)		283,475		/84	784	695	12/01/2022 .	1FE
25468P-DM-5	TWDC ENTERPRISES 18 CORP SENIOR CORP BND		01/29/2020	ILLAUM SOUTH AFRICA LID		420,693	420,000	414,750	414,993		58		58		415,050		5.643	5,643	3,885	07/30/2026 .	1FE
	Entermose to our definition our bito			Redemption 100.0000			720,000										5,570	,010	,0,000		
26362#-AA-1	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS		03/26/2020 _			1, 168,346	1,168,346	1,168,346	1,168,346						1, 168, 346		L		9,506	11/30/2067 _	1FE
				Redemption 100.0000								I									
26362#-AB-9	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS		03/26/2020	B 1 11 12 22 27 2		863,774	863,774	863,774	863,774						863,774				7,028	11/30/2067 .	1FE
00000# 40 7	DUDI IMACCETICI DINCC TEDMI CAN CO 0000 44		00 /00 /0000	Redemption 100.0000		E E00 00E	E E00 00E	E E00 00E	E E00 00E						5,538,385				45, 187	11 /00 /0007	1FE
26362#-AC-7	DUBLINASSETHOLDINGS TERMLOAN 0.000% 11		03/26/2020	Redemption 100.0000		5,538,385	5,538,385	5,538,385	5,538,385						, 335 , 385				45, 18/	11/30/2067 .	. IFC
26362#-AD-5	DUBLINASSETHOLDINGS TERM LOAN 0.000%		03/26/2020	100.0000		1,607,989	1,607,989	1,607,989	1,607,989	L	L	L			1,607,989	L	L	L	13, 119	11/30/2067 .	1FE
				MILLENNIUM ADVISORS, LLC			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 55., 550							, 557, ,050						
26884A-AZ-6	ERP OPERATING LP CORP BND 4.625% 12/15		01/14/2020			209, 108	200,000	209,378	208,803		(212)		(212)		208,590		518	518	797	12/15/2021 .	1FE
				MORGAN STANLEY & CO. INC													l .			l	
	EQT CORP SRUNSEC CORP BND 3.900% 10/01		01/17/2020			977,500	1,150,000	1,016,612	1,028,594		732		732		1,029,326		(51,826)	(51,826)	13,829	10/01/2027 .	
26884T-AE-2 29273R-AS-8	ERAC USA FINANCE LLC SENIOR CORP BND 144		01/06/2020 02/26/2020	US BANCORP		2,761,728	2,175,000	2,760,005	2,759,961		(311)		(311)(12,982)		2,759,650		2,078 151,683	2,078 151,683	38,402	03/15/2042 . 02/01/2023 .	
Z9Z13N-AS-8	ENERGY TRANSFER OPERATING LP SENIOR CORP		20/20/2020	BK AMER MERRIL LYNCH MORGAN STANLEY & CO. INC		11,406,340	11,000,000	11,267,850	11,267,639		(12,982)		(12,962)		11,254,657		101,083	101,083	220,600	92/01/2023 _	2FE
29364W-AK-4	ENTERGY LOUISIANA LLC SECURED CORP BND		02/03/2020	monuni dinneli a do. 1190		519,935	450,000	515,300	513,874		(1, 183)		(1, 183)		512,691		7,243	7,243	6,345	11/01/2024 .	1FE
2000711 7111 4	CONTINUE ELO GEOGRED CON DIED			J.P. MORGAN SECURITIES			100,000				(1,100)						, 240	,210	,0,040		
29364W-BA-5	ENTERGY LOUISIANA LLC SECURED CORP BND		02/03/2020	INC		3,961,249	3.420.000	3.870.253	3.870.179		(2.513)		(2,513)		3.867.666	L	93.583	93.583	53.200	03/15/2033 _	1FE

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or (Otherwise [Disposed o	of During th	he Current (Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Valu	ue	16	17	18	19	20	21	22
	_			•		•	-			11	12	13	14	15							
													Total	Total							
												Current	Change in	Foreign					Bond		NAIC
															Book/				Interest/		_
									D: 1/			Year's		Exchange						0	Desig-
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain		tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
				J.P. MORGAN SECURITIES																	
30161M-AG-8	EXELON GENERATION COMPANY LLC EXELONGENE		01/03/2020 .	. INC		2,438,940	2,000,000	2,407,778	2,407,745		(198)		(198)		2,407,547		31,393	31,393		10/01/2039 .	
31431B-AA-7	FEDNAT HOLDING CO SENIOR CORP BND 144A		03/05/2020 _	Tax Free Exchange		3,069,956	3,000,000	3,075,000	3,071,595		(1,639)		(1,639)		3,069,956				106,250	03/15/2029 .	
			03/25/2020 _	Paydown		205,753	205,753	111,716	109,560		96, 193		96, 193		205,753				213	11/25/2036 .	
316773-CH-1 32029G-AA-2	FIFTH THIRD BANCORP CORP BND 8.250% 03		01/03/2020 .	. BK AMER MERRIL LYNCH		5,901,134	3,800,000	5,806,537	5,806,338		(1, 194)		(1, 194)		5,805,144		95,990	95,990	109,725	03/01/2038 .	
32029G-AA-2	FFML_07-FF2 ABS FF2-A1 1.087% 03/25/37 FIRST FRANKLIN MTG LOAN ASSET SENIOR ABS		03/25/2020 .	Paydown Paydown		60,293 397,539	60,293 . 397,539	40,095	254.392		20 , 198		20 , 198 . 143 . 147						1.113	03/25/2037 .	5FE
32029G-AC-4	FFML_07-FF2 SENIOR ABS_07-FF2 A2D 1.16		03/25/2020 _	Paydown		120,771	120,771	80,025	78.880		41.891		41,891		120,771				360	03/25/2037	1FM
32051G-M2-8	FHAMS 2005-FA11 FHAMS 05-FA11 1.497% 0		03/25/2020 .	Paydown		104,335	121,607	65,796			54.011		54.011		104.335				449	02/25/2036 .	1FM
32051G-V4-4	FHAMS_06-AA1 SUPSENWHOLECMO06-AA1 3.54		03/01/2020	Paydown		63,950	64,382				3,038		3,038						341	04/25/2036 .	
32052E-AE-9	FHASI 2006-AR3 2A1 FHASI_06-AR3 4.562%		03/01/2020 _	Paydown		346,816	346,818	220,503	230,913		115,902		115,902		346,816				1,328	11/25/2036 .	1FM
337738-AS-7	FISERV INC SENIOR CORP BND 2.750% 07/0		02/12/2020 _	JEFFRIES & CO. INC		735,249	715,000	725,074	724,843		(256)		(256)		724,587		10,662	10,662	12,562	07/01/2024 .	2FE
l				J.P. MORGAN SECURITIES									1				I	1			1
337932-AJ-6	FIRSTENERGY CORPORATION SENIOR CORP BND		01/03/2020 _	. INC		2,881,896	2,400,000	2,855,119	2,855,096		(137)		(137)		2,854,959		26,937	26,937	55,613	07/15/2047 .	2FE
000700 11 7	FINE LIGHTIST OF A LIGHT CORP. DUD.		00 (04 (0000	Redemption 100.0000		0.400	0.400	0.700	0.700						0.000		200			00 (04 (0000	055
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP BND		03/31/2020 _	DADOLAVO OADITAL		3,100	3,100	2,790	2,796						2,802		298 6.309	298 6.309	64	03/31/2038 .	
345370-CA-6 35041J-AA-3	FORD MOTOR COMPANY CORP BND 7.450% 07/ FFIN_2019-1A ABS 9-1A A 144A 3.860% 11		02/03/2020 .	BARCLAYS CAPITAL		3,568,380 355,594	3,000,000 L	3,565,371 355,539	3,565,285		(3,213)		(3,213)52		3,562,071 355.594				123,546	07/16/2031 . 11/15/2034 .	
36186M-AC-5			03/25/2020 .	Paydown		9,825	9.825	2,083	(1,074)		10.899		10,899		9.825					09/25/2037	
			03/25/2020 _	Paydown		33,379	33,379	14,692	12,861		20,518		20,518		33,379				8	12/25/2036 .	
362256-AB-5			03/25/2020	Pavdown		175.992	175.992	77.544	66.070		109.922		109.922		175.992				469	10/25/2036 .	
3622EQ-AA-3			03/25/2020 .	Paydown		135,548	135,548	67,435	62, 174		73,373		73,373		135,548				287	02/25/2037 .	1FM
3622EQ-AB-1	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB		03/25/2020 .	Paydown		87,475	87,475	43,956	40,559		46,916		46,916		87,475				194	02/25/2037 .	1FM
362351-AA-6			03/25/2020 _	Paydown		311,501	311,501	168, 166	130,930		180,571		180,571		311,501				999	12/25/2046 _	
362351-AB-4	GSAA HOME EQUITY TRUST GSAA_06 ABS 06-20		03/25/2020 _	Paydown		567,771	567,771	308,053	273,210		294,561		294,561		567,771				1,932	12/25/2046 _	1FM
362367-AC-8	GSAA 2006-11 2A2 SENIOR ABS_06-11 2A2		03/25/2020 .	Paydown		368, 172	368, 172	176,698	143,389		224,782		224,782		368 , 172				1 , 194	07/25/2036 .	1FM
362367-AD-6 362382-AF-0			03/25/2020 . 03/25/2020 .	Paydown Paydown		154,065 171.067	154,065 . 171,067				86,806				154,065 171.067				543	07/25/2036 _ 06/25/2036 _	IFM
36249X-AG-7	GS MORTGAGE SECURITIES CORPORA SUB RMBS		03/25/2020 _	Pavdown		30,329	30,329	22,405			7,923		7,923		30,329				408	11/26/2036 .	
			03/25/2020 .	Paydown		41,124	41,124	31,871			9,253		9,253		41,124				60	09/26/2036 .	1FM
36254K-AA-0			01/16/2020	DIRECT		4.562.500	5.000.000	4.145.313	4.240.849		4.376		4.376		4.245.225		317.275	317.275	18.750	. 11/10/2050	
36298Y-AA-8			03/25/2020 _	Paydown		189,914	189,914	71,721	62,803		127,112		127,112		189,914		,		525	09/25/2036 .	1FM
369550-BD-9			_01/07/2020	US BANCORP		440,278	420,000	441,462	439,520		(128)		(128)		439,392		886	886	2, 126		
369550-BG-2	GENERAL DYNAMICS CORPORATION SENIOR CORP		01/29/2020 .	. SUSQUEHANNA PARTNERS		453,524	420,000	451,584	449,758		(453)		(453)		449,305		4,220	4,220	3, 103	05/15/2025 .	1FE
	OFFICE STREET OF SOME DIRECT STREET		04 (00 (00	CITIGROUP GLOBAL MKT INC		40.000.000	44 000 000	40.074	40.070.5:-				(4.0==:		40.000.5=:		(0.05	/0.5=::	040	04/44/00==	055
36962G-3P-7	GENERAL ELECTRIC CO CORP BND 5.875% 01		01/03/2020 _	CITIODOID OLODAL MIZT INO		13,362,690	11,000,000	13,371,160	13,370,947		(1,277)		(1,277)		13,369,671		(6,981)	(6,981)	310,559	01/14/2038 .	2FE
36962G-4B-7	GENERAL ELECTRIC CO CORP BND MTN 6.875		01/03/2020 .	CITIGROUP GLOBAL MKT INC		935.501	698.000	932.907	932.888		(113)		(113)		932.775		2,727	2,727	23,594	01/10/2039 .	2FE
36962G-4B-7	GENERAL ELECTRIC CO SENIOR CORP BND 4		02/03/2020 .	BANK OF NEW YORK		1,536,855	1,500,000	1,539,092	1,535,228		(113)	 	(3,246)		1,531,982		4,873	4,873		01/07/2039 .	
3000020 41-7	GENERAL ELECTRICO OC GENTON COM DIND 4			J.P. MORGAN SECURITIES			1,500,000				(0,240)		(0,240)				7,070	7,070	,000		
37045X-CD-6	GENERAL MOTORS FINANCIAL CO SENIOR CORP		03/12/2020 _	INC		2,260,040	2,413,000	2,355,715	2,361,235		2,026		2,026		2,363,261		(103,221)	(103,221)	30,263	11/07/2024 .	2FE
37045X-CP-9			02/12/2020 .	. SUSQUEHANNA PARTNERS		1,293,875	1,250,000	1,291,505	1,289,141		(2,480)	ļ	(2,480)		1,286,661		7,214	7,214	14,292	11/06/2021 .	
37331N-AD-3			02/21/2020 .	BARCLAYS CAPITAL		10,534,600	10,000,000	10,469,810	10,469,500		(19,402)		(19,402)		10,450,098		84,502	84,502	227 , 152	07/15/2023 .	
375558-AW-3			02/03/2020 .	DEUTSCHE BANK AG		2, 139, 260	2,000,000	2, 109, 995	2, 107, 091		(2,408)		(2,408)		2, 104, 683		34,577	34,577	25,489	04/01/2024 .	
39539G-AA-0			03/25/2020 _	Paydown		30,911	30,911	16,749	14,078		16,833		16,833		30,911				108	01/25/2037 .	1FM
39539L-AE-1	GPMF 2007-AR2 1A GPMF_07-AR2 1.117% 04		03/25/2020 .	Paydown		240,604	240,604	155,116	160 , 143		80,461	 	80 , 461		240,604	·	0.704	0.704	770	04/25/2047 .	1FM
40434C-AD-7 406216-BA-8	HSBC USA INC SENIOR CORP BND 3.500% 06 HALLIBURTON COMPANY SENIOR CORP BND 4		02/12/2020 . 01/15/2020 .	. SUSQUEHANNA PARTNERS JEFFRIES & CO. INC		448,736 2,475,746	420,000 L	440,832	439,450		(495)		(495) (192)		438,955 2,419,942		9,781 55,804	9,781 55.804	2,083	06/23/2024 . 11/15/2041 .	
+UU2 10-DA-8	INCLIDENTUN COMENNI SCINTON CONF DND 4		VI/ IJ/2020 .	J.P. MORGAN SECURITIES							(192)		(192)						11,031	11/13/2041 .	- 4 L
406216-BG-5	HALLIBURTON COMPANY SENIORCORPBND 3.80		01/15/2020	INC		4,286,320	4,000,000	4,127,280	4.116.901		(846)		(846)		4.116.055		170.265	170,265	26, 178	_11/15/2025	2FE
406216-BK-6			01/15/2020	DEUTSCHE BANK AG		720,638	625,000	665,813	665,215		(38)		(38)		665 , 177		55,461	55,461	5,382		
41161P-JX-2	HVMLT 2004-11 1A HVML_04-11 1.450% 01/		03/19/2020 .	Paydown		343,401	344,482	216,041	203,735		139,666		139,666		343,401				1,712		
			03/19/2020 .	Paydown		211,817	212,483	146,480	144,845		66,972		66,972		211,817				1,056		
41161V-AC-4			03/19/2020 _	Paydown		37,820	51,697	33,723	37,978		(158)		(158)		37,820				145	09/19/2046 .	
41161V-AC-4	HVMLT_06-7 CM0_06-7 2A1A 0.950% 09/19/		02/19/2020 .	Paydown		81,489	123,364	115,029	115,245		(33,757)		(33,757)		81,489			ļ	300	09/19/2046 .	
			03/19/2020 .	Paydown		32,460	32,395	30,206	30,263		2, 197		2, 197		32,460				137	09/19/2046 .	
	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-9 HARBORVIEW MORTGAGE LOAN TRUST CMO_06-12		03/19/2020 ₋ 03/19/2020	Paydown		630,835 240,926	686,081 . 240.926	530,832 163,915	464,570 171,713		166, 264		166,264 69,213		630,835 240,926				1,879	11/19/2036 _ 01/19/2038	
14 10ZU-AF-b	THANDON VIEW WORLDAME LUAN IMUSI UWU UD-12	1	1 00/18/2020	Pavdown		Z4U.9Z0															

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (Otherwise [Disposed (of During th	he Current (Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Valu	ue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							
												Current	Change in	Foreign					Bond		NAIC
												Year's	Book/	Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
41162G-AA-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT_06		03/19/2020 .	Paydown		27,647	29,286	18,407	19,840		7,807		7,807		27,647				122	12/19/2036	. 1FM
41162N-AC-1	HVMLT 2006-14 2A 06-14-2A1A 0.900% 01/		03/19/2020 _	Paydown		747,425	747,425	578,904	615,488		131,937		131,937		747,425				2,333	01/25/2047	. 1FM
411640-AB-1			03/25/2020 .	Paydown		125,080	125,080	92,716	97, 134		27,947		27,947		125,080				516	10/25/2037	. 1FM
41164L-AA-7 41164L-AB-5			03/25/2020 .	Paydown		406,633 173,260	401,841 173.968	336,949	340,486 91,755		66 , 147 81 . 505		66,147 81,505		406,633 173.260				1,701 504	04/27/2037 05/25/2038	. 1FM
41164M-AC-1	HARBORVIEW MOT TST HVMLT_07-1 CM0_07-1 2		03/19/2020 .	Pavdown		68,422	68,422	58,311												03/19/2037	1FM
41164U-AB-5			_03/19/2020 _	Paydown		149,322	149,322		92,604		56,718		56,718		149,322				471	05/19/2047	1FM
41164Y-AB-7	HARBORVIEW MORTGAGE LOAN TRUST CMO 2007		03/19/2020 _	Paydown		78,961	78,961	62,966	63,110		15,851		15,851		78,961				306	_07/19/2047	1FM
41165A-AB-8			03/19/2020 .	Paydown		267,512	267,512	183,497	173,597		93,915		93,915		267,512				765	09/19/2037	. 1FM
41284L-AA-2			03/15/2020 .	Paydown		37,500	37,500	32,629			3,965		3,965		37,500				355	05/15/2043	. 3FE
41753C-AA-4	HARVEST COMMERCIAL CAPITAL LOA SUB CMBS		03/01/2020 _	Paydown		2,312,109	2,312,109	2,311,825	2,311,828		281		281		2,312,109				14,209	09/25/2046	. 1FE
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO SENIOR COR		03/27/2020 .	INC		512,985	500,000	552,955	551,970		(2, 139)	J	(2, 139)		549,831		(36,846)	(36,846)	11,229	10/15/2025	2FE
437076-AZ-5			01/07/2020	. SUMRIDGE PARTNERS, LLC		431,008	420,000	433,860	432,488		(90)		(90)		432,398		(1,389)	(1,389)	3,087	04/01/2023	1FE
437076-BN-1	HOME DEPOT INC SENIOR CORP BND 2.125%		01/29/2020 .	US BANCORP		425,368	420,000	421,638	421,564		(19)		(19)		421,545		3,823	3,823	3,372	09/15/2026	. 1FE
43739E-CN-5			03/01/2020 _	Paydown		191,825	204,880	166,574	157,959		33,867		33,867		191,825				1,609	04/25/2037	. 1FM
440405-AE-8	HORIZON AIRCRAFT FINANCE I LIM ABS _18-1		03/16/2020 .	Paydown		10,534	10,534	10,534	10,536		(2)		(2)		10,534				70	12/15/2038	. 1FE
444859-BJ-0	HUMANA INC SENIOR CORP BND 2.900% 12/1		02/03/2020 .	Mitsubishi Securities		1,288,797	1,255,000	1,275,128	1,274,398		(619)		(619)		1,273,779		15.018	15,018	5,055	12/15/2022	2FE
45254N-LL-9			03/25/2020 _	Paydown		469,055	469,055	436,221	1,274,396		34,839		34,839		469,055		13,016	13,016	2,388	12/ 15/ 2022	1FM
45255R-AC-1			03/25/2020	Paydown		372.613	404,909	325 . 102	328.399		44.214		44,214		372.613				1,321	11/25/2036	1FM
452570-AA-2			03/25/2020 .	Paydown		139,366	176,485	100,091	82,244		57 , 122		57 , 122		139,366				598	05/26/2037	. 1FM
45257E-AC-8			03/25/2020 .	Paydown		393,890	393,890	330,329			63,561		63,561		393,890				602	02/25/2037	. 1FM
45660L-RE-1			03/01/2020 _	Paydown		13,733 452,940	13,683	9,812	9,300 442,790		4,433		4,433		13,733				87	08/25/2035	. 1FM
456612-AA-8 45668G-AG-7	INDA_2006-AR6 ABS AR6_1A 2.886% 06/25/ INDX 06-AR14 SENIOR ABS 06-AR14 1.147%		03/01/2020 _ 03/25/2020 _	Paydown		571,264	472,469 571,264	433, 195 439, 468	442,790		10,150		10,150		452,940 571,264				2,616 2,044	06/25/2046 11/25/2046	1FM
45669W-AA-4			03/25/2020 .	Paydown		258.674	258.674	228.702	231, 166		27.508		27.508		258.674					08/25/2037	1FM
45670B-AQ-2			_03/01/2020	Paydown		647,661	588,425	584,747	597,427		50,233		50,233		647,661				6,008	09/25/2037	_ 2FM
				Redemption 100.0000																	
456730-AA-7	INFINITY AIRCRAFT HOLDINGS LLC SENIOR SE		03/25/2020 .			1,776,887	1,776,887	1,776,887	1,776,887						1,776,887				5,064	12/15/2067	. 1FE
45673@-AB-5	INFINITY ASSET HOLDINGS LLC A2 TERM LOA		03/25/2020	Redemption 100.0000		559.257	559.257	559.257	559.257						559.257				1,595	.03/31/2067	1FE
450756-AD-5	INTINITI ASSET HOLDINGS ELG AZ TERM EGA		93/23/2020 _	J.P. MORGAN SECURITIES																93/31/2007	
45687A-AJ-1	INGERSOLL-RAND GLOBAL HOLDING SENIOR COR	.	02/26/2020 .	INC		10,591,546	9,800,000	10,498,583	10,498,043		(30,800)		(30,800)		10,467,243		124,304	124,304	84,457	06/15/2023	2FE
458140-AS-9	INTEL CORPORATION INTELCORP 3.700% 07/		01/29/2020 .	BA SECURITIES		459 , 199	420,000	457,506	455,384		(522)		(522)		454,862		4,337	4,337	7,856	07/29/2025	. 1FE
450440 411 5	INTEL CORPORATION OFFICE CORP. DUR. 5 17		04 (00 (00 =	MORGAN STANLEY & CO. INC		450 7	400.05	450 /55	440			1	(0/-		440					05 (44 (000	455
458140-AX-8 459200-JX-0	INTEL CORPORATION SENIOR CORP BND 3.15		01/29/2020 _ 01/14/2020 _	WELLS FARGO SECURITIES .		452,777 2,249,302	2,200,000	450, 156 2, 244, 017	448,891		(315)	<u> </u>	(315)		448,576 2.241.313		4,201 7.989	4,201 7,989	2,940 10.973	05/11/2027 05/13/2022	. 1FE 1FE
459200-JX-0			01/03/2020 .	BK AMER MERRIL LYNCH		10,756,095	7,660,000	10,612,892	10,612,635		(1,538)		(1,538)		10,611,097		144.998	144,998		11/15/2039	2FF
				CITICORP SECURITIES			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	10,012,002			(1,000)		(1,500)						,00,770	17 10/ 2000	
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES SENIOR CO		02/03/2020 _	MARKETS		3,094,860	3,000,000	3,077,679	3,073,031		(3,855)		(3,855)		3,069,176		25,684	25,684	38,750	10/01/2021	2FE
46590T-AG-0			03/01/2020 .	Paydown				1,425	1,260		(1,260)		(1,260)						42	03/15/2050	. 1FE
46625H-JE-1			01/14/2020 .	. FTN FINANCIAL SUMITOMO BANK		3,098,970 3.537.511	3,000,000	3,093,518	3,524,544		(1,330)		(1,330)		3,088,554		10,416	10,416	30,604	09/23/2022	. 1FE
46625H-JH-4 46625H-RL-6			01/14/2020 _	BARCLAYS CAPITAL		3,537,511	3,420,000	3,529,275 3,049,517	3,047,864		(1,359)		(1,359)		3,523,185 3,047,259		14,327	14,327	51,984 13,050	01/25/2023 05/18/2023	. 1FE
46625H-RS-1			03/26/2020	US BANCORP		2.032.860	2.000,000	2,075,073	2.073.846		(2,642)		(2,642)		2.071.203		(38,343)	(38,343)	18 . 133	06/15/2026	. 1FE
466278-BR-8			03/01/2020 .	Paydown		316,542	316,542	311,794	309,284				7,258		316,542				1,894	05/25/2037	. 3FM
46643N-AF-2	JP MORGAN REREMIC JPMRR_14-6 WHOLE CMO 4		02/25/2020 .	Paydown			22, 159	21,963	22,022		(22,022)		(22,022)						73	07/27/2046	. 1FM
400470 45 5	IDMODOLAN CHAOE & CO. OFWICE CORP. DATE		00 /00 /000	CERDIT SUISSE FINANCIAL		0.010.10-	0.000.000	0.001.11-	0 000 4		(000)		(000:		0 040 05-		22 17-	00 475		04/05/0000	455
46647P-AE-6			02/03/2020 .	PRODUC	}	2,040,100	2,000,000	2,021,410	2,020,434	 	(809)	<u> </u>	(809)		2,019,625		20,475	20,475	15,422	04/25/2023	. 1FE
46647P-AS-5	JPMORGAN CHASE & CO SENIOR CORP BND 3		01/14/2020 .	MILLENNIUM ADVISORS. LLC		3,062,490	3,000,000	3,063,880	3,059,368		(1,671)	·	(1,671)		3,057,696		4,794	4,794		06/18/2022	. 1FE
46647P-AU-0	JPMORGAN CHASE & CO SENIOR CORP BND 3		02/12/2020 _	million Apriodio, LLO		1,061,970	1,000,000	1,051,029	1,049,526		(1,590)	L	(1,590)		1,047,936		14,034	14,034	21,200	07/23/2024	. 1FE
46650T-AZ-5			_03/01/2020	Paydown		23,826	23,826	24,495	24,462		(636)		(636)		23,826				181	_08/25/2049 _	1FM
478160-BY-9			01/28/2020 .	. JANE STREET CAPITAL		432,970	420,000	431,928	431,319		(140)		(140)		431 , 179		1,791	1,791	4,230	03/01/2026	. 1FE
478160-CJ-1	JOHNSON & JOHNSON SENIOR CORP BND 2.62		01/28/2020 .	JANE STREET CAPITAL		436,695	420,000	434,784	433,870		(211)		(211)		433,659		3,036	3,036	5,941	01/15/2025	. 1FE
487836-BJ-6	KELLOGG COMPANY SENIOR CORP BND 3.125%		03/12/2020 _	J.P. MORGAN SECURITIES		8.121.073	8.005.000	7,991,968	7,995,244		827		827		7.996.071		125.002	125.002	82,691	05/17/2022	2FE
TU 1 UUU _UU _U	INCLUDED OF DISTRIBUTION OF DISTRIBUTION OF 120%			. 1110	L		0,000,000	, 150, 1500	L	L	021	 	021			 	120,002	120,002			. 64 6

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or 0	Otherwise [Disposed o	of During tl	he Current Qua	ırter						
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	16	17	' 18	19	20	21	22
										11	12	13	14	15						
													Total 7	otal						
												Current	Change in Fo	reign				Bond		NAIC
												Year's	Book/ Exc	hange Boo	< /			Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted Cha	nge in Adjus	ted Fore	ign		Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying E	ook Carry	ng Excha	inge Realize	d	Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Ac	justed Value	at Ga	in Gain	Total Gair	Received	tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Ca	rrying Dispo	sal (Loss	on (Loss)	n (Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) V	alue Dat	Disp	sal Dispos	al Disposal	Year	Date	Symbol
49271V-AG-5	KEURIG DR PEPPER INC SENIOR CORP BND 4		02/12/2020 .	. MARKETAXESS CORPORATI		441,996	415,000	438,087	437,348		(776)		(776)	4	6,572	5,4	245,424	3,695	05/25/2023	2FE
				J.P. MORGAN SECURITIES																
494550-BU-9			01/03/2020 _	. INC		5,899,750	5,000,000	5,822,435	5,822,386		(296)		(296)		2,090	77,6			03/01/2044 .	2FE
50077L-AM-8 512807-AM-0			02/20/2020 .	DIRECT		2,206,335 20,010,200	2,105,000 20,000,000	2,094,582	2,095,000 19.988.258		28 8.727		28		5,028 6.985	111,3		66,588 245,972	07/15/2045 03/15/2020	2FE2FE
52521B-AA-4			01/27/2020 .	Pavdown		46.425	46,425	42, 189	16,810		29.615		29.615		6.425		10,210	82	12/25/2036 .	1FE
525221-CW-5	LEHMAN XS TRUST LXS_05-6 ABS 6-1A4 1.7		03/25/2020 _	Paydown		15,936	15,936	14,004			1,932		1,932		5,936			31	11/25/2035 _	5FE
525221-ET-0			03/25/2020 _	Paydown		200,277	200,286	168,836	179,319		20,957		20,957		0,277			661	12/25/2035	1FM
525221-HA-8			03/25/2020 .	Paydown		362,741	370,961	222,245	263,217		99,524		99,524		2,741			1,214	02/25/2046 .	1FM
525221-JT-5			03/25/2020 .	Paydown		237,573	235,991	230,533	211,770		25,804		25,804		7,573			872	04/25/2036 .	1FM
525226-AJ-5 525226-AL-0			03/25/2020 . 02/25/2020 .	Paydown		136,097	136,097(5,355)	131, 132	130,887 (3,580)		5,210 3,580		5,210 3,580	1	6,097			482	08/25/2046 _ 08/25/2046 _	
525226-AL-0			03/25/2020 .	Paydown		651, 120	644,751	492,025	533,928		117, 192		117, 192	6	1,120			2,336	08/25/2046 .	
525227-AK-0			03/25/2020 .	Paydown		538,820	565,875	558,312	558,662		(19,842)		(19,842)		8,820			2,483	06/25/2046 .	1FM
525229-AG-5	LXS 2006-10N 1A4 LXS_06-10N 1.247% 07/		03/25/2020 .	Paydown			5, 193	4, 183	4,202		(4, 202)		(4,202)					18	07/25/2046 .	
52522D-AM-3			03/25/2020 _	Paydown		610,637	610,637	414,677	413,479		197 , 158		197 , 158	6	0,637			1,977	11/25/2046 _	
52522W-AG-4			02/01/2020 .	Paydown		04.000	(12)	(10)	(10)		10		10		4 000				06/25/2046 .	
			03/25/2020 .	Paydown		61,809 114.460	76,730 142,093	52,736	53,245 129,789				8,564		1,809 4.460			253	06/25/2047 . 06/25/2047 .	1FM 2FM
			03/25/2020 _	Paydown		9,873	12,256	9,946	10,607		(734)		(734)		9,873			41	06/25/2047 .	1FM
			_03/25/2020 _	Paydown			35.911	20.245	21.996		(21,996)		(21.996)					120	06/25/2037	1FM
52525B-AD-4	LXS_07-16N LXS_07-16N 2A2 1.797% 09/25		03/25/2020 .	Paydown			364,553	275,260	279,919		84,634		84,634	3	4,553			1,628	09/25/2047 .	1FM
500457 811 0	EL LA LA LA LA LA COMPANY EL LA LA LA VANDOGUENNA		0.4 (00 (0000	CITICORP SECURITIES		005 000	400.000	205 244	205 400		(040)		(0.10)						00 (04 (0005	455
532457-BH-0 532457-BH-0			01/28/2020 _ 01/01/2020 _	. MARKETS		205,999 (42)	198,000(40)	205,841	205,490 (147)		(212)		(212)	2	5,278 (42)		21721	877	06/01/2025 _ 06/01/2025 _	1FE 1FE
53958T-AB-3			01/27/2020 .	Paydown		1,339,415	1,339,415	1,292,183	1,294,421		44,994		44,994	1.3	9,415		-	13,778	07/26/2038 .	1FE
539830-BE-8			01/29/2020 .	SUSQUEHANNA PARTNERS		440,702	420,000	437,556	436,478		(265)		(265)		6,213	4,4	894,489	5,075	03/01/2025 .	1FE
542514-EA-8			03/25/2020 _	Paydown		36,572	36,572	35,506	35,634		937		937		6,572			159	07/25/2033 _	1FM
54251T-AD-1			03/25/2020 _	Paydown		328,063	328,063	155,881	139,505		188,558		188,558		8,063			998	08/25/2036 .	1FM
550279-AM-5 55027X-AA-8			03/25/2020 .	Paydown		247 , 451 134 , 168	244,220 176,196	176,288 87,821	190,441 117,317		57,010 16.851		57,01016,851		7,4514.168			920	04/25/2036 . 07/25/2036 .	1FM
55028C-AA-3			.03/25/2020	Paydown		72.613	72.613		51.578		21.035		21.035		2.613			183	11/25/2036 .	
			03/15/2020 _	Paydown		29,883	29,883	29,882	29,882		1		1		9,883				03/15/2044	
55283L-AA-3	MAPS LTD MAPSL_19-1A ABS 19-1A-A 144A		02/15/2020 .	Paydown		15,054	15,054	15,054	15,053						5,054			112	03/15/2044 .	1FE
55336V-AN-0			01/08/2020 .	. AMHERST PIERPONT SECUI		15,003,600	15,000,000	15,284,070	15,284,065		(44)		(44)		4,021	(280,4			04/15/2048 .	2FE
56585A-AF-9 571748-BB-7	MARATHON PETROLEUM CORP SENIOR CORP BND MARSH & MCLENNAN COMPANIES INC SENIOR CO		01/08/2020 _ 01/14/2020 _	. AMHERST PIERPONT SECUI TDSI		2,205,517 2,029,800	1,706,000 2,000,000	2,215,867 2,027,492	2,215,827 2,026,057		(361)		(361)		5,467 5,533	(9,9		39,736	03/01/2041 . 01/30/2022 .	2FE 1FE
571748-BB-7			02/12/2020 .	BA SECURITIES		1,072,580	1,000,000		1.058.819		(1.615)	 	(1.615)		7.205	15.3		25,361	03/15/2024 .	
576429-AA-2			03/25/2020 .	Paydown		171,600	171,600	126,072	114,161		57,439		57,439		1,600			497	03/25/2047 .	1FM
576433-G7-5			03/01/2020 _	Paydown		266,044	262,956	250,598	254,236		11,808		11,808		6,044			1,743	04/25/2046 .	1FM
			03/01/2020 _	Paydown		951, 163	1,021,913	727,045	807, 135		144,028		144,028		1,163			5,873	04/25/2046 _	1FM
58013M-EF-7 585055-BU-9			01/08/2020 .	. JEFFRIES & CO. INC		10,814,880	8,000,000	10,837,000	10,836,705		(2,658)		(2,658)		4,046 2.137	(19, 1			03/01/2038 .	2FE
58933Y-AF-2			01/07/2020 .	JEFFRIES & CO. INC JANE STREET CAPITAL		1,005,607 289,148	749,000 280,000	289,884	289,014		(302)		(302)		8.956	203,4	70203,470 92192		03/15/2045 . 05/18/2023 .	1FF
58933Y-AR-6			_01/28/2020 _	FTN FINANCIAL		291,964	280,000	291,144	290,451		(159)		(159)		0,292	1,6			02/10/2025 .	1FE
59023T-AA-3	MERRILL LYNCH ALTERNATIVE NOTE MANA_07-0		03/25/2020	Paydown		460,440	460,440	336,970	390,985		69,455		69,455		0,440			1,375	02/25/2037	1FM
59024F-AF-1			03/25/2020 .	Paydown		249,356	249,356	109,090	102,805		146,551		146,551		9,356			532	03/25/2037 .	1FM
59024J-AA-4			03/25/2020 .	Paydown		165,558	165,558	151, 113	153, 107		12,451		12,451		5,558			222	07/25/2047 .	1FM
59025E-AT-3 59156R-BH-0			03/25/2020 _ 01/14/2020 _	PaydownBA SECURITIES		166,463 447,754	218,725 420,000	132, 168 447, 174	171,676 445,270		(5,213)		(5,213) (236)		6,463 5,034	2,7	192,719	490	_08/25/2037 _ _04/10/2024 _	1FM
59217G-CS-6			02/21/2020 .	BARCLAYS CAPITAL		3,997,218	3,875,000	3,984,035	3,983,903		(230)		(7,649)		6,254	20,9			01/11/2022 .	1FE
594918-BR-4			01/28/2020 .	JANE STREET CAPITAL		288,716	280,000	289,240	288,800		(101)		(101)		8,699		1717	3, 192	08/08/2026 .	1FE
594918-BU-7			_01/03/2020 _	BK AMER MERRIL LYNCH		7,307,063	6, 175,000	7,318,375	7,318,333		(257)		(257)	7,3	8,076	(11,0	13)(11,013	100,953		1FE
				J.P. MORGAN SECURITIES																1
617446-HD-4	MORGAN STANLEY CORP BND 7.250% 04/01/3		02/03/2020 .	. INC		2,563,715	1,750,000	2,504,245	2,504,105		(4,735)		(4,735)	2,4	9,370	64,0	4564,345	43,701	04/01/2032 .	1FE
61744Y-AN-8	MORGAN STANLEY SENIORCORPBND 3.125% 01		02/03/2020 .	HUTCHINSON SHOCKEY ERLEY		933,687	900,000	922,266	921,506		(636)		(636)	0	0,870	12,8	1712,817	15,000	01/23/2023 .	1FE
			02/12/2020	SUSQUEHANNA PARTNERS		748,368	710,000	740,339	739.369		(1,017)		(1.017)		8.352	10.0			04/24/2024	1FE

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or (Otherwise I	Disposed o	of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
												10	Total	Total							
												0							Dand		NAIC
												Current	Change in	Foreign					Bond		NAIC
												Year's	Book/	Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted				, ,		Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
		_	D: 1			0				Valuation	(Amor-	Impairment	Value	/Adjusted							-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
617451-ER-6	MORGAN STANELY CAPITAL I TRUST MSAC 06-H		03/25/2020	Paydown		83,045			81,027		2,018		2,018						286	03/25/2036 .	1FM
				MORGAN STANLEY & CO. INC																	
61746B-DJ-2	MORGAN STANLEY SENIOR CORP BND 3.750%		02/03/2020			1,583,910	1,500,000	1,569,983	1,567,638		(1,945)		(1,945)		1,565,693		18,217	18,217	25,000	02/25/2023 .	1FE
61746B-EA-0	MORGAN STANLEY SENIOR CORP BND 2.500%		01/14/2020	US BANCORP		3,020,040	3,000,000	3,017,226	3,015,864		(499)		(499)		3,015,365		4,675	4,675	17,708	_04/21/2021 _	1FE
				CITICORP SECURITIES																	
61747W-AL-3	MORGAN STANLEY SENIOR CORP BND MTN 5		01/14/2020	MARKETS		3, 155, 850	3,000,000	3, 167, 445	3, 156, 386		(4,046)		(4,046)		3, 152, 339		3,511	3,511	77,000	07/28/2021 .	1FE
				MORGAN STANLEY & CO. INC																	
61747Y-DY-8	MORGAN STANLEY SENIOR CORP BND 4.300%		01/03/2020			3,531,360	3,000,000	3,528,945	3,528,911		(205)		(205)		3,528,705		2,655	2,655	57,333	_01/27/2045 _	1FE
61751G-AC-1	MSM 2007-5AX 2A2 ABS_07-5AX 2A2 1.097%	[03/25/2020	Paydown		33,526	33,526	17, 105	13,556		19,971		19,971		33,526			[76	02/25/2037 .	
			03/25/2020	Paydown		101,321	101,321	40,655			60,666		60,666		101,321				152	04/25/2037 .	
			_03/01/2020 _	Paydown		166,038	166,038	112,626	115,442		50,595		50,595		166,038				1,371	10/25/2037	1FM
	MSRR_2014-R6 WHOLECMO2014-R6 4.253% 09		_03/01/2020 _	Paydown			68,476	64,274	63,915		(63,915)		(63,915)						493	.09/26/2035	3FM
61764P-BC-5	MSBAM 14-C19 SUB CMBS 14-C19 LNC2 144A		03/01/2020	Paydown		12,549	12,549	12,512	12,527		22		22		12,549				95	12/17/2046 .	
61767Y-BA-7	MSC 18-H3 SENIORCMBS18-H3 0.834% 07/15		03/01/2020	Pavdown							(763)		(763)						22	07/15/2051 .	1FE
61946C-AA-0	MSAIC 2019-1A ABS 19-1A A 4.370% 12/21		03/20/2020	Pavdown		901,820	901.820	907.814	908 , 159		(6, 339)		(6,339)		901.820				6.593	12/21/2043 .	1FE
				CITIGROUP GLOBAL MKT INC		,	,	,	,		, ,		, , , , , , , , , , , , , , , , , , , ,		,				,		
62952E-AE-7	NYU HOSPITALS CENTER SECURED CORP BND		01/03/2020			12,709,463	11,250,000	12,716,786	12,718,059		(675)		(675)		12,717,384		(7,922)	(7,922)	253,890	07/01/2047 .	1FE
				CERDIT SUISSE FINANCIAL		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,_,,,,,,,						,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,		
63254A-AE-8	NATIONAL AUSTRALIA BANK LTD NE SENIOR CO		.02/03/2020	PRODUC		450.838	435.000	444.970	444.629		(286)		(286)		444.343		6.496	6,496	7,069	01/20/2023 .	1FE
. 63254A-AY-4	NATIONAL AUSTRALIA BANK LTD NE SENIOR CO		02/03/2020	BA SECURITIES		413,076	400.000	407,752	407.502		(207)		(207)		407,295		5.781	5,781	3,610	04/12/2023 _	
63543T-AL-2	NATIONAL COLGTE STD LN 2005-3 NCSLT 05-3		03/25/2020	Pavdown		771,069	771,068	464,569	620,457		150,611		150,611		771.069				2,577	10/25/2033 .	
643528-AB-8	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		_03/01/2020 _	Pavdown		11,499	11,499	5.778	5.623		5.876		5.876		11,499				35	07/25/2036 .	
643528-AD-4	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB		03/01/2020	Pavdown		485.948	485.948	244, 189	237.044		248.904		248.904		485.948				1.623	07/25/2036 .	
	NEW CENTURY ALTERNATIVE MORTGA ABS ALT1		03/01/2020	Pavdown		481.943	481,943	238,016	224,756		257 . 186		257 . 186		481.943				1.610	07/25/2036 .	
	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		_03/01/2020	Paydown		29,481	29,481	14,814	14,387		15,093		15,093		29,481				96	.07/25/2036	
	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		.03/01/2020	Paydown		271,645	271,645	150,763	142, 174		129,471		129,471		271,645				1.030	10/25/2036 .	
	NEW RESI MORT LN TST NRZT 18-2 4.500%		02/12/2020	AMHERST PIERPONT SECUI		7,365,067	6,842,921	6,920,909	6,911,403		(705)		(705)		6.910.699		454.369	454.369		02/25/2058 .	1FM
	NEW RESI MORT LN TST NRZT 18-2 4.500%		_02/01/2020 _	Pavdown		69,883	69,883	70,680			(699)		(699)		69,883				393	02/25/2058	1FM
	NEW RESI MORT LN TST NRZT_18-2 3.573%		_03/01/2020	Pavdown		153,838	153,838	140,787	142,327		11,512		11,512		153,838				919	02/25/2058	1FM
64828C-EC-9	NRZT 2018-2A 2.573% 02/25/58		.03/01/2020	Paydown		97.891	97.891		84,511		13.380		13.380		97,891				421	02/25/2058 .	1FM
	NEW RESIDENTIAL MORTGAGE LOAN RMBS 019-6		02/12/2020	AMHERST PIERPONT SECUI		10,013,504	9.389.902	9.968.552	9.932.412		(4,892)		(4,892)		9.927.520		85.984	85.984		09/25/2059 .	1FM
64828G-AS-9	NEW RESIDENTIAL MORTGAGE LOAN RMBS 019-6		03/01/2020	Pavdown		241.864	241,864	256,769	255,823		(13,959)		(13,959)		241,864				1,613	09/25/2059	1FM
64828G-AS-9	NEW RESIDENTIAL MORTGAGE LOAN RMBS 019-6		_01/01/2020 _	Paydown		39,938	39,938	42,399	43,438		(3,500)		(3,500)		39,938			L	133	09/25/2059 .	1FE
	NRZT 17-1A ABS 17-1A B1 144A 4.500% 0		_03/01/2020 _	Pavdown		171,241	171.241	177,022	175.802		(4.561)	L	(4.561)		171.241			L	1.285	02/25/2057 .	1FM
	NEW RESIDENTIAL MORTGAGE LOAN SUBWHOLECM		02/12/2020	BARCLAYS CAPITAL		25,741,958	25.053.000	22,485,251	22,659,230		18.025		18,025		22,677,255		3.064.703	3,064,703	177,807	12/26/2057 .	1FM
	NRZT_2019-2A RMBS -2A_B2 144A 4.250%		03/01/2020	Paydown		152,519	152,519	155,510	155,293		(2,775)		(2,775)		152,519				1,081	12/25/2057	1FM
	NRZT_2019-2A WHOLE CMO -2A_B3 144A 4.5		_03/01/2020 _	Paydown		152,519	152,519	155,066	154,879		(2,361)		(2,361)		152,519				1,144	12/25/2057	1FM
64830D-BQ-5	NRZT 2019-2A RMBS 2A B4A 144A 4.556%		03/01/2020	Paydown		156,352	156,359	153,837	154,013		2,339		2,339		156,352			L	1 , 190	12/25/2057	1FM
64830D-BX-0	NRZT 2019-2A RMBS 2A B5A 144A 4.556%		03/01/2020	Paydown		122,847	122,847	113,752	114, 191		8,656		8,656		122,847				935	12/25/2057 .	1FM
64830G-AL-0	NRZT 2018-1A ABS2018-1A 4.250% 12/25/5		03/01/2020	Paydown		228 , 183	228 , 183	229,388	229,236		(1,053)		(1,053)		228 , 183				1,619	12/25/2057 .	1FM
64830G-AU-0	NRZT 2018-1A ABS2018-1A 4.500% 12/25/5		_03/01/2020 _	Paydown		188, 188	188, 188	189,613	189,434		(1,247)		(1,247)		188 , 188				1,414	12/25/2057 _	1FM
64830G-BC-9	NRZT 2018-1A ABS2018-1A 5.000% 12/25/5		02/12/2020	AMHERST PIERPONT SECUI		24.447.964	22.688.873	23.089.753	23.046.045		(4.342)	L	(4.342)		23.041.703		1.406.261	1.406.261	230 . 040	12/25/2057 .	1FM
64830G-BC-9	NRZT 2018-1A ABS2018-1A 5.000% 12/25/5		02/01/2020	Paydown		240,840	240,840	245,095	244,631		(3,791)		(3,791)		240,840				1,507	12/25/2057 .	1FM
64830M-DL-4	NRZT 2019-5A ABS 5A B4A 144A 4.200% 08		03/01/2020	Paydown		112,287	112,287	116,463	116,373		(4,086)		(4,086)		112,287					08/25/2059 .	1FM
64830M-EC-3	NRZT_2019-5A ABS 5A_B5B 144A 2.450% 08		03/01/2020	Paydown		103,118	103, 118	103,020	103,026		92		92		103,118				538	08/25/2059 .	1FM
64830T-AS-7	NEW RESIDENTIAL MORTGAGE LOAN RMBS 0-1-B	[03/01/2020	Paydown		234,996	234,996	247,969			(12,973)	<u></u>	(12,973)		234,996			<u> </u>	1,648	10/25/2059	1FE
64830T-BB-3	NEW RESIDENTIAL MORTGAGE LOAN RMBS 0-1-B	[03/01/2020	Paydown		357,204	357,204	377,683			(20,480)		(20,480)		357,204			[2,661	10/25/2059 .	1FE
64830T-BJ-6	NEW RESIDENTIAL MORTGAGE LOAN RMBS 0-1-B		03/01/2020	Paydown		375,994	375,994	396,827			(20,833)		(20,833)		375,994				2,966	10/25/2059 .	2FE
	NEW RESIDENTIAL MORTGAGE LOAN RMBS -1-B4		_03/01/2020 _	Paydown			225,594	211, 119			14,475		14,475		225,594				1, 191	10/25/2059	
			03/01/2020	Paydown		93,999	93,999				14,834		14,834		93,999			<u> </u>	374	10/25/2059	
]	1	CITICORP SECURITIES							1	1		1		1	1	[
654106-AF-0	NIKE INC SENIOR CORP BND 2.375% 11/01/		01/28/2020	MARKETS		431,374	420,000	431,760	431,223		(125)		(125)		431,098		276	276	2,438	11/01/2026 .	1FE
65539C-BF-2	NMRR_11-4RA MEZZANINWHOLECM011-4R144A		_03/01/2020	Paydown				59,420	59, 100		(59, 100)		(59, 100)						674	12/26/2035	
664397-AK-2	EVERSOURCE ENERGY SENIOR CORP BND 2.80		02/12/2020	SUSQUEHANNA PARTNERS		511,600	500,000	506,582	506,356		(237)		(237)		506,119		5,481	5,481	4,006	.05/01/2023	
666807-BM-3	NORTHROP GRUMMAN CORP SENIOR CORP BND		02/12/2020	. SUNTRUST ROBINSON HUMP		1,097,271	1,050,000	1,037,085	1,038,670		249		249		1,038,919		58,352	58,352	17,861		
	NEF 16-1 ABS 2016-1 144A 2.197% 05/27/		03/25/2020	Paydown		401,178	401,178	383,062	384,851		16,326		16,326		401,178				2,044	05/27/2036 .	
	NOVASTAR HOME FOLLITY LOAN NHEL ARS 6-MTA	1	03/25/2020	Paydown		102 671	102 671	50 694	,		51 977		51 977		102 671		1		65	09/25/2046	

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or 0	Otherwise I	Disposed o	of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
													Total Total							
												Current	Change in Foreign					Bond		NAIC
												Year's	Book/ Exchange	e Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted Change i	n Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
oa.o	2 000.101.01.	U.g.:	Date	MORGAN STANLEY & CO. INC	Otoon	o.a.o	. a. raido	0001	7 4.40	(Booroaco)	71001011011	IIIZGG	10) (4100	Date	D.opood.	2.opeca.	2.opeca.		Date	
66989H-AE-8	NOVARTIS CAPITAL CORP SENIOR CORP BND	1	01/07/2020 .			427,287	420,000	427,308	426,520		(52)		(52)	426,468		819	819	3,024	09/21/2022 .	1FE
66989H-AG-3	NOVARTIS CAPITAL CORP SENIOR CORP BND		01/07/2020 .	JANE STREET CAPITAL		446,355	420,000	448,518	446,543		(130)		(130)	446,412		(57)	(57)	2,499	05/06/2024 _	
67087M-AA-4	OBP_10-OBP CMBS_10-OBP A 4.646% 07/15/		01/15/2020 _	Paydown		3,000,000	3,000,000	3, 113, 978	2,997,831		2, 169		2,169	3,000,000				11,616	07/15/2045 _	1FM
				Mitsubishi Securities																
674599-CK-9 674599-DF-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		02/03/2020 01/09/2020	SEAPORT GROUP		3,030,720 6,742,901	3,000,0005,475,000	3,018,018 6,725,578	3,017,162 6,725,445		(709) (1,593)		(709)(1,593)	3,016,453 6,723,852		14,267	14,267 19,049	23,833 115,751	04/15/2022 _ 09/15/2036 _	
682680-AQ-6	ONEOK INC SENIOR CORP BND 4.250% 02/01		01/29/2020	US BANCORP		1,554,600	1,500,000	1,557,143	1,553,896		(2,375)		(2,375)	1,551,521		3,079	3,079	31,875	02/01/2022 .	
	5.25. 110 OLITOR OOR DID 7.200/ 02/01	1		J.P. MORGAN SECURITIES		,,007,000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(2,0/3)		(=,0,0)					,075 الو		
68268N-AD-5	ONEOK PARTNERS LP ONEOK PARTNERS LP 6	.	01/03/2020 .	INC		9,561,835	7,325,000	9,333,837	9,333,640		(1,182)		(1, 182)	9,332,458		229,377	229,377	114,290	10/15/2037 .	2FE
		1		J.P. MORGAN SECURITIES																
68268N-AG-8	ONEOK PARTNERS LP SENIOR CORP BND 6.12	.	01/03/2020 _	. INC		6, 225, 334	5,055,000	6,086,918	6,086,844		(443)		(443)	6,086,401		138,933	138,933	134 , 168	02/01/2041 _	
68268N-AJ-2	ONEOK PARTNERS LP SENIOR CORP BND 3.37		02/12/2020	DAIWA		3,091,350	3,000,000	3,074,819	3,071,311	 	(3,679)		(3,679)	3,067,631		23,719	23,719	37,406	10/01/2022 .	
68383N-DW-0	OPTEUM MORTGAGE ACCEPTANCE COR CMO_06-1		03/25/2020	Paydown		649,213	649,213	473,953	405,264		243,949		243,949	649,213		187,467	187.467	1,736	04/25/2036 .	
68389X-BQ-7 713448-DF-2	ORACLE CORPORATION SENIOR CORP BND 4.0 PEPSICO INC SENIOR CORP BND 2.850% 02/		02/20/2020 _	BA SECURITIES		3,536,910 221,288	3,000,000 L	3,351,930 220,437	3,350,517 219,902		(1,074)		(1,074)	3,349,443 219,779		1,508	1,508	31,667 2,577	11/15/2047 . 02/24/2026 .	
713448-DN-5	PEPSICO INC SENIOR CORP BND 2.375% 10/		01/29/2020	BA SECURITIES		359.741	350,000	358.050	357.680		(92)		(92)	357.588		2. 152	2. 152	2.655	10/06/2026 .	
718172-BQ-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		02/12/2020	US BANCORP		448,610	420,000	441,210	440,029		(417)		(417)	439,612		8,999	8,999	7,206	08/11/2025 .	
				CITICORP SECURITIES			•										·			
718172-CH-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		02/03/2020 _	MARKETS		437,636	420,000	431,130	430,353		(220)		(220)	430 , 133		7,503	7,503	3, 153	05/01/2024 _	1FE
				Redemption 100.0000																
724060-AA-6	PIPELINE FUNDING COMPANY LLC PIPELINEFUN		01/15/2020 .	ANTEROT DIFFERENT OFFILE		5,558	5,558	6,529	6,428		(3)		(3)			(866)	(866)	208	01/15/2030 .	
72650R-BH-4 72703P-AB-9	PLAINS ALL AMERICAN PIPELINE L PLAINSALL PLANET FITNESS MASTER ISR LLC ABS18-1A14		01/08/2020 03/05/2020	. AMHERST PIERPONT SECUI Pavdown		3,819,534 1,250	3,872,000 L	3,858,618 1,250	3,858,624 1,250		49		49	3,858,673		(39, 139)	(39, 139)	76,418 15	02/15/2045 . 09/05/2048 .	
740189-AG-0	PRECISION CASTPARTS CORP SENIOR CORP BND		_01/07/2020 _	SUSQUEHANNA PARTNERS		427,804	420,000	428, 106	427,249		(56)		(56)	427 , 193		610	610	5,075	01/15/2023	
747525-AE-3	QUALCOMM INCORPORATED SENIOR CORP BND		01/14/2020 .	TDSI		3,075,330	3,000,000	3,070,453	3,067,308		(1,151)		(1, 151)	3,066,158		9, 172	9, 172	14,000	05/20/2022 .	
				Mitsubishi Securities							, , ,			, ,						
747525-AF-0	QUALCOMM INCORPORATED SENIOR CORP BND		03/24/2020 _	USA		8,775,552	8,865,000	9,046,733	9,030,060		(7,033)		(7,033)	9,023,027		(247,475)	(247,475)	107,045	05/20/2025 _	1FE
				HUTCHINSON SHOCKEY ERLEY																l
747525-AJ-2 748940-AA-1	QUALCOMM INCORPORATED SENIORCORPBND 4 RESIDENTIEL FUNDING MTG SEC RF RFMSI_06		02/05/2020 03/01/2020 .	& COPaydown		1,275,321 12,460	1,040,000 L	1,040,894	1,040,835		51 (7.130)		51	1,040,886		234,434	234,434	10,209	05/20/2035 . 06/25/2036 .	
74922H-AA-0	RALI 2007-QH1 A1 WHOLE CMO 07-QH1 A1 1		03/01/2020	Pavdown		322,608	322,608	237.505	227 . 189		95.419		95.419	322,608				1.153	02/25/2037	
74922K-AH-8	RALI_07-QS1 RALI_07-QS1 1.307% 01/25/3		_03/25/2020	Pavdown		144,732	190,543	100,692	158,578		(13,846)		(13,846)	144.732				504	_01/25/2037 _	1FM
74927U-BA-5	RBSGC MORTGAGE PASS THROUGH CE RMBS 05-A		03/01/2020	Paydown		48,254	48,254	48,012	48,305		(52)		(52)	48,254				478	04/25/2035 .	3FM
74928X-AF-8	RBSR_09-6 RMBS_09-6 1A2 144A 3.787% 01		03/25/2020	Paydown			729,270	588, 172	614,659		(614,659)		(614,659)					4,555	01/26/2036 .	
74958V-AA-6	RESI FNDG MTG SEC RFMSI_07-S9 WHOLE CMO		03/01/2020 _	Paydown		11,007	20,925	15,262	14,674		(3,668)		(3,668)	11,007				152	10/25/2037 .	1FM
74958W-AB-2	RFMS2_2007-SA1 WHOLE CMO 7-SA1_2 4.403		03/01/2020 .	Paydown		13,635	27,904	23,736	23,346		(9,710)		(9,710)	13,635				206	02/25/2037 _	3FM
75114G-AC-3	RALI 2006-Q04 2A RMBS_06-Q04 2A1 1.137		03/25/2020	Paydown		202,409	202,409	193,441	193,592				8,817 52,259	202,409		}	·	743 640	04/25/2046 .	
751150-AH-6 751150-AJ-2	RALI 2006-Q07 3A RALI_06-Q07 1.152% 09 RALI 2006-Q07 3A RMBS 06-Q07 3A3 1.252		03/25/202003/25/2020	Paydown Paydown		259, 179	293,336 . 257,021	203,583	206,920		(126, 205)			259 , 179				491	09/25/2046 . 09/25/2046 .	
	RESIDENTIAL ACCREDIT LOANS INC CMBS_06-Q		03/25/2020	Paydown		57,610	57,610	35,070	27,230		(126, 203)		30,380	57,610				491	09/25/2040 .	
75115A-AA-9	RESIDENTIAL ACCREDIT LOANS INC RMBS 06-Q		03/01/2020	Paydown		73,857	124,483	100,034	101, 117		(27, 259)		(27, 259)					1, 126	08/25/2036 .	
75115A-AB-7	RALI 2006-QS8 A2 RALI_06-QS8 6.000% 08		03/01/2020 .	Paydown		45,543	76,759	62, 173	62,826		(17, 283)		(17,283)	45,543				695	08/25/2036 .	1FM
			03/01/2020 .	Paydown		2, 122	3,577	2,734	2,855		(732)		(732)	2, 122				32	08/25/2036 _	1FM
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI_06-Q		03/25/2020	Paydown		471,226	471,226	386,674	390,826		80,400		80,400	471,226				1, 194	12/25/2036 _	
75116C-AA-4	RESIDENTIAL ACCREDIT LOANS IN RALI_07-QS RALI 2007-QS6 A1 RALI 07-QS6 1.347% 04		03/25/2020 03/25/2020	Paydown		417,278 172,636	498,970 206,433	292,140 151,101	321,552	 	95,726 18,278		95,726 18,278	417 , 278 172 , 636		}	ļ ļ	1,587	04/25/2037 .	1FM
75116C-AM-8 75281A-AS-8	RANGE RESOURCES CORPORATION SRUNSEC CORP		03/25/2020	Paydown				539.963	546,645		1.246		1.246			(133,566)	(133,566)	8.485	04/25/2037 .	3FF
75281A-BA-6	RANGE RESOURCES CORPORATION SENIOR CORP		03/02/2020	Various		332,613	440,000	424,288	427,220		636		636	427,856		(95,243)	(95,243)	10,351	03/15/2023 _	0
75406E-AD-3	RESIDENTIAL ASSET SECURITIES C RASC_06-K		03/25/2020	Paydown		35,040	35,040	34,941	34,951		89		89					129	_06/25/2036 _	
	_	1		MORGAN STANLEY & CO. INC											1					
755111-BX-8	RAYTHEON COMPANY SENIOR CORP BND 2.500		01/14/2020 .			428,673	420,000	425,334	424,763		(72)		(72)	424,692		3,981	3,981	904	12/15/2022 .	1FE
750400 10 5	DEALTY INCOME CORPORATION CENTED COST 5		04 /4/ /0005	CITICORP SECURITIES		4 000 00-	4 000 000	4 000 01-	4 000 000		1005		(000)	4 070 415	1	2 24-	2 245	a. a	00 (04 (000	455
756109-AP-9	REALTY INCOME CORPORATION SENIOR CORP BN		01/14/2020 _	MARKETS		1,083,330	1,000,000	1,083,010	1,080,380		(962)		(962)	1,079,418		3,912	3,912	21,313	08/01/2023 .	1FE
75913M-AA-7	REGIONS BANK REGIONSBANK 6.450% 06/26/		01/03/2020	J.P. MORGAN SECURITIES		5.900.989	4.484.000	5.883.923	5.883.768		(931)		(931)	5.882.836	1	18 . 152	18 , 152		06/26/2037 .	2FF
	RESIDENTIAL ACCREDIT LOANS IN RALI 05-QS		03/25/2020 .	Paydown		5,900,989		5,883,923	55,650		23, 292		23,292			10, 102	10, 102		04/25/2035 .	2FE
	RESIDENTIAL ACCREDIT LOANS INC RMBS A4-A		_03/01/2020	Paydown		719.825	719,825	718.026	716.120		3.706		3.706	719.825					_04/25/2035 _	

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or C	Otherwise [Disposed of	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							
												Current	Change in	Foreign					Bond		NAIC
												Year's	Book/	Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
76110W-7D-2	RASC 2005-KS11 M1 ABS_05-KS11 M11 1.54		03/25/2020	Paydown		493,582	493,582	315,353	480,380		13,202		13,202		493,582				1,861	12/25/2035	1FM
761119-AA-4	RESIDENTIAL ASSET SECURITIZATI RMBS_06-A		03/01/2020 .	Paydown		6,954	7,035	6, 104	5,807		1,147		1,147		6,954				59	08/25/2036	2FM
76111X-YJ-6 761120-AC-8	RESIDENTIAL FUNDING MORTGAGE S CMO_05-SA RESIDENTIAL ASSET SECURITIZATI RAST 07-A		03/01/2020	Paydown Paydown		39,225 5.375	39,576 4.547	30,531 3,158	31, 174 3.098		8,051 2,277		8,051 2.277		39,225 5.375				225	09/25/2035 04/25/2037	1FM
76112B-T9-1	RAMP 2006-RS1 AI3 ABS 06-RS1 1.267% 11		03/25/2020	Paydown		169.025	169.025	124.022	139.049		29.976		29.976		169.025				604	11/25/2035	1FM
78355H-KM-0	RYDER SYSTEM INC SENIOR CORP BND MTN		02/03/2020	JANE STREET CAPITAL		337,207	330,000	334,301	334, 106		(163)		(163)		333,943		3,264	3,264	1,687	06/01/2022	2FE
78409V-AK-0	S&P GLOBAL INC SENIOR CORP BND 4.400%		_02/12/2020 _	BNP PARIBAS		678,318	600,000	667,558	666,366		(1,138)		(1,138)		665,229		13,089	13,089	13, 127	02/15/2026	1FE
78432M-AA-3	SBL HOLDINGS LLC SENIOR CORP BND 144A		03/05/2020 _	Various		15, 178, 870	15,000,000	15,000,000	15,000,000						15,000,000		178,870	178,870	227,778	11/13/2026	2FE
78447T-AA-1 785592-AM-8	SLMA 2013-M1 M1 SLMA_13-M1 3.500% 10/2 SABINE PASS LIQUEFACTION LLC SRSEC CORP		01/28/2020 . 02/25/2020 .	Paydown		730,557 5.907.200	730,557 5,200,000	720,825 5,703,152	730,336 5,645,904		(12,610)		(12,610)		730,557 5.633,294		273,906	273,906	6,392	10/28/2029 03/01/2025	
78662M-AB-2	SAG_19-1A ABS -1A-A 144A 5.125% 12/01/		03/01/2020	Paydown		171,595	171,595		171,554								270,300		1,469		
80282K-AD-8	SANTANDER HOLDINGS USA INC SENIOR CORP B		03/18/2020 _	Call 100.0000		2,424,000	2,424,000	2,415,468	2,421,567		1,767		1,767		2,423,334		666	666	26,943		
				MORGAN STANLEY & CO. INC																	
808513-AT-2	CHARLES SCHWAB CORPORATION THE SENIOR CO		01/07/2020 .	D 1		430, 177	420,000	429,828	428,855		(64)		(64)		428,791		1,386	1,386	5,070	01/25/2023	
81744L-AZ-7 82321U-AA-1	SEQUOIA MORTGAGE TRUST SEMT_07-2 0.963 SHENTON AIRCRAFT INV I LTD ABS_15-1A A 1		03/20/2020	Paydown Paydown		132,624 478.907	132,624 478,907	103,406	112,666 478,634		19,958 273		19,958 273		132,624 478,907				3.523	06/20/2036 10/15/2042	
828807-CE-5	SIMON PROPERTY GROUP LP SENIOR CORP BND		01/03/2020	WELLS FARGO SECURITIES .		2,227,230	1,500,000	2,200,602	2,200,545		(343)		(343)		2,200,202		27,028	27,028	43,875	02/01/2040	
				CITIGROUP GLOBAL MKT INC			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						(,				, , , , , , , , , , , , , , , , , , , ,	,,,,,			
828807-CZ-8	SIMON PROPERTY GROUP LP SIMONPROPERTYGRO		01/06/2020 .			12,696,857	10,990,000	12,574,318	12,574,216		(714)		(714)		12,573,503		123,354	123,354	49,302	11/30/2046	
83417F-AA-7	SOCTY 2014-2 A ABS_14-2-A 144A 4.020%		01/20/2020 .	Paydown		123,512	123,512	122,392	122,504		1,008		1,008		123,512				2,483	07/20/2044	2FE
83611J-AE-5	SNDPT 18-2A ABS2018-2A 3.744% 07/28/31		03/06/2020	MORGAN STANLEY & CO. INC		22,500,000	25.000.000	25,046,535	24.954.782		(6.548)		(6.548)		24.948.235		(2,448,235)	(2,448,235)	357,354	07/28/2031	1FF
	SVHE 2007-0PT5 2A2 SENIOR ABS_07-0PT5 2A		03/25/2020	Paydown		207,943	207,943	173,726	173,888		34,055		34,055		207,943		(2,440,200)	(2,440,200)	1,292	10/25/2037	1FM
				J.P. MORGAN SECURITIES																	
842434-CS-9	SOUTHERN CALIFORNIA GAS CO SOUTHERNCALIF		01/03/2020 _	INC		11,490,030	9,675,000	11,046,093	11,046,028		(385)		(385)		11,045,643		444,387	444,387	198,768	01/15/2049	1FE
84474Y-AA-4	SOUTHWEST AIRLINES CO 2007-1 SECURED COR		02/01/2020 .	Redemption 100.0000		297,937	297,937	333,689	311,841		(679)		(679)		311, 161		(13,225)	(13,225)	9, 162	02/01/2024	1FE
044741-AA-4	SOUTHIEST ATTEMES OF 2007-1 SECONED CON		02/01/2020	Redemption 100.0000		231,301	231,301				(073)		(079)				(10,220)	(13,223)			. "
85208N-AA-8	SPRINT SPECTRUM CO I/ II /III/ SECURED C		03/20/2020 _			69,625	69,625	69, 190	69,377		43		43		69,421		204	204	585	09/20/2021	2FE
855244-AD-1	STARBUCKS CORPORATION SENIOR CORP BND		02/12/2020	JANE STREET CAPITAL		2,213,133	2,075,000	2, 153, 684	2, 142, 251		(2, 192)		(2, 192)		2, 140, 059		73,074	73,074	29,514	10/01/2023	2FE
86359B-WC-1 86359L-QS-1	SARM 2004-8 1A2 SARM_04-8 4.033% 07/25 STRUCTURED ASSET MORTGAGE INVE SAMI 05-A		03/01/2020 . 03/01/2020 .	Paydown		18,715	18,715	15,798	15,016		3,699 972		3,699 972						126	07/25/2034	1FM
86359L-US-1	STRUCTURED ASSET MORTGAGE INVE SAMI_US-A		03/01/2020 _	Paydown		7,624 81,245	9,200 91,245	6,171 59.382	6,652 57,202		972		972		7 , 624 81. 245				388	03/25/2046 02/25/2036	1FM
86360Q-AM-7	SAMI 2006-AR4 5A RMBS 06-AR4-5A1 1.127		03/25/2020	Paydown		38,477	37,241	30,140			8,100		8,100		38,477				135	06/25/2036	1FM
86360U-AC-0	SAMI_06-AR6 SAMI_06-AR6 1.137% 07/25/3		03/25/2020	Paydown		25,592	29,561	18,792	20,334		5,258		5,258		25,592				123	07/25/2036	1FM
86361H-AA-2	SAMI 2006-AR7 A1 CMO_06-AR7 A1A 1.157%		03/25/2020	Paydown		184,724	288,406	199,502	191,980		(7,257)		(7,257)		184,724				1,450	08/25/2036	1FM
86361W-AA-9 86772F-AA-9	SAMI 2006-AR8 A1 CMO_06-AR8 A1A 1.147% SUNRUNATLASISSUERSUNRN_19-2 ABS RN_19-2		03/25/2020 _ 01/30/2020 _	Paydown		274,064 105,704	274,064 105,704	195, 117 105, 652	204,425		69,639 51		69,639 51		274,064 105,704				959 975	10/25/2036 02/01/2055	1FM
86773P-AA-6	SURUNX 19-1 ABS 19-1A A 144A 3.980% 06		03/30/2020	Paydown		145,600	145,600	145,592	145,670		(69)		(69)		145,600				1.449	06/30/2054	1FE
86803N-AA-5	SNSTR_2018-1 ABS 018-1_A 144A 5.680% 1		02/20/2020	Paydown		1, 149, 046	1,149,046	1,148,717	1,147,601		1,445		1,445		1, 149, 046				16,316	11/20/2048	1FE
87222E-AE-8	TBW MORTGAGE BACKED PASS THROU ABS 007-1		03/01/2020 _	Paydown		189,241	189,241	87,913	86,519		102,722		102,722		189,241				248	03/25/2037	1FM
87246A-AF-5 87342R-AE-4	TIAA SEASONED COMMERCIAL MORTG TIAAS_07 TACO BELL FUNDING LLC BELL 18- ABS -1-A2		03/10/2020 . 02/25/2020 .	Paydown		4,674,294 1,250	4,674,294 1,250	4,674,294 1,250	4,674,294 1,249						4,674,294 1,250				39,693	08/15/2039 11/25/2048	1FM 2FE
8/342H-AE-4	TACO BELL FUNDING LLC BELL_18- ABS -1-A2			Paydown		1,200		1,200	1,249						1,200				13	11/25/2048	. ZFE
87612E-BD-7	TARGET CORPORATION SENIOR CORP BND 3.5		01/07/2020 .			451,034	420,000	452,424	450,252		(144)		(144)		450 , 108		926	926	7,677	07/01/2024	1FE
87612E-BE-5	TARGET CORPORATION SENIOR CORP BND 2.5		01/28/2020 .	US BANCORP		434,494	420,000	432,852	432,239		(142)		(142)		432,097		2,398	2,398	3,033	04/15/2026	1FE
883203-BV-2	TEXTRON INC SENIOR CORP BND 3.875% 03/		02/12/2020	BARCLAYS CAPITAL		2,992,444	2,800,000	2,978,220	2,910,036		(2,478)		(2,478)		2,907,558		84,886	84,886	49, 126		
883556-BF-8 883556-BX-9	THERMO FISHER SCIENTIFIC INC SENIOR CORP THERMO FISHER SCIENTIFIC INC SENIOR CORP		02/03/2020 03/27/2020	BA SECURITIES		3,250,590 1,003,610	3,000,000 1,000,000	3,213,839 1,038,078	3,207,977 1,037,564		(4,871) (1,136)		(4,871) (1,136)		3,203,106 1,036,427		47,484	47,484		02/01/2024 08/15/2027	
7000000 PV-9	INC. I GIER GOLERIN TO THE GERTON CONF		90/21/2020 _	RBC DOMINION SECURITIES		1,000,010		1,000,070	1,007,304		(1,100)		(1,130)				(02,017)	302,017)		90/ 10/ 2021	- L
88579Y-BK-6	3M CO SENIOR CORP BND 3.250% 08/26/49		02/20/2020	INC		4,954,848	4,800,000	4,750,752	4,751,010		189		189		4,751,199		203,649	203,649	75,400	08/26/2049	1FE
00477	TOUT OUT O WHO FOLLOWS:		04 (05 :	CITIGROUP GLOBAL MKT INC				,							,		,	.,		40 (05 :	4511
89175J-AD-2	TPMT_2017-6 WHOLECM02017-6 3.250% 10/2		01/06/2020 _	CITICORP SECURITIES		4,956,250	5,000,000	4,795,649	4,814,907		326		326		4,815,233		141,017	141,017	16,701	10/25/2057	. 1FM
89236T-FX-8	TOYOTA MOTOR CREDIT CORP SENIOR CORP BND		01/07/2020	MARKETS		3,053,670	3,000,000	3,051,368	3,048,979		(466)		(466)		3,048,513		5, 157	5, 157	19,213	04/12/2022	1FE
896239-AC-4	TRIMBLE INC SENIORCORPBND 4.900% 06/15		02/05/2020	DIRECT		1,345,320	1,200,000	1,210,726	1,209,531		(94)		(94)		1,209,437		135,883	135,883	8,330	06/15/2028	2FE
	TRINITY RAIL LEASING LP TRL_09 ABS2009-1		03/16/2020 _	Paydown		6,639	6,639	7,287	7 , 194		(555)		(555)		6,639				77	11/16/2039	
90215L-AA-3	2018 A LTCG SECURITIZATION ISS SENIORABS	1	_03/15/2020 _	Paydown		24,994	24,994	24,989	24,989		5		5		24,994				191	06/15/2048	1FE

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or C	Otherwise [Disposed o	of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
													Total Total							
												Current	Change in Foreign					Bond		NAIC
												Year's	Book/ Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted Change in		Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
90331H-MS-9	US BANK NATIONAL ASSOCIATION SENIOR CORP	- · · ·	01/29/2020	BARCLAYS CAPITAL		364.690	350.000	363.300	362.499	(200:0000)	(197)	200	(197)	362.301		2,388	2,388	5,009	01/27/2025 .	1FE
90331H-NL-3	US BANK NATIONAL ASSOCIATION SENIOR CORP		01/07/2020	MARKETAXESS CORPORATI		431,953	420,000	432,348	431, 125		(80)		(80)	431,045		908	908	5,520	01/23/2023 .	1FE
				MILLENNIUM ADVISORS, LLC																
90331H-PC-1	US BANK NATIONAL ASSOCIATION SENIOR CORP		01/07/2020 _			2,548,050	2,500,000	2,541,459	2,539,554		(373)		(373)	2,539,181		8,869	8,869	8,465	05/23/2022 _	1FE
005005 411 4	MUEG LINION BANK NA SENIOR CORP BND 3 1		01/29/2020	Mitsubishi Securities		897 , 120	875,000	893,237	892,349		(649)		(649)	891.700		5,420	5,420	9, 188	04/01/2022 .	1FE
90520E-AH-4	MUFG UNION BANK NA SENIOR CORP BND 3.1		01/29/2020	Redemption 100.0000		097 , 120		093,237	092,349		(049)		(649)	091,700		ວ,420				. IFE
90783T-AA-8	UNION PACIFIC CORPORATION SECURED CORP B		01/02/2020	Tiodompt Toti		166,543	166,543	186,945	172,564		(15)		(15)	172,549		(6,006)	(6,006)	4,500	07/02/2025	1FE
				Redemption 100.0000										,,,,,,						
90783V-AA-3	UNION PAC RAILROAD CO 2005-1 SENIOR CORP		01/02/2020			186,672	186,672	209,315	202,677		(4)		(4)	202,672		(16,001)	(16,001)	4,743	01/02/2029 .	1
040045 511 -	INITEDIEN TH ODGID ING LAUTEGUEN THOSE		00 (00 (000	J.P. MORGAN SECURITIES		4 000 17-	4 050 000	4 050 05:	4 050 055		/a aa : :		(0.004)	4 050 755		24 22-	64 666	40 50-	00 /45 /0005	455
91324P-BK-7	UNITEDHEALTH GROUP INC UNITEDHEALTHGROUP		02/03/2020 _	MORGAN STANLEY & CO. INC		1,882,475	1,250,000	1,853,051	1,852,986	}	(2, 204)		(2,204)	1,850,783		31,692	31,692	40,582	02/15/2038 .	. IFE
91324P-DM-1	UNITEDHEALTH GROUP INC SENIOR CORP BND		01/14/2020	MUNUAN STANLET & CU. TNC		443,701	420,000	445,284	443,444		(226)		(226)	443,217		483	483	6, 166	02/15/2024 .	1FE
92343V-DD-3	VERIZON COMMUNICATIONS INC SENIOR CORP B		02/03/2020	JANE STREET CAPITAL		435,099	420,000	429,660	429,208		(126)		(126)	429,082		6.017	6,017	5,206	08/15/2026 .	
				CITICORP SECURITIES		,,												, ,		
92343V-DY-7	VERIZON COMMUNICATIONS INC SENIOR CORP B		03/26/2020	MARKETS		381, 164	350,000	389,340	387,726		(1, 143)		(1, 143)	386,583		(5,419)	(5,419)	7,660	03/16/2027 .	2FE
92826C-AD-4	VISA INC SENIOR CORP BND 3.150% 12/14/		01/28/2020	HSBC SECURITIES INC		448,720	420,000	448,476	446,972		(349)		(349)	446,623		2,097	2,097	1,654	12/14/2025 .	
92922F-J2-5 92922F-U4-8	WAMU MORTGAGE PASS-THROUGH CER CMO 05-AR		03/25/2020	Paydown		751 81,303		708 70,007	689 71,420		61 9,882		9,882					2	04/25/2045	
92922F-04-8 92925C-BA-9	WAMU MORTGAGE PASS-THROUGH CER CMO 2005 WAMU MPTC WAMU 05-A19 WHOLE CMO 05-AR19		03/25/2020	Paydown		7.360	7.360	5.777			9,882		9,882	81,303 7,360				342	07/25/2045 . 12/25/2045 .	
92925D-AA-8	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		03/01/2020	Paydown				46,003	51,060		34.008		34,008	85,068				499	12/25/2046 .	
92927B-AA-0	WAMU MORTGAGE PASS-THROUGH CER CMO 07-0A		03/01/2020	Paydown		251,595	251,595	189,892	192,921		58,674		58,674	251,595				976	07/25/2047 .	1FM
92927B-AC-6	WAMU 2007-0A6 2A WAMU_07-0A6 2.234% 07		03/01/2020 _	Paydown		174, 184	170,645	118,468	139,642		34,542		34,542	174, 184				717	07/25/2047 _	1FM
92940P-AB-0			02/25/2020	DIRECT		2,271,168	1,995,000	2, 101, 054	2,091,399		(2, 169)		(2, 169)	2,089,229		181,938	181,938	41,488	03/15/2026 _	
92976G-A J -0	WELLS FARGO BANK NA CORP BND 6.600% 0		01/03/2020	. WELLS FARGO SECURITIES CITICORP SECURITIES		5,516,156	3,800,000	5,500,257	5,500,082		(1,048)		(1,048)	5,499,034		17 , 122	17 , 122	119,827	01/15/2038 .	1FE
931142-DH-3	WALMART INC SENIOR CORP BND 2.550% 04/		01/07/2020	MARKETS		428.644	420.000	430,416	429,398		(67)		(67)	429.331		(688)	(688)	2,618	04/11/2023 .	1FE
OOT142 DIT O	THE SERVICE SOIL BID 2.000 047			MORGAN STANLEY & CO. INC			120,000		420,000		(0,)		(07 /	120,001			(000)	2,010	1.047 117 2020 1	
931142-DV-2	WALMART INC SENIOR CORP BND 2.650% 12/		01/07/2020			434,410	420,000	434,994	434,054		(63)		(63)	433,991		419	419	742	12/15/2024 .	1FE
933635-AB-0	WAMU 2007-0A2 2A WHOLE CMO 07-0A2 2.23		03/01/2020	Paydown		77,619	77,619	56,966	61,412		16,207		16,207	77,619				191	03/25/2047 .	1FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		03/01/2020	Paydown		104,051	103,837	75,880	80,142		23,909		23,909	104,051				410	07/25/2046 .	
93363T-AD-4 _93364A-AB-8	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO WAMU 2007-0A3 2A WAMU_07-0A3 2.736% 04		03/01/2020 03/01/2020	Paydown		26,867 121,168	28,631 124,918	16,209 88,114	17,711 100,891		9,156 20,277		9, 156 20, 277	26,867 121,168				130	09/25/2046 _ 04/25/2047 _	IFM
93364A-AC-6	WAMU 2007-0A3 2A WAMO_07-0A3 2.736% 04		03/01/2020	Paydown		194,952	194,952	166,933	176,395		18,557		18,557	194, 952				631	04/25/2047 .	1FM
93364B-AA-8	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		_03/01/2020 _	Paydown		337,301	337,301	260,464	275,261		62,040		62,040	337,301				1,514	06/25/2047	1FM
939336-5V-1	WMALT 2005-4 CB1 WMALT_05-4 1.397% 06/		03/25/2020	Paydown		27,823	34,298	25,766	28, 118		(295)		(295)	27,823				120	06/25/2035 _	1FM
939336-X8-1	WAMU_05-AR1 WAMU_05-AR1 1.747% 01/25/4		03/25/2020	Paydown		102,802	102,802			ļ	14,369		14,369	102,802		ļ	ļ ļ	434	01/25/2045 .	
939336-Z4-8 93934F-PN-6	WAMU MORTGAGE PASS-THROUGH CER SUPERSEN		03/01/2020 03/01/2020	Paydown		6,759 250,008	6,759 . 250,008	6,887	6,861		(102)		(102)	6,759				1.468	03/25/2035	1FM
93934F-PN-6 93935H-AD-9	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO WASHINGTON MUTUAL MORTGAGE PAS WMALT_06		03/01/2020	Paydown		250,008	250,008 _	222,646	224,291		25,717		25,717	250,008				1,468	05/25/2046 . 09/25/2036 .	1FM
94353W-AA-3	WAAV 2017-1A ABS2017-1A144A 3.844% 11/		03/15/2020	Pavdown		186.065	186.065	187.332	187.290		(1,225)		(1,225)	186.065				1.192	11/15/2042	1FE
949746-RF-0	WELLS FARGO & COMPANY SUB CORP BND 5.6		01/03/2020	WELLS FARGO SECURITIES		4,926,186	3,749,000	4,940,608	4,940,532		(459)		(459)	4,940,072		(13,886)	(13,886)	100,414	01/15/2044 .	1FE
949746-SK-8	WELLS FARGO & COMPANY SENIOR CORP BND		02/03/2020	JANE STREET CAPITAL		3,069,990	3,000,000	3,049,626	3,047,125		(2,090)		(2,090)	3,045,035		24,955	24,955	48,848	01/24/2023 _	1FE
94974B-FC-9			01/14/2020	WELLS FARGO SECURITIES		4, 123, 640	4,000,000	4, 114, 622	4, 109, 101		(2,020)		(2,020)	4, 107, 081		16,559	16,559	49,778	03/08/2022 _	1FE
94985K-AA-5 94987U-AL-7			03/01/2020 03/01/2020	Paydown		60,858 86,780	64,924 86,780	50,877 88,691	50,115 88,565	<u> </u>			(1,785)	60,858 86,780		<u> </u>	 -	539	12/28/2037 . 10/27/2035 .	1FM
949870-AL-7	WFL_11-RR2 WHOLE CMO_11-RR2-3A2 3.742% WFMLT 2012-RR2 2 WFMLT 12-RR2 1.877% 0		03/25/2020	Paydown							(1,785)		(1,785)	558 . 413				1.769	10/2//2035 .	2FM
94989T-BH-6	WELLS FARGO COMMERCIAL MORTGAG SUB CMBS		02/20/2020	DIRECT		1,994,375	2,000,000	1,819,219	1,835,890		2,275		2,275	1,838,165		156,210	156,210	21,159	09/15/2058 .	3FM
960413-AU-6	WESTLAKE CHEMICAL CORP SENIORCORPBND 4		_01/06/2020	CANTOR FITZGERALD EUR		10,119,500	10,000,000	10,121,730	10,121,727	ļ	(23)		(23)	10,121,704		(2,204)	(2,204)	64,410	11/15/2047 .	2FE
963320-AW-6	WHIRLPOOL CORPORATION SRUNSEC CORP BND		02/05/2020	DIRECT		1, 135, 390	1,000,000	989,757	990,447		80		80	990 , 528		144,862	144,862	21, 111	02/26/2029 .	2FE
970631-AA-5	WESTF_12-A SENIORABS12-A144A 5.500% 09		03/03/2020	Paydown		542,494	542,494	533,000	537, 116		5,378		5,378	542,494				11,040	09/15/2037 .	1FE
974153-AA-6 97650W-AG-3	WINGSTOP FUNDING LLC ABS 18-1-A2 144A		03/05/2020	Paydown		1,250 274,263	1,250 _ 250,000	1,250	1,250					1,250		24,263	24,263	16	12/05/2048 . 06/06/2029 .	
3/00011-70-3	INTERIOR I HARROTAL CONFORATION SHOUD CON		y2/03/2020	Redemption 100.0000		£14,200	230,000	230,000	250,000	·			<u> </u>	250,000		24,200	24,200		90/00/2029 _	- L
BGA0CA-J7-2	VIVINT_SOLAR SENIOR SECURED TERM LOAN		01/31/2020			287,466	287,466	287,466	287,466					287 , 466				4,341	01/05/2035 .	2FE
	-			Redemption 100.0000			·													
BGA0FU-CU-1	ATLAS CLO FUNDING I LLC TERMLOAN 3.415	1	02/18/2020	I		142.989	142.989	142.989	142.957	l	(61)	[(61)	142.896		94	94	1,370	11/17/2027	2FE

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (Otherwise D	Disposed	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
	-	"	•			· '				11	12	13	14	15	10			10			
										'''	12	10									
													Total	Total					David		NIAIO
												Current	Change in	Foreign	D 1/				Bond		NAIC
											_	Year's	Book/	Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For- [Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchase		eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
modion	Boomption	o.g	Duto		0.0000	Gration	i di valdo	0001	Value	(Decircase)	ACCICION	IIIZCG	10)	Value	Buto	Вюрован	Біоробаі	Вюрова	roui	Duto	Cymbol
B0A0GB-8L-2	WALGREENS CTL CORP BND 6.650% 08/01/27	0	03/15/2020	nedelipt for 10	7.0000	124,212	124,212	136,422	134,710		(109))	(109)		134.600		(10.389)	(10,389)	1, 164	08/01/2027 .	2FF
	0.000 00 00 0 0 0 0 0 0 0 0 0 0 0		007 107 2020	Redemption 10	0.0000							/					(10,000)				
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND 5.821% 02/28/4		01/01/2020			(2,026)	(2,026)	(2,026)	(7,904)	L l			L		(2,026)				(24)	.02/28/2043	1FE
				Redemption 10	0.0000																
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND 5.821% 02/28/4		03/25/2020			2,609,879	2,609,879	2,609,879	2,576,635						2,609,879				(222,398)	02/28/2043 .	1FE
				Redemption 10	0.0000																
	SPRING RENEWABLES INVESTMENTS Term Ioan		01/31/2020			1,444,805	1,444,805	1,444,805	1,444,805	ļ			ļ		1,444,805				16,435	_06/30/2023 _	
BGA0J6-FL-7	AIMXL 2018-1 LLC AIMXL 2018-1 LLC 0.00		01/01/2020	Paydown		1,824,658	1,824,658	1,824,658	1,824,658						1,824,658				18,967	01/15/2054 .	
	WRIGLEY INVESTCO LLC HNREF 2018-1 LLC		01/01/2020	Paydown		237,003	237,003	237,003	237,003						237,003					01/15/2054 .	
BGA0J6-FM-5	WRIGLEY INVESTCO LLC HNREF 2018-1 LLC		02/28/2020	Security Withdraw			3	3	3						3		(3)	(3)		01/15/2054 .	1FE
				Redemption 10	0.0000	1							1								
BGAOLN-HY-7	UBS2018-C14RR TERM LOAN 4.120% 12/15/		02/29/2020			48,029	48,029	45,574	45,594	ļ	3	ļ	3		45,598		2,431	2,431	192	12/15/2050 .	1FE
	SERVHL TRUST 2019-1 TERM LOAN 4.000%		03/25/2020	Various		3,803,342	3,803,342	3,803,342							3,803,342				6,912	04/25/2049	1FE
	SERVHL TRUST 2019-1 TERM LOAN 4.250%		03/25/2020	Various		131 , 150	131 , 150	131 , 150							131 , 150				253	04/25/2049	1FE
	SERVHL TRUST 2019-1 TERM LOAN 4.750%		03/25/2020	Various		218,583	218,583	218,583							218,583				472	04/25/2049 _	2FE
BGA0MX-V6-9	SERVHL TRUST 2019-1 TERM LOAN 0.000%	. 0	03/25/2020	Various		836,022	836,022	836,022							836,022				2,422	05/25/2049	5FE
				Redemption 10	0.0000																
BGAONS-GB-5	MACT TRUST MACT_19-1 TERM LOAN 4.000%		03/25/2020			311,459	311,459	311,042	268,887		2		2		311,044		415	415	2,314	03/25/2045	2FE
				Redemption 10	0.0000																
BGAONS-GC-3	MACT TRUST MACT_19-1 TERM LOAN 3.750%		03/25/2020			5, 119,060	5, 119, 060	5, 112, 221	4,565,217		24		24		5, 112, 255		6,804	6,804	36,694	03/25/2045 .	1FE
DO 1 0110 0D 4	WAST TRUST WAT 40 4 TERM LOW 4 FOOD		00 (05 (0000	Redemption 10	0.0000	40.045	40.045	40.000	11 110						40.000		40	40	400	00 (05 (00 45	.==
	MACT TRUST MACT_19-1 TERM LOAN 4.500%		03/25/2020			13,045	13,045	13,029	11, 119						13,029		16	16	132	03/25/2045	
BGAOPW-KM-5	INFINITYASSETHOLDINGSLLCA3 TERM LOAN	.	03/25/2020	Various		660,995	660,995	660,995	660,995						660,995				1,885	12/15/2067 _	1FE
DOLOGA ON O	INCINITY ID ADDET HOLDINGS II O INCINITY		00 (05 (0000	Redemption 10	0.0000	445 070	445 070	445 070	445.070						445 070				000	40 (04 (0007	455
BGA0QA-3N-9	INFINITY LD ASSET HOLDINGS LLC INFINITY	.	03/25/2020	D-d	0.0000	115,079	115,079	115,079	115,079						115,079				808	12/31/2067 .	1FE
DUVUUV SD 4	INFINITY ID ASSET HOLDINGS ILC INFINITY		03/25/2020	Redemption 10	J.0000	44.753	44.753	44,753	44.753						44.753				314	10/01/0067	1FE
BGA0QA-3P-4 BGA0QA-3R-0	INFINITY LD ASSET HOLDINGS LLC INFINITY INFINITY LD ASSET HOLDINGS LLC INFINITY		03/25/2020 03/25/2020	Various		188,903	188,903	188,903	188,903						188,903				1,326	12/31/2067 . 12/31/2067 .	
DUNUUN-UN-U	THE INTEL ED ASSET HOLDINGS LLC THE INTEL	.	03/23/2020		0.0000	100, 500	100,303	100,303	100,303						100,303				1,020	12/31/2007 _	- "
BGA0QV-SJ-5	ALTUS GSO TERM LOAN CLASS A TERM LOAN	1 0	01/08/2020	Redemption 10	7.0000	43.542	43,542	43,542	43,542						43,542				174	06/30/2045 .	1FE
DUNUQV-30-3	ALTOS GOO TENII EOAN GEASS A TENII EOAN		0 17 007 2020	Redemption 10	0.0000														1/4	00/30/2045 .	. " L
BGAOQZ-AL-O	INFINITY LD ASSET HOLDINGS LLC INFINITY	1	03/25/2020	nedelipt for 10	7.0000	507,808	507,808	507,808	507,808						507,808				3,558	12/31/2067 _	1FF
panoqz nz o	THE THIT ED MODEL HOLDINGO ELO THE THIT!		90/20/2020	Redemption 10	0.0000	,000													,0,000		
BGAOME-H1-8	CREDIT TERMLOAN 3.000% 12/11/50	0	02/29/2020			44,979	44,979	32,690	32,852		14		14		32,865		12, 113	12, 113	106	12/11/2050 .	1FE
	0.000% 12/11/00		p2/20/2020	Redemption 10	0.0000																
BHM014-GK-7	DODGER TICKETS LLC DODGERTICKETSLLCSERAS		03/31/2020			673,051	673,051	712,726	708,573		(2,968))	(2,968)		705,606		(32,554)	(32,554)	38,095	_03/31/2030 _	2FE
				Redemption 10	0.0000	[,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,0,0		,	[[,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
BHM0GB-W0-1	CVS CAREMARK CTL 9-2009 CVSCAREMARKCTL9	0	03/10/2020			54,291	54,291	65,470	64,542		(190)	(190)		64,352		(10,060)	(10,060)	714	09/10/2031 .	2FE
	PNG COMPANIES LLC PNGCOMPANIESLLC 5.53		02/26/2020	Maturity		4,000,000	4,000,000	4, 150, 200	4,013,505		(13,505)		(13,505)		4,000,000				110,600	_02/26/2020 _	
				Redemption 10	0.0000	1							1								
	DESERT SUNLIGHT FUNDING I-GTD DESERTSUNL		01/07/2020			58,841	58,841	56,449	56,597	ļ	2	 	2	L	56,599		2,242	2,242	537	09/30/2036 .	
BHM0PK-FV-2	KIRBY CORP KIRBYCORPORATION 2.720% 02/	.	02/27/2020	Maturity		10,000,000	10,000,000	9,885,830	9,989,599		10,401		10,401		10,000,000				136,000	02/27/2020 .	2FE
				Redemption 10	0.0000	1							1								
BHM1AN-BZ-5	VERIZON CORPORATE SERVICES GRO VERIZONCO		03/15/2020			41,315	41,315	40,506	40,574		6		6		40,580		735	735	263	05/15/2035 .	2FE
				Redemption 10	0.0000																
	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC		01/02/2020			644,484	644,484	686,293	677,310		(15))	(15)		677, 295		(32,811)	(32,811)	17,659	01/02/2025 .	
	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC		01/01/2020	DIRECT					(9)	ļ	9		9							01/02/2025 .	
BRTHW1-D1-8	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC	0	03/02/2020	DIRECT		1,605	1,605	1,704	1,683		(3))	(3)		1,680		(75)	(75)	59	01/02/2025 _	1FE
				Redemption 10	0.0000																
BRTHW1-D1-8	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC		01/02/2020			254,651	254,651	270,404	267,026	 	(7))	(7)		267,019		(12,367)	(12,367)	6,977	01/02/2025 .	1FE
	ALD ALDON LONIOTION ET III		00 /40 /5	Redemption 10	0.0000								1							44.440	055
BRTNVC-FB-8	AIR CARGO LOGISTICS FT WORTH T CORP BND	. 0	03/10/2020	D 1 11 10		36,312	36,312	36,312	36,312						36,312				255	11/10/2039 _	2FE
DOTING OT 1	01E0 110 00DD DND 0 0000 11 (00 (00	1 1.	00/45/0000	Redemption 10	0.0000	40.000	40.000	40.000	40.0						10.05			I		44 (00 (0000	ODI
BRTU2P-CT-9	GIES LLC CORP BND 8.000% 11/20/29	. 0	02/15/2020	D 1 11 15		40,000	40,000	40,000	40,000	}		}	}		40,000	ļ		ļ	1 , 147	11/20/2029 .	. 3PL
7 74 000000	ALD CANADA COAF A DAGO TUDOUGU COPO CAD	I. I.	00.745.0000	Redemption 10	0.0000	004.000	004 000	004 000	004 000	1		1			004 252		(10)	(40)	7	00 (45 (0000	055
	AIR CANADA 2015-1 PASS THROUGH CORP BND		03/15/2020	HSBC SECURITIES IN		384,339 917.842	384,339 905,000	384,339	384,330 910,657		22		22		384,352 910.586			(13)	7,447	03/15/2023 _	
U04159-UU-1	BANK OF NOVA SCOTIA SENIOR CORP BND 2		01/14/2020	LUSBY SERVIKILIES IN	, .	917,842	905,000	910,853	910,65/	ļ	(/2	/	(72)		910,586	ļ		7,256	10,627	01/18/2023 _	1FE

					Show All Lo	ong-Term Bo	onds and Sto	ck Sold, Re	deemed or (Otherwise D	Disposed (of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cha	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
•	_		•		ŭ	•	Ů	Ů		11	12	13	14	15	. •						
										.,	12		Total	Total							
												Current							Bond		NAIC
												Current	Change in	Foreign	D 1/						_
												Year's	Book/	Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	CANADIAN IMPERIAL BANK OF COMM SENIOR CO	- 3		Various	Stock					(Decrease)			/	value		Dispusai					
130009-8A-2	CANADIAN IMPERIAL BANK OF COMM SENIOR CO	A	.02/12/2020	CITIGROUP GLOBAL MKT INC		1,929,187	1,900,000	1,912,986	1,912,469		(500))	(500)		1,911,969		17,218	17,218	27 , 197	07/22/2023	. IFE
136385-AL-5	CANADIAN NATURAL RESOURCES LTD CORP BND	٨	.01/03/2020	CITIONOUP GLOBAL MKT TWO		3,700,066	2,820,000	3,669,700	3,669,614		(514)	\	(514)		3,669,101		30,965	30,965	54,833	03/15/2038	2FE
	ROYAL BANK OF CANADA SENIOR CORP BND MT			BA SECURITIES		1,837,998	1,800,000	1,834,711	1,833,127		(514)		(580)		1,832,547		5,451	5,451	10,780	04/29/2022	
	AERCAP IRELAND CAPITAL DAC SENIOR CORP B			BA SECURITIES		725,417	692.000	726,053	724.013		(1,692)		(1,692)		722.321		3.096	3.096	11.918	10/01/2021	
	ALS 16-1 ABS -1-AR 5.625% 05/15/34		.03/16/2020	Paydown		59,676	59,676	59,676	59,699		(23)		(23)		59,676					05/15/2034	
	7.60_10 1 7.60 1 7.11 0.020% 007 107 04	0	.90/ 10/ 2020	J.P. MORGAN SECURITIES							(20)	,	(20)							2.30/ 10/ 2007 1.	
054536-AA-5	AXA SA SUBCORPBND 8.600% 12/15/30	D	02/03/2020	INC		2.738.738	1.860.000	2,702,299	2,702,121		(6.040))	(6.040)		2.696.081		42.658	42.658	22,217	12/15/2030	2FE
	BHP BILLITON FINANCE USA LTD SUB CORP BN		.02/21/2020	BARCLAYS CAPITAL		5,875,000	5,000,000	5,870,850	5,870,482		(19,491)		(19,491)		5,850,991		24,009	24,009	117, 188	10/19/2075	
				MILLENNIUM ADVISORS. LLC		,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,			, ,				,		
05565Q-BU-1	BP CAPITAL MARKETS PLC SENIOR CORP BND	D	.01/07/2020	, 220		1,958,596	1,900,000	1,958,896	1,955,504		(662))	(662)		1,954,842		3,754	3,754	12,780	11/01/2021	1FE
	BARCLAYS PLC SENIORCORPBND 4.950% 01/1		01/08/2020	DIRECT		5,801,750	5,000,000	4,738,300	4,743,963		106		106		4,744,070		1,057,680	1,057,680	123,750	_01/10/2047 _	
				Redemption 100.0000			1														
	BRITISH AIRWAYS PLC SECURED CORP BND 144		.03/20/2020			16,522	16,522	17,637	17,056		(39)		(39)		17,017		(495)	(495)	191	06/20/2024	
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP		.02/21/2020	BARCLAYS CAPITAL		5,531,350	5,000,000	5,407,405	5,407,231		(9, 209)		(9,209)		5,398,022		133,328	133,328	46,875	12/09/2025	
21685W-CJ-4	COOPERATIEVE RABOBANK UA CORP BND MTN	D	.01/03/2020	DEUTSCHE BANK AG		5,513,280	4,000,000	5,467,984	5,467,848		(818))	(818)		5,467,029		46,251	46,251	25,083	05/24/2041	1FE
				J.P. MORGAN SECURITIES																	
22303Q-AN-0	COVIDIEN INTERNATIONAL FINANCE SENIOR CO	D	.03/12/2020	INC		5,048,500	5,000,000	5, 137, 100	5, 136, 933		(12,538))	(12,538)		5, 124, 395		(75,895)	(75,895)	40,444	06/15/2022	1FE
				CERDIT SUISSE FINANCIAL																	
	CREDIT SUISSE GROUP FUNDING GU SENIOR CO		.02/12/2020	PRODUC		3,659,040	3,500,000	3,635,969	3,630,666		(5,562))	(5,562)		3,625,103		33,937	33,937	55,047	09/15/2022	
	CRNPT_15-3A ABS 3.881% 12/31/27		.01/15/2020	Paydown		9,505	9,505	9,505	9,488		17		17		9,505				98	12/31/2027	
	DRYDEN SENIOR LOAN FUND DRSLF_ ABS18-55A		.01/21/2020	DIRECT		4,937,500	5,000,000	4,956,250	4,953,712		(1,241))	(1,241)		4,952,471		(14,971)	(14,971)			
	ECAF LTD 2015-1A ABS 3.473% 06/15/40		.03/15/2020	Paydown		373,988	373,988	373,988	373,988						373,988				1,965	06/15/2040	
	ECAF LTD 2015-1A ABS 4.947% 06/15/40		.03/15/2020	Paydown		633,222	633,222	633,222	633,221		1		1		633,222				4,528	06/15/2040	1FE
	EDVES_16-1 ABS_16-1-C 144A 2.197% 05/2		.03/25/2020	Paydown		672,215	672,215	640,626	656, 120		16,095		16,095		672,215		74.047	74 047	3,227	05/26/2036	
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV SENIORCORP	D	.01/06/2020	BK AMER MERRIL LYNCH		3,473,415	2,700,000	3,402,065	3,402,003		(435))	(435)		3,401,568		71,847	71,847	40,950	10/07/2039	2FE
054770 41 4	ODANIOE OA OODD DND - O OOOW OO (O4 (O4		02/04/2020	J.P. MORGAN SECURITIES INC		45 700 000	40,000,000	45 400 000	15, 489, 188		(39,628)		(39,628)		15.449.560		070 040	270.640	007 500	00 (04 (0004	2FF
	ORANGE SA CORP BND 9.000% 03/01/31 GPIM 18-1 SUBABS18-11 1.500% 10/15/60		.02/04/2020 .01/15/2020			15,720,200 36,839	10,000,000 36,839	15,490,320 36,839	36,838		(39,628))	(39,628)		36,839		270,640	270,040	387,500	03/01/2031 10/15/2060	
	GPIM_18-1_SUBABS18-11		.01/15/2020 .01/15/2020	Paydown		30,839	23,024	23,024	30,838		(23,022)		(23,022)						87		
	HSBC HOLDINGS PLC CORP BND 6.500% 09/1		. 01/06/2020 01/06/2020	Paydown BARCLAYS CAPITAL		6,805,000	5,000,000	6,912,685	6.912.476		(23,022)		(23,022)		6.911.011		(106,011)	(106,011)	102.014	09/15/2037	
	HSBC HOLDINGS PLC CONF BND 0.300% 0971		.01/03/2020	DEUTSCHE BANK AG		3, 122, 636	2,200,000	3, 134, 809	3, 134, 710		(1,404)		(594)		3, 134, 116		(11,480)	(11,480)	14,960	_06/01/2038 _	
404200 A0 0	TIODO TIOLOTINGO FEO GOD COTIL DIND G. GOOTI	D	.9 17 007 2020	MORGAN STANLEY & CO. INC		0, 122,000	2,200,000		, וסד, דוסד, ע		(334)	/	(334)		y, 10 4 , 110		(11,400)			00/01/2000	. "
404280-AY-5	HSBC HOLDINGS PLC SENIOR CORP BND 2.95	n	.01/14/2020	mondan onneel a so. mo		4.050.200	4.000.000	4.050.986	4.047.199		(1,389))	(1,389)		4.045.810		4,390	4,390	16.717	05/25/2021	1FF
	HSBC HOLDINGS PLC SENIOR CORP BND 3.26		.02/12/2020	MARKETAXESS CORPORATI		502,485	490,000	499,996	498,697		(459)		(459)		498,238		4,247	4,247	6,704	03/13/2023	
	1000 1020 1100 120 0211011 0011 010 0120 11111		. , , , , , , , , , , , , , , , , , , ,	HUTCHINSON SHOCKEY ERLEY								,	(100)					,			
404280-BM-0	HSBC HOLDINGS PLC SENIOR CORP BND 3.03	D	02/12/2020	& CO		3,384,756	3,295,000	3,358,154	3,355,835	L	(2,437))	(2,437)		3,353,398		31,358	31,358	22,764	11/22/2023	1FE
				RBC DOMINION SECURITIES		, ,	, , , ,		, , , , , ,				, ,				,	,	,		
423012-AF-0	HEINEKEN NV SENIOR CORP BND 144A 3.500	D	.03/24/2020	INC		5,461,005	5,500,000	5,730,945	5,718,373		(5,821))	(5,821)		5,712,553		(251,548)	(251,548)	126, 194	01/29/2028	2FE
				Redemption 100.0000																	
000000-00-0	EIRE JACKSONVILLE FLA LLC EIRE JACKSONVI	C	.03/10/2020			499,932	499,932	530 , 181	509,204		(1,723))	(1,723)		507,481		(7,549)	(7,549)	6,923	_09/10/2020 _	2
i l				MILLENNIUM ADVISORS, LLC			1										l				
	LLOYDS BANKING GROUP PLC SENIOR CORP BND		.03/27/2020			433,503	420,000	456, 120	454,875		(917)		(917)		453,957		(20,454)	(20,454)	9,596	03/22/2028	
	LLOYDS BANKING GROUP PLC SENIORCORPBND		.03/27/2020	SUSQUEHANNA PARTNERS		366,443	350,000	385,000	383,853		(844)		(844)		383,009		(16,566)	(16,566)	9,909	08/16/2028	1FE
	LLOYDS TSB GROUP PLC SENIOR CORP BND 3		.03/27/2020	BA SECURITIES		420,932	420,000	437,892	437 , 165		(544)		(544)		436,621		(15,689)	(15,689)	11,331	01/11/2027	1FE
	MACQUARIE BANK LTD SUB CORP BND 144A 4		.02/05/2020	DIRECT		399,087	362,000	362,262	362,215	ļ ļ	(3)		(3)		362,211		36,875	36,875	2,745		
	METLIFE INC SENIOR CORP BND 4.875% 11/		.01/03/2020	BK AMER MERRIL LYNCH		9,097,970	7,275,000	9,021,502	9,021,372		(780)		(780)		9,020,592		77,378	77,378	53, 198	11/13/2043	
	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		.02/12/2020	SUMITOMO BANK		1,880,100	1,800,000	1,862,309	1,860,240		(2, 171)		(2, 171)		1,858,069		22,031	22,031	27,986	03/02/2023	1FE
	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		.02/03/2020	DATWA		814,776	800,000	807,297	807,002		(249)		(249)		806,753		8,023	8,023	11,483	07/18/2022	
63859W-AF-6	NATIONWIDE BUILDING SOCIETY SUB CORP BND	υ	.01/24/2020	DIRECT		2, 108,940	2,000,000	1,812,660	1,821,575	}	747		747		1,822,322		286,618	286,618	22,917	10/18/2032 _	2rt
000001 41/ 5	CANTANDED UV DI C CENTOD CODD DAD C 750	D	.01/14/2020	STIFEL NICOLAUS & CO INC		0 400 040	0.045.000	2.111.055	2.107.327		(1,364)	, I	(4.004)		2.105.963		2.351	0.054	12.994	11/15/0001	455
80283L-AV-5 86562M-AQ-3	SANTANDER UK PLC SENIOR CORP BND 3.750 SUMITOMO MITSUI FIN GRP INC SENIOR CORP		.02/03/2020 .02/03/2020	SUMITOMO BANK		2, 108, 313	2,045,000 3,000,000	3.040.523	3.038.862		(1,364)		(1,364)		2, 105, 963		2,351	2,351	12,994	11/15/2021 07/12/2022	
86960B-AJ-1	SVENSKA HANDELSBANKEN AB SENIOR CORP BND		.02/03/2020	DIRECT		5,022,200	5,000,000	4,916,175	4,972,457		5,552		5,552		4,978,009		44, 191	44, 191	48,333	10/01/2020	
	TOTAL CAPITAL SA CORP BND 4.450% 06/24		.02/23/2020 .02/19/2020	WELLS FARGO SECURITIES		1,503,634	1,490,000	4,916,175	1,501,195		(3,236)		(3,236)		1,497,960		5.674	5,674	48,333	06/24/2020	
	TOTAL CAPITAL SA COMP BND 4.450% 06/24		.02/19/2020	SUSQUEHANNA PARTNERS		396,438	350,000		393,733		(3,236)		(3,236)		393,315		3, 123	3,674	4,304	10/11/2028	
	UPCB FINANCE IV LTD SECURED CORP BND 144			Call 102.6880			455.000	435,663	439.634		(419)		(419)		439.940		15.060		26,361	01/15/2025	
	WESTPAC BANKING CORP SENIOR CORP BND 2			HSBC SECURITIES INC		3.038.550	3.000.000	3,033,394	3,032,001		(524)		(524)		3,031,477		7,073	7,073	3,750	_06/28/2022 _	
	District Coll Control Coll DND 2	·	IT/ LULU			0,000,000	0,000,000	5,000,004	, UOL, UU		(J&T)	/	\UZT)		۱۱۲,۱۰۰۰, ۷۰۰۱		,010	, , 010			

					Show All Lo	ong-Term Bo	onds and Sto	ock Sold, Red	deemed or (Otherwise L	Disposed (of During tl	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							
												Current	Change in	Foreign					Bond		NAIC
												Year's	Book/	Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	WHITEHORSE LTD WITEH_13-1A ABS -1A-B2L 1	D		Paydown		11,737	11,737	11,530	11,230		507		507		11,737				199	11/24/2025	
	Subtotal - Bonds - Industrial and Misco	ellane				1,124,336,947	1,034,214,366	1,103,849,343	1,096,548,157		8,700,119		8,700,119		1,113,247,734		11,076,977	11,076,977	14,254,526	XXX	XXX
	BANK OF AMERICA CORP CORP BND 5.875%			DIRECT		1,668,750	1,500,000	1,552,500	1,549,758		(94)		(94)		1,549,664		119,086	119,086	27,661		2FE
	WELLS FARGO CAPITAL X CAPSEC CORP BND		03/30/2020	Tax Free Exchange		1,555,035	1,500,000	1,563,930	1,555,529		(494)		(494)		1,555,035				26,031	12/15/2036	2FE
4899999.	Subtotal - Bonds - Hybrid Securities		1	T	ı	3,223,785	3,000,000	3,116,430	3,105,287		(588)		(588)		3,104,699		119,086	119,086	53,692	XXX	XXX
004440 011 0	COLDUAN OLOUG OPOUR INO/THE CORD DND		00 (00 (0000	J.P. MORGAN SECURITIES		4, 150, 590	0 000 000	4 000 000	4,060,723		(0.070)		(0.070)		4.054.647		05.040	95.943	00 774	02/15/2033	455
38141G=CU=6	GOLDMAN SACHS GROUP INC/THE CORP BND 6 GOLDMAN SACHS GROUP INC/THE CORP BND 6		02/03/2020	BARCLAYS CAPITAL		4, 150,590	3,000,000 5,000,000	4,060,902 6,991,790			(6,076)		(6,076)		4,054,647		95,943	95,943	86,771	02/15/2033	1FE
				BARCLAYS CAPITAL		9.687.471	6,998,000	9.721.125	9.720.831		(2,055)		(2,055)		9.718.776		(31,304)	(31,304)	127,276	10/01/2037	2FE
5599999.	Subtotal - Bonds - Parent, Subsidiarie	s and				20,828,561	14.998.000	20.773.817	20,773,179		(9, 289)		(9,289)		20.763.890		64,672	64,672	350.332	XXX	XXX
	Total - Bonds - Part 4					1.510.989.626	1.388.088.246	1,493,374,822	1,233,628,240		8,614,979		8.614.979		1,502,573,821		7,709,323	7.709.323	16.897.225	XXX	XXX
8399998.	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999.	Total - Bonds					1,510,989,626	1,388,088,246	1,493,374,822	1,233,628,240		8,614,979		8,614,979		1,502,573,821		7,709,323	7,709,323	16,897,225	XXX	XXX
				J.P. MORGAN SECURITIES																	
	NORTHERN TRUST CORPORATION PFD STK		02/05/2020	INC	100,000.000	2,621,924	0.00	2,500,000	2,500,000						2,500,000		121,946	121,946			2FE
	Subtotal - Preferred Stocks - Industria	l and l	Miscellaneo	us (Unaffiliated) Perp	etual																
Preferred						2,621,924	XXX	2,500,000	2,500,000						2,500,000		121,946	121,946		XXX	XXX
	Total - Preferred Stocks - Part 4					2,621,924	XXX	2,500,000	2,500,000						2,500,000		121,946	121,946		XXX	XXX
	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Total - Preferred Stocks					2,621,924	XXX	2,500,000	2,500,000						2,500,000		121,946	121,946		XXX	XXX
	FEDERAL HOME LOAN BANK OF BOSTON			LOANS				869,900	869,900						869,900						
	Subtotal - Common Stocks - Industrial	l and N	Miscellaneo	us (Unaffiliated) Othe	r	869,900	XXX	869,900	869,900						869,900					XXX	XXX
9799997.	Total - Common Stocks - Part 4					869,900	XXX	869,900	869,900						869,900					XXX	XXX
	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999.	Total - Common Stocks					869,900	XXX	869,900	869,900						869,900					XXX	XXX
9899999.	Total - Preferred and Common Stocks	;				3,491,824	XXX	3,369,900	3,369,900						3,369,900		121,946	121,946		XXX	XXX
9999999 -	Totals					1.514.481.450	XXX	1,496,744,722	1.236.998.140		8.614.979		8.614.979		1.505.943.721		7.831.269	7.831.269	16.897.225	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Current Statement Da	ate
onowing an Options.	Caps, Hours,	Collais, Swaps and Folwards Open as of Current Statement Da	aic

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date																							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											i	1
											Prior	Current										ı	1
	Description										Year(s)	Year Initial										ı	1
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment		,	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	otal - Purchased Or							8							XXX							XXX	XXX
	otal - Purchased Op		ing Effecti			er SSAP No.1	08		1	1					XXX							XXX	XXX
FIDAIMDN/C/210115/263.	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Ind	Barclays Bank PLC (London)	G5GSEF7VJP5170UK557	301/16/2020	_01/15/2021	744	195,835	263.29		5, 126		1,378		1,378	(3,749)					ı	1
FIDAIMDN/C/210115/264.	Fixed index annuity	Annual Exh 5	Equity/Ind	Barclays Bank PLC		301/16/2020	1 10 17 13/2021	/44	193,833	203.29				1,3/8		1,378	(3,749)						ıl
42	Fixed Index Annuity	Reserves	Fauity/Inde	ex. (London)	G5GSEF7VJP5170UK557	301/17/2020	01/15/2021	1,293	341,969	264.42		8.174		2.089		2,089	(6,085)					ı	1
FIDAIMDN/C/210115/264.	Trace mack minutely	Annual Exh 5		Barclays Bank PLC		0 : ::0::/ ::/ 2020		,200						,000			(0,000)						
49	Fixed Index Annuity	Reserves	Equity/Ind	ex. (London)	G5GSEF7VJP5170UK557	301/21/2020	_01/15/2021	711	188,112	264.49		4,495		1,139		1, 139	(3,356)						
FIDAIMDN/C/210121/264.		Annual Exh 5		Barclays Bank PLC																		ı	1
42	Fixed Index Annuity	Reserves	. Equity/Ind	ex. (London)	G5GSEF7VJP5170UK557	301/22/2020 .	01/21/2021	4,001	1,057,972	264.42		26,767		6,621		6,621	(20, 146)						
FIDAIMDN/C/210122/264.	Fived Index Appuits	Annual Exh 5	Equity/Ind	Barclays Bank PLC (London)	G5GSEF7VJP5170UK557	2 01/20/2020	01/00/0001	2 014		264.26		18,956		5, 104		5, 104	(13,852)					ı	1
FIDAIMDN/C/210122/264.	Fixed Index Annuity	Reserves Annual Exh 5	Equity/Ind	Barclays Bank PLC		301/29/2020 .	01/22/2021	3,014	/90,385	204.20		18,930					(13,852)						
56	Fixed Index Annuity	Reserves	Equity/Ind		G5GSEF7VJP5170UK557	301/29/2020 .	01/22/2021	815	215,564	264.56		4,987		1,331		1,331	(3,656)					ı	1
FIDAIMDN/C/210122/265.	Trace mack minutely	Annual Exh 5		Barclays Bank PLC		0 1 110 17 207 2020 1						,00.											
15	Fixed Index Annuity	Reserves	Equity/Ind	ex. (London)	G5GSEF7VJP5170UK557	301/29/2020 .	_01/22/2021	1,246	330,342	265.15		7,313		1,894		1,894	(5,419)						
FIDAIMDN/C/210127/262.		Annual Exh 5		Barclays Bank PLC																		ı	1
36	Fixed Index Annuity	Reserves	. Equity/Indo		G5GSEF7VJP5170UK557	301/29/2020 .	01/27/2021	1,719	450,922	262.36		12,426		3,701		3,701	(8,725)						
FIDAIMDN/C/210128/263.	Fired Index Associate	Annual Exh 5	F (1 a.d.	Barclays Bank PLC		04/00/0000	04 /00 /0004	1,689	444 000	000.04		11 401		0.070		3,273	(0.440)					i	i
FIDAIMDN/C/210129/261.	Fixed Index Annuity	Reserves Annual Exh 5	Equity/Ind	ex. (London) Barclays Bank PLC	G5GSEF7VJP5170UK557	301/29/2020 .	01/28/2021	1,089	444,860	263.31		11,421		3,273		3,2/3	(8, 148)						
64	Fixed Index Annuity	Reserves	. Equity/Ind		G5GSEF7VJP5170UK557	302/05/2020 .	01/29/2021	2, 167	566,942	261.64		17,856		5,090		5,090	(12,766)					ı	1
FIDAIMDN/C/210129/263.	Trace mack minutely 11	Annual Exh 5		Barclays Bank PLC		0 1 1102, 00, 2020	200 17 207 202 1									,							
55	Fixed Index Annuity	Reserves	Equity/Ind	ex. (London)	G5GSEF7VJP5170UK557	302/05/2020 .	01/29/2021	1,613	425, 148	263.55		11,581		3,050		3,050	(8,532)						
FIDAIMDN/C/210129/264.		Annual Exh 5		Barclays Bank PLC																		ı	1
25	Fixed Index Annuity	Reserves	Equity/Indo		G5GSEF7VJP5170UK557	302/05/2020 .	01/29/2021	2, 129	562,682	264.25		14,605		3,708		3,708	(10,897)						
FIDAIMDN/C/210203/262.	Fived Index Appuits	Annual Exh 5	Equity/Ind	Barclays Bank PLC	G5GSEF7VJP5170UK557	302/05/2020	02/03/2021	4,750	1,246,459	262.44		37.098		10,372		10,372	(26,725)					ı	1
FIDAIMDN/C/210204/263.	Fixed Index Annuity	Reserves Annual Exh 5	Equity/Illu	ex. (London) Barclays Bank PLC		302/03/2020 .	02/03/2021	4,730	1,240,439	202.44		١٥٠٥ الا		10,372			(20,723)						
58	Fixed Index Annuity	Reserves	Equity/Inde	ex. (London)	G5GSEF7VJP5170UK557	302/05/2020	02/04/2021	3,020		263.58		21,774		5,812		5,812	(15,962)					i	1
FIDAIMDN/C/210205/265.		Annual Exh 5	- 1	Barclays Bank PLC				, , , , , , , , , , , , , , , , , , , ,	,,,,,,					, , , , , ,		,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
16	Fixed Index Annuity	Reserves	Equity/Ind	ex. (London)	G5GSEF7VJP5170UK557	302/12/2020 .	02/05/2021	3,273		265.16		22,747		5,255		5,255	(17,493)						
FIDAIMDN/C/210205/265.		Annual Exh 5		Barclays Bank PLC																		ı	1
42	Fixed Index Annuity	Reserves	Equity/Ind		G5GSEF7VJP5170UK557	302/12/2020 .	02/05/2021	2,883		265.42		19,662		4,487		4,487	(15, 175)						
FIDAIMDN/C/210210/266.	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Ind	Barclays Bank PLC (London)	G5GSEF7VJP5170UK557	302/12/2020	02/10/2021	3,252		266.37		20,780		4,607		4,607	(16, 173)					ı	1
FIDAIMDN/C/210211/266.	I IAGU IIIUGA AIIIUITTY	Annual Exh 5	. Equity/Ind	Barclays Bank PLC		002/ 12/ 2020		, 202		200.37		20,700		4,007			(10,1/3)						
19	Fixed Index Annuity	Reserves	Equity/Ind		G5GSEF7VJP5170UK557	302/12/2020 .	02/11/2021	1,301	346, 191	266.19		8,417		1,890		1,890	(6,527)						
FIDAIMDN/C/210212/266.		Annual Exh 5		Barclays Bank PLC																		,]	, "
40	Fixed Index Annuity	Reserves	. Equity/Ind		G5GSEF7VJP5170UK557	302/19/2020 .	02/12/2021	2,731		266.40		17,697		3,885		3,885	(13,812)						
FIDAIMDN/C/210212/266.	Firmal Lada A 14	Annual Exh 5	F (1 . 1	Barclays Bank PLC		00/40/0000	00/10/0001	0.440	007.010	200 50		00 000		4 400	1	4 400	/45 000						,
FIDAIMDN/C/210212/266.	Fixed Index Annuity	Reserves Annual Exh 5	Equity/Ind	ex. (London) Barclays Bank PLC	G5GSEF7VJP5170UK557	302/19/2020 .	02/12/2021	3, 142	837 , 343	266.53		20,203		4,400		4,400	(15,803)						ıl
78	Fixed Index Annuity	Reserves	Fauity/Inde	ex. (London)	G5GSEF7VJP5170UK557	302/19/2020	02/12/2021	1,971	525,892	266.78		12,398		2,678		2,678	(9,720)					ı	1
FIDAIMDN/C/210218/266.	Trace mack minutely	Annual Exh 5		Barclays Bank PLC		0 : ::02/ 10/ 2020 1								, , , , ,									1
09	Fixed Index Annuity	Reserves	Equity/Inde	ex. (London)	G5GSEF7VJP5170UK557	302/19/2020	.02/18/2021	3,968	1,055,806	266.09		26,387		5,999		5,999	(20,388)						ı
FIDAIMDN/C/210219/266.		Annual Exh 5		Barclays Bank PLC																		ı	i
08	Fixed Index Annuity	Reserves	. Equity/Ind	ex. (London)	G5GSEF7VJP5170UK557	302/26/2020 .	02/19/2021	1,306	347,429	266.08		2,978		1,985		1,985	(993)						
FIDAIMDN/C/210219/266.	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Ind	Barclays Bank PLC (London)	G5GSEF7VJP5170UK557	302/26/2020	_02/19/2021	2,607	694,720	266.53		5,631		3,756		3,756	(1,875)						, l
FIDAIMDN/C/210219/266.	I IAGU IIIUGA AIIIUITTY	Annual Exh 5	Lqui ty/ IIIu	Barclays Bank PLC		002/20/2020	02/ 13/2021	2,007		200.00							(1,0/3)						
67	Fixed Index Annuity	Reserves	. Equity/Ind		G5GSEF7VJP5170UK557	302/26/2020	02/19/2021	3,065		266.67		6,559		4,342		4,342	(2,217)					ı İ	i l
FIDAIMDN/C/210224/262.		Annual Exh 5	12.17.1110	Barclays Bank PLC				,,,,,,	. , , , , ,			, 300		,,,,,		, 0 12							
27	Fixed Index Annuity	Reserves	Equity/Ind		G5GSEF7VJP5170UK557	302/26/2020	_02/24/2021	3,019	<i>7</i> 91,681	262.27		9,842		7, 165		7,165	(2,677)						
FIDAIMDN/C/210225/258.		Annual Exh 5		Barclays Bank PLC		_																, J	, l
40	Fixed Index Annuity	Reserves	. Equity/Ind		G5GSEF7VJP5170UK557	302/26/2020 .	02/25/2021	1,767	456,535	258.40		8, 128		6,240		6,240	(1,888)						
FIDAIMDN/C/210226/255.	Fixed Index Annuity	Annual Exh 5 Reserves	Fauity/Ind	Barclays Bank PLC (London)	G5GSEF7VJP5170UK557	303/04/2020	_02/26/2021	1,769	451,288	255.16		13,444		8,464	1	8,464	(4,981)						,
10			qui cy/ iilu	//- (EUNION)		0 - F-00/ 07/ 2020 .			701,200		h	IU, TT4 -											

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Current Statement	Date
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											Cumulative												l
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	Description									Chriter	Year(s)	Year Initial										0	l ladas
	of Item(s) Hedged,									Strike Price,	Initial Cost of Un-	Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fa	ir Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
FIDAIMDN/C/210226/255.		Annual Exh 5		Barclays Bank PLC	05005571/10517011/5570	00 (04 (0000	00 (00 (000)	4 070	4 040 000	055 50		00 007		00 500		00 500	(40, 405)						1
56FIDAIMDN/C/210226/258.	Fixed Index Annuity	Reserves Annual Exh 5	. Equity/Index.	(London) Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	03/04/2020	02/26/2021 .	4,879	1,246,828	255.56		36,007		22,522		22,522	(13,485)						l
00	Fixed Index Annuity	Reserves	Equity/Index		G5GSEF7VJP5170UK5573 _	_03/04/2020	.02/26/2021	1,560	402,442	258.00		9,547		5,739		5,739	(3,809)						1
FIDAIMDN/C/210302/258.		Annual Exh 5		Barclays Bank PLC								·											
10	Fixed Index Annuity	Reserves	. Equity/Index.		G5GSEF7VJP5170UK5573 .	03/04/2020	03/02/2021 .	3, 172	818,816	258 . 10		19,413		11,659		11,659	(7,754)						
FIDAIMDN/C/210303/258.	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573 _	_03/04/2020	03/03/2021	2,260	583,258	258 . 10		13,831		8,324		8,324	(5,507)						l
FIDAIMDN/C/210304/258.		Annual Exh 5	Lquity/index	Barclays Bank PLC	GOODEL 1.0L91100V9919 -	00/ 04/ 2020		, 200		ZJU. 10						0,024				<u> </u>			
93	Fixed Index Annuity	Reserves	. Equity/Index.	(London)	G5GSEF7VJP5170UK5573 .	03/11/2020	03/04/2021 .	2,304	596,480	258.93		7,326				7,848	522						
FIDAIMDN/C/210305/257.	F. 414 * **	Annual Exh 5	F 14 77 1	Barclays Bank PLC	0F00FF71/ IPC 17011/FF77	00 (44 (2002	00 (05 (000 :	1 00-	252 255	257 55				5.045		F 04-	200						l
90 FIDAIMDN/C/210305/258.	Fixed Index Annuity	Reserves Annual Exh 5	Equity/Index	(London) Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	03/11/2020	03/05/2021 .	1,392	358,975	257.90		4,886		5,246		5,246	360			}			
79	Fixed Index Annuity	Reserves	. Equity/Index.		G5GSEF7VJP5170UK5573 .	03/11/2020	03/05/2021 .	5,730	1,482,852	258.79		18,565		19,831		19,831	1,266						l
FIDAIMDN/C/210309/258.		Annual Exh 5		Barclays Bank PLC								·										-3	
79	Fixed Index Annuity	Reserves	. Equity/Index		G5GSEF7VJP5170UK5573 .	03/11/2020	03/09/2021 .	6,059	1,567,988	258.79		19,752		21, 159		21, 159	1,407						l
FIDAIMDN/C/210310/257.	Fixed Index Annuity	Annual Exh 5 Reserves	. Equity/Index.	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573 .	03/11/2020	03/10/2021	1,902	488,857	257.09		7,264				7,807	543						1
FIDAIMDN/C/210311/255.	Fixed index Annuity	Annual Exh 5	. Equity/index.	Barclays Bank PLC	0000EF/V0F01/00N00/0 .	03/11/2020	03/10/2021 .		400,037	237.09													
67	Fixed Index Annuity	Reserves	Equity/Index		G5GSEF7VJP5170UK5573 .	_03/18/2020	03/11/2021 .	3,865	988 , 136	255.67		16,194		18,065		18,065	1,871						
FIDAIMDN/C/210312/252.		Annual Exh 5		Barclays Bank PLC																			1
28FIDAIMDN/C/210312/254.	Fixed Index Annuity	Reserves Annual Exh 5	. Equity/Index.	(London) Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	03/18/2020	03/12/2021 .	4,084	1,030,315	252.28		22,748		25,461		25,461	2,713						l
29	Fixed Index Annuity	Reserves	Equity/Index		G5GSEF7VJP5170UK5573 .	03/18/2020	03/12/2021	3, 189	811,052	254.29		15, 116		16,830		16,830	1,714						i
FIDAIMDN/C/210316/254.		Annual Exh 5		Barclays Bank PLC																			1
29	Fixed Index Annuity	Reserves	Equity/Index		G5GSEF7VJP5170UK5573 .	03/18/2020	03/16/2021 .	4,615	1, 173, 473	254.29		21,967		24,505		24,505	2,537						l
FIDAIMDN/C/210317/252.	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573 .	03/18/2020	03/17/2021	4, 169	1,052,299	252.43		23, 138		25,845		25,845	2,707						1
FIDAIMDN/C/210318/252.		Annual Exh 5	. Equity, moon	Barclays Bank PLC				, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,002,200					20,010		20,0.0							1
22	Fixed Index Annuity	Reserves	Equity/Index		G5GSEF7VJP5170UK5573 .	03/25/2020	03/18/2021 .	2,263	570,867	252.22		15,230		14,282		14,282	(948)						
FIDAIMDN/C/210319/250.	Eivad Inday Annuity	Annual Exh 5	Emity/Index	Barclays Bank PLC	0E00EE7V IDE 1701IVEE79	02/25/2020	03/19/2021	2 026	710 000	250 64		21 407		20, 271		20 271	(1.006)						1
FIDAIMDN/C/210319/251.	Fixed Index Annuity	Reserves Annual Exh 5	. Equity/Index.	(London) Barclays Bank PLC	G5GSEF7VJP5170UK5573 _	03/25/2020		2,836	710,800	250.64		21,497		20,271		20,271	(1,226)			·			
30	Fixed Index Annuity	Reserves	Equity/Index	(London)	G5GSEF7VJP5170UK5573 .	03/25/2020	03/19/2021 .	1,441	362,214	251.30		10,433		9,789		9,789	(644)			ļ			
FIDAIMDN/C/210323/251.		Annual Exh 5	L	Barclays Bank PLC	05005571/ ID517011/	00 (05 (00	00 (00 (00 :			054 :-				0.4 ===		04 7							i
18 FIDAIMDN/C/210324/252.	Fixed Index Annuity	Reserves Annual Exh 5	. Equity/Index.	(London) Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	03/25/2020	03/23/2021 .	4,606	1, 156,823	251 . 18		33,670		31,730		31,730	(1,940)			}			
31	Fixed Index Annuity	Reserves	Equity/Index		G5GSEF7VJP5170UK5573 .	03/25/2020	03/24/2021	1,886	475,951	252.31		12,693		11,907		11,907	(786)			<u> </u>			l
SPXRC7E/CS/210115/180.		Annual Exh 5										·								[i
60-193.24	Fixed Index Annuity	Reserves	. Equity/Index.	Credit Suisse	E58DKGMJYYYJLN8C3868 .	_01/16/2020	01/15/2021 .	1,712	309,233	193.24		8,252		1,604		1,604	(6,647)						
SPXRC7E/CS/210115/181. 87-194.60	Fixed Index Annuity	Annual Exh 5 Reserves	Fauity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868 .	01/17/2020	01/15/2021	2,749	500,000	194.60		13,223		2, 183		2, 183	(11,040)						l
SPXRC7E/CS/210121/182.		Annual Exh 5	qu ; / 111001.					2,740						,						[
03-194.77	Fixed Index Annuity	Reserves	. Equity/Index.	Credit Suisse	E58DKGMJYYYJLN8C3868 .	_01/22/2020	01/21/2021 .	2,319	422,038	194.77		10,853		1,853		1,853	(9,000)						
SPXRC7E/CS/210122/182. 25-195.01	Fixed Index Annuity	Annual Exh 5 Reserves	Faulty/Index	Credit Suisse	_ E58DKGMJYYYJLN8C3868 _	_01/29/2020	_01/22/2021	1,207	220,000	195.01		4.683		941		941	(3,742)						ı
SPXRC7E/CS/210127/178.	I I AGU THUCK AHHUTTY	Annual Exh 5	Lqui ty/ muex	oreart ourses	LJODNUIIIOTTTULNOUJOOO _	_01/23/2020		1,207		133.01				941		ا 4ترا				 			
31-190.16	Fixed Index Annuity	Reserves	. Equity/Index.	Credit Suisse	E58DKGMJYYYJLN8C3868 .	01/29/2020	01/27/2021 .	834	148,627	190 . 16		4,087		1,057		1,057	(3,029)						
SPXRC7E/CS/210205/182.	F: 414 A ::	Annual Exh 5	F 14 (1 1	0 414 0 1	EEODYON NAVA II NOCCCCC	00 (40 (0000	00 (05 (000 4		405.000	404 54		4 440		700		700	(0.000)						l
09-194.54 SPXRC7E/CS/210210/182.	Fixed Index Annuity	Reserves Annual Exh 5	_ =quity/index_	Credit Suisse	E58DKGMJYYYJLN8C3868 .	02/12/2020	02/05/2021 _	906	165,000	194.54		4,448		760		760	(3,689)			<u> </u>			ı
32-194.89	Fixed Index Annuity	Reserves	. Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	02/12/2020	02/10/2021 .	2,666	486,052	194.89		12,983		2,225		2,225	(10,759)						
SPXRC7E/CS/210211/182.		Annual Exh 5										, ,											
50-195.28	Fixed Index Annuity	Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868 .	02/12/2020	02/11/2021	3, 120	569,465	195.28		15, 132		2,570		2,570	(12,562)			 			ı
SPXRC7E/CS/210212/183. 21-196.03	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868 .	02/19/2020	02/12/2021 .	1, 133	207,500	196.03		5,336		857		857	(4,480)						ı
SPXRC7E/CS/210219/183.		Annual Exh 5			25551(011011110211000000 .			·				·											l
03-195.84	Fixed Index Annuity	Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868 _	_02/26/2020	.02/19/2021	935	171, 187	195.84		1.879		745		745	(1, 134)						í

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Current Statement	Date
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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
											Cumulative Prior	Current											İ
	Description										Year(s)	Year Initial											i
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,		- ()				5 .,			Price,	of Un-	Un-		D 17				Total	Current	Adjustment		Quality	Effectiveness
	Used for Income	Schedule/	Type(s)				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange,	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPXRC7E/CS/210219/183. 50-196.12	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Indox	Credit Suisse	E58DKGMJYYYJLN8C3868 _	02/26/2020	02/19/2021 .	1,609	295,301	196.12		3,057		1,201		1,201	(1,856)						1
SPXRC7E/CS/210224/177.		Annual Exh 5	_ Lqui ty/ illuex_	. Oreart oursse																			1
43-189.42	Fixed Index Annuity	Reserves	_ Equity/Index_	Credit Suisse	E58DKGMJYYYJLN8C3868 .	_02/26/2020	02/24/2021 .	888	157,582	189.42		2,877		1,351		1,351	(1,526)						
SPXRC7E/CS/210225/173. 80-185.92	Fixed Index Annuity	Annual Exh 5 Reserves	_ Equity/Index_	Credit Suisse	E58DKGMJYYYJLN8C3868 .	_02/26/2020	02/25/2021 .	1,262	219,379	185.92		5,389		2,805		2,805	(2,584)						
SPXRC7E/CS/210226/170.		Annual Exh 5			EEODYOU BUILD II NOOOOO	00 (04 (0000	00 (00 (000)		470.070	400.00		5 000		0.004		0.004	(0.070)						i
71-182.33 SPXRC7E/CS/210226/173.	Fixed Index Annuity	Reserves Annual Exh 5	_ Equity/Index_	Credit Suisse	_ E58DKGMJYYYJLN8C3868 _	03/04/2020	02/26/2021 _	1,014	173,079	182.33		5,009		2,931		2,931	(2,078)						
51-185.03	Fixed Index Annuity	Reserves	. Equity/Index.	Credit Suisse	E58DKGMJYYYJLN8C3868 .	03/04/2020	02/26/2021 .	719	124,820	185.03		2,912		1,604		1,604	(1,308)						
SPXRC7E/CS/210302/172. 44-184.29	Fixed Index Annuity	Annual Exh 5 Reserves	Fauity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	_03/04/2020	_03/02/2021	1,015	175,000	184.29		4,517		2,554		2,554	(1,963)						1
SPXRC7E/CS/210303/171.	maox minutty	Annual Exh 5	_ =quity/index_																				
01-182.93 SPXRC7E/CS/210304/172.	Fixed Index Annuity	Reserves Annual Exh 5	_ Equity/Index_	Credit Suisse	E58DKGMJYYYJLN8C3868 .	_03/04/2020	03/03/2021 .	2,063	352,725	182.93		10 , 129		5,923		5,923	(4,206)						
80-184.77	Fixed Index Annuity	Reserves	_ Equity/Index_	Credit Suisse	E58DKGMJYYYJLN8C3868 _	_03/11/2020	_03/04/2021 .	2,850	492,460	184.77		8,892		6,993		6,993	(1,899)						
SPXRC7E/CS/210305/170.	F: 111 A 14	Annual Exh 5	5 14 /L I	0 414 0 1	EEODYON NAVA II NOOOOOO	00 (44 (0000	00 (05 (0004	0.040	450.007	400.74		0.774		7 700		7 700	(4.075)						1
76-182.71 SPXRC7E/CS/210305/171.	Fixed Index Annuity	Reserves Annual Exh 5	_ Equity/index_	Credit Suisse	E58DKGMJYYYJLN8C3868 .	03/11/2020	03/05/2021 .	2,648	452,207	182.71		9,771					(1,975)						
40-183.18	Fixed Index Annuity	Reserves	_ Equity/Index_	Credit Suisse	E58DKGMJYYYJLN8C3868 .	_03/11/2020	03/05/2021 .	1,962	336,247	183. 18		6,828		5,422		5,422	(1,406)						
SPXRC7E/CS/210309/168. 05-179.66	Fixed Index Annuity	Annual Exh 5 Reserves	Fauity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868 _	03/11/2020	03/09/2021 .	2,283	383,629	179.66		10,205					(1,931)						1
SPXRC7E/CS/210310/169.	Trace mack minurey	Annual Exh 5	. Equity/ muox	or curt ourosc																			1
81-181.54 SPXRC7E/CS/210311/168.	Fixed Index Annuity	Reserves Annual Exh 5	_ Equity/Index_	Credit Suisse	E58DKGMJYYYJLN8C3868 .	03/11/2020	03/10/2021 .	2,297	390,000	181.54		9,073		7,286		7,286	(1,788)						
46-180.25	Fixed Index Annuity	Reserves	_ Equity/Index_	Credit Suisse	E58DKGMJYYYJLN8C3868 .	03/18/2020	03/11/2021 .	945	159, 139	180.25		3,430		3,352		3,352	(79)						l
SPXRC7E/CS/210312/165.	F: 414 A 14	Annual Exh 5	5 14 /I I	0 414 0 1	EEODYON NAVA II NOOOOOO	00 (40 (0000	00 (40 (0004	4 470	404 704	477.00		4 005		4 700		4 700	(400)						1
98-177.00 SPXRC7E/CS/210316/165.	Fixed Index Annuity	Reserves Annual Exh 5	_ Equity/index_	Credit Suisse	E58DKGMJYYYJLN8C3868 _	03/18/2020	03/12/2021 .	1, 173	194,731	177.00		4,985		4,799		4,799	(186)						
85-176.52	Fixed Index Annuity	Reserves	_ Equity/Index_	Credit Suisse	E58DKGMJYYYJLN8C3868 .	03/18/2020	03/16/2021 .	1,897	314,667	176.52				7,680			(326)						
SPXRC7E/CS/210317/166. 92-176.52	Fixed Index Annuity	Annual Exh 5 Reserves	Fauity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868 _	03/18/2020	03/17/2021 .	599	100,000	176.52		2,228		2,099		2,099	(129)						1
SPXRC7E/CS/210318/166.	Trace mack minurey	Annual Exh 5	_ Equity/ muox.	or curt ourosc	_ LOODICAMOTT TOLICOCCCC _																		
15-177.38 SPXRC7E/CS/210319/165.	Fixed Index Annuity	Reserves Annual Exh 5	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868 .	03/25/2020	03/18/2021 .	4,372	726,433	177.38		19,587		17,924		17,924	(1,663)			 			
58-175.69	Fixed Index Annuity	Reserves	_ Equity/Index_	Credit Suisse	E58DKGMJYYYJLN8C3868 _	03/25/2020	03/19/2021 .	2,428	402,086	175.69		10,610				9,666	(944)						
SPXRC7E/CS/210319/166.		Annual Exh 5			EEODYON IV/V II NOOOOO		00 /40 /0004					0 400		F 050			(040)						
22-175.64 SPXRC7E/C/210128/179.8	Fixed Index Annuity	Reserves Annual Exh 5		Credit Suisse	E58DKGMJYYYJLN8C3868 .	03/25/2020	03/19/2021 .	1,612	267,938	175.64		6,496		5,856		5,856	(640)			<u> </u>			
3	Fixed Index Annuity	Reserves		Credit Suisse	E58DKGMJYYYJLN8C3868 .	_01/29/2020	01/28/2021 .	675	121,416	179.83		3,895		866		866	(3,028)						
SPXT5UT/C/210115/233.0	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868 .	01/16/2020	01/15/2021	1,609	375,000	233.06		13, 113		2,426		2,426	(10,688)						
SPXT5UT/C/210121/239.2		Annual Exh 5												,						[
2 SPXT5UT/C/210122/238.7	Fixed Index Annuity	Reserves Annual Exh 5	_ Equity/Index_	. Credit Suisse	E58DKGMJYYYJLN8C3868 .	_01/22/2020	01/21/2021 .	2,003	469,381	239.22		10 , 155		1,286		1,286	(8,869)						
5	Fixed Index Annuity	Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	_01/29/2020	_01/22/2021	1, 136	264,992	238.75		4,908		788		788	(4,119)						ı
SPXT5UT/C/210127/236.7	Fixed Index Appril	Annual Exh 5	Emitu/Index	Credit Suince	EEODYCH IVVV II NOCOGO	01/20/2000	01/07/0001	434	100 400	226 70		0.070		417		447	(1.004)						.
SPXT5UT/C/210128/237.9	Fixed Index Annuity	Annual Exh 5	_ Equity/index_	Credit Suisse	E58DKGMJYYYJLN8C3868 .	01/29/2020	01/27/2021 .	434	100,436	236.72		2,279		417		417	(1,861)						
8	Fixed Index Annuity	Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868 _	_01/29/2020	01/28/2021 .	723	168 , 125	237.98		3,391		583		583	(2,808)			 			,
SPXT5UT/C/210205/240.1 7	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868 _	_02/12/2020	02/05/2021 .	466	109,342	240.17		2,470		284		284	(2, 186)						,
SPXT5UT/C/210205/240.4	•	Annual Exh 5																					
2 SPXT5UT/C/210210/240.8	Fixed Index Annuity	Reserves Annual Exh 5	_ Equity/Index_	Credit Suisse	E58DKGMJYYYJLN8C3868 _	02/12/2020	02/05/2021 _	1, 173	275,571	240.42		6,076		688		688	(5,388)			}			
2	Fixed Index Annuity	Reserves	_ Equity/Index_	. Credit Suisse	E58DKGMJYYYJLN8C3868 .	02/12/2020	02/10/2021 .	1,953	459,381	240.82		9,843		1, 113		1, 113	(8,731)						
SPXT5UT/C/210212/241.5	Fixed Index Appril	Annual Exh 5	Emitu/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	_02/19/2020	00/10/0001	0 754	GEO 004	241.55		13, 109		1 400		1,422	(11,687)						.
۷	Fixed Index Annuity	Reserves	_ L'quity/index_	Credit Suisse	_ LJOURUMINITITULNOUJOOB _	1.02/18/2020	02/12/2021	2,754	650,264	241.55	L	13, 109		1,422		1,422	(/80,/11)			k			

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Current Statement	Date
onowing an Options.	Caps, Hours,	Collais, Swaps and I of wards Open as of Current Statement	Daie

Used for Income Schedule/ Of Generation Exhibit Risk(s) Exchange, Counterparty Trade Used for Income Generation Used for Index Used for	Current Year's (Amorti- zation)/ Accretion	to Carryi Value o Hedgeo	ng f	Credit Quality of Refer- ence Entity	y Effectiveness at Inception and at Quarter-end
Description of Item(s) Hedged, Used for Income Generation or Replicated Or Or Or Replicated Or Or Or Replicated Or Or Or Or Replicated Or Or Or Or Replicated Or Or Or Or Or Or Or Or Or Or Or Or Or	Year's (Amorti- zation)/	to Carryi Value o Hedgeo	ng f l Potential	Quality of Refer- ence	y Effectiveness at Inception and at Quarter-end
Description of Item(s) Hedged, Used for Income Generation or Replicated Identifier Description of Item(s) Hedged, Used for Income Generation or Replicated Identifier Description of Item(s) Hedged, Used for Income Generation or Replicated Identifier Description of Item(s) Hedged, Used for Income Generation or Replicated Identifier Description of Item(s) Hedged, Unrealized Foreign Number of Maturity Number of Notional Received (Paid) Date Expiration Contracts Amount (Paid) Paid Income Value Code Fair Value (Decrease) Notional Paid Income Value Code Fair Value (Decrease) Description of Intitial Cost of Un- Unrealized Valuation Exchange (Change in Increase/ Change in Increase/ Change in Income Value Code Fair Value (Decrease) Notional Paid Income Value Code Fair Value (Decrease) Notional Paid Income Value Code Fair Value (Decrease) Notional Paid Income Value Code Fair Value (Paid) Notional Paid Income Value Code Fair Value (Decrease) Notional Paid Income Value Code Fair Value (Paid) Notice Value Code Fair Value (Paid) Notice Value Code Fair Value (Paid) Notice Value Code Fair Value (Paid) Notice Value Code Fair Value (Paid) Notice Value Code Fair Value (Paid) Notice Value Code Fair Value (Paid) Notice Value Code Fair Value (Paid) Notice Value Code Fair Value (Paid) Notice Value Code Fair Value (Paid) Notice Value Code Fair Value (Paid) Notice Value Code Fair Value (Paid) Notice Value Code Fa	Year's (Amorti- zation)/	to Carryi Value o Hedgeo	ng f l Potential	Quality of Refer- ence	y Effectiveness at Inception and at Quarter-end
of Item(s) Hedged, Used for Income Generation Or Replicated SYTISUT/C/210219/241.4 SYTISUT/C/210219/241.4 Or Item(s) Hedged, Used for Income Generation Or Replicated SYTISUT/C/210219/241.4 SYTISUT/C/210219/241.4 Initial Cost Of Un- Other Price, Maturity Number Of Maturity Number Of Maturity Number Of Maturity Number Of Maturity Number Of Maturity Number Of Maturity Number Or Of Notional Or Notional Or Notional Or Notional Or Notional Or Or Or Notional Or Or Or Or Or Or Or Notional Or Or Or Or Or Or Or Or Or Or Or Or Or O	Year's (Amorti- zation)/	to Carryi Value o Hedgeo	ng f l Potential	Quality of Refer- ence	y Effectiveness at Inception and at Quarter-end
Hedged, Used for Income Generation or Replicated Or Paid Index Annuity SYSTSUT/C/210219/241.4 Fixed Index Annuity Annual Exh 5 Serves SYSTSUT/C/210219/241.4 Fixed Index Annuity Annual Exh 5 Serves Status (Paid Index Annuity Annual Exh 5 Serves Status (Paid Index Annuity Annual Exh 5 Serves Status (Paid Index Annuity Annual Exh 5 Serves Status (Paid Index Annuity Annual Exh 5 Serves Status (Paid Index Annuity Annual Exh 5 Serves Status (Paid Index Annuity Annual Exh 5 Serves Status (Paid Index Annuity Annual Exh 5 Serves Status (Paid Index Annuity Annual Exh 5 Serves Status (Paid Index Annuity Index	Year's (Amorti- zation)/	to Carryi Value o Hedgeo	ng f l Potential	Quality of Refer- ence	y Effectiveness at Inception and at Quarter-end
Used for Income Generation or Replicated Operation or Replicated Systauric/210218/241.5 Systauric/210219/241.4 Sys	Year's (Amorti- zation)/	to Carryi Value o Hedgeo	ng f l Potential	of Refer- ence	at Inception and at Quarter-end
Income Generation Or Replicated Index Annuity SyxTSUT/C/210219/241.4 Income Generation Or Replicated Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity SyxTSUT/C/210219/241.4 Income Shape Index Annuity Shape Index Annuity Shape Index Annuity Shape Index Annuity Shape Index Annuity Shape Index Annuity Shape Index Annuity Shape Index Annuity Shape Index Annuity Shape Index Annuity Shape Index Annuity Shape Index Annuity Shape Index Annuity Shape Index Ind	(Amorti- zation)/	Value o Hedge	f Potential	Refer- ence	- and at Quarter-end
Description or Replicated Identifier (a) or Central Clearinghouse Date Expiration Contracts Amount (Paid) Paid Income Value Code Fair Value Co	zation)/	Hedge	l Potential	ence	Quarter-end
Description or Replicated Identifier (a) or Central Clearinghouse Date Expiration Contracts Amount (Paid) Paid Income Value Code Fair Value (Decrease) B./A.Č.V. Annual Exh 5 Fixed Index Annuity Annual Exh 5 Reserves Equity/Index Credit Suisse E580KGMJYYYJLN8C3868 . 02/19/2020 . 02/18/2021					
SPXTSUT/C/210218/241.5 Annual Exh 5 Fixed Index Annuity Fixed Index Annuity Fixed Index Annuity Annual Exh 5 Equity/Index Credit Suisse E580KGMJYYYJLN8C3868 .02/19/2020 .02/18/2021	Accretion	n Item	Exposure	Entity	(D)
1					
SPXT5UT/C/210219/241.4 Annual Exh 5					
					-
1					
SPXT5UT/C/210219/241.8 Annual Exh 5					
5					
SPXT5UT/C/210224/236.7 Annual Exh 5 2 Fixed Index Annuity Reserves Equity/Index Credit Suisse E580KGMUYYYJLN8C3868 02/26/2020 02/24/2021 1,015 234,654 236,72 2,984 1,118 1,118 (1,866)					
2					
SA TOUTO 2 1022 1032 1032 1032 1032 1032 1032 10					
SPXT5UT/C/210226/229.8 Annual Exh 5					
5					
SPXT5UT/C/210302/232.2 Annual Exh 5					
1					
SFA1001702 10303/250.8 Fixed Index Annuity Reserves Equity/Index Credit Suisse E58DKGMJYYYJLN8C3868 0.03/04/2020 0.03/03/2021 622 1.40,444 230.84 2,780 1.458 1.458 (1,322)					
SPXTSUT7C/210304/232.8 Annual Exh 5					
6 Fixed Index Annuity Reserves Equity/Index Credit Suisse E58DKGMJYYYJLN8C3868 . 0.3/11/2020 . 0.3/04/2021					
SPXT5UT/C/210305/230.8 Annual Exh 5					
9					
SPXT5UT/C/210309/228.6 Annual Exh 5 6					
SPXTSUT/C/210310/230.0 Annual Exh 5 Annual Exh 5					-
1					
SPXT5UT/C/210311/228.3 Annual Exh 5					
Fixed Index Annuity Reserves Equity/Index Credit Suisse E580KGILIVYY/JLN8C3868 .03/18/2020 .03/11/2021					
SPXT5UT/C/210312/226.9 Annual Exh 5 4					
SPXTSUT/C/210312/228.11 Annual Exh 5 Annual Exh 5					-
6					
SPXT5UT/C/210316/225.8 Annual Exh 5					
6Fixed Index Annuity ReservesEquity/Index Credit SuisseESBKGINIYYYJLN8G386803/18/202003/16/2021961					
SPXTSUT/C/210317/226.6 Annual Exh 5 4					
SPXT5UT/C/210318/227.0 Annual Exh 5					
2 Fixed Index Annuity Reserves Equity/Index Credit Suisse E58DKGMJYYYJLN8C386803/25/202003/18/2021					
SPXT5UT/C/210319/226.3 Annual Exh 5 Annual E					
3					-
SATION (1/2 1030/22).22					_
SPXT5UT/C/210324/229.0 Annual Exh 5					
5					
SPY/CS/210115/3289.29- Annual Exh 5					
3445.53 Fixed Index Annuity Reserves Equity/Index International 784F5XWPLTWKTBV3E584 . 0.1/16/2020 . 0.1/15/2021 . 38					-
3453.75 Fixed Index Annuity Reserves Equity/Index International 784F5XWPLTWKTBV3E584 01/16/2020 01/15/2021 67 218.920 453.75 6,303 829 829 (5.475)					
SPX/CS/210115/3316.81- Annual Exh 5 Goldman Sachs Goldman Sachs					
3470.71 Fixed Index Annuity Reserves Equity/Index International 784F5XWPLTWKTBV3E584 01/17/2020 01/15/2021 240 797.041 470.71 20,957 2,476 2,476 (18,481)					
SPX/CS/210115/3329.62- Annual Exh 5 Goldman Sachs Gol					
SPY/CS/210121/3320.79- Annual Exh 5 Goldman Sachs					-
3471.98 Fixed Index Annuity Reserves Equity/Index [International 784F5XWPLTWKTBV3E584 0.01/22/2020 0.01/21/2021 461 1.532 198 471.98 39.591 4.706 4.706 (34,885)					
SPX/CS/210129/3225.52- Annual Exh 5 Goldman Sachs					
3386.01 Fixed Index Annuity Reserves Equity/Index International 784F5XWPLTWKTBV3E584 02/05/2020 01/29/2021 121 390,476 366.01 10,813 1,975 (8,838)					
SPX/CS/210129/3273.40- Annual Exh 5 Goldman Sachs Gol					1
3423.52Fixed Index Annuity ReservesEquity/Index International784F5XWPLTWKTBV3E58402/05/202001/29/2021179586,052423.5216,019					-
3398.09 Fixed Index Annuity Reserves Equity/Index International 784F5XWPLTWKTBV2E584 02/05/2020 02/03/2021 246 798,889 398.09 22,583 3,828 (18,755)					

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Current Statemen	t Data
Showing all Options	Caps, Floors	Guidis, Swaps and Furwards Open as of Current Statemen	ı Dale

					Showing	all Option	s, Caps, F	loors, Colla	ırs, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative Prior	Current											l
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,		_ ,						Price,	of Un-	Un-		D 17				Total	Current	Adjustment		Quality	Effectiveness
	Used for Income	Schedule/	Type(s)			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code I	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/210204/3297.59- 3449.13	Fixed Index Annuity	Annual Exh 5 Reserves	. Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E58	402/05/2020	02/04/2021	161	529,640	449.13		14,023		1,916		1,916	(12, 107)						1
SPX/CS/210219/3337.75-	Tixed fildex Aillidity	Annual Exh 5	Lqui ty/ illuex	Goldman Sachs	402/03/2020	02/04/2021			449. 13		14,023					(12, 107)						
3488.35	Fixed Index Annuity	Reserves	Equity/Index		402/26/2020	02/19/2021	118	394,905	488.35		6,793		1, 184		1, 184	(5,609)						
SPX/CS/210219/3373.23- 3528.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E58	402/26/2020	02/19/2021	181	609,866	528.56		9,656		1,561		1,561	(8,096)						il
SPX/CS/210219/3386.15-	•	Annual Exh 5		Goldman Sachs																		1
3543.66 SPX/CS/210224/3225.89-	Fixed Index Annuity	Reserves Annual Exh 5	_ Equity/Index	_ International 784F5XWPLTWKTBV3E58 Goldman Sachs	402/26/2020	02/19/2021	329	1,115,605	543.66		17,032		2,689		2,689	(14,344)						
3371.26	Fixed Index Annuity	Reserves	. Equity/Index	International 784F5XWPLTWKTBV3E58	402/26/2020	02/24/2021	328	1,058,537	371.26		23,216		5,839		5,839	(17,377)						
SPX/CS/210225/3128.21- 3271.21	Fived Index Appuits	Annual Exh 5	_ Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E58	402/26/2020	02/25/2021	313	979,078	271.21		25,275		8,465		8,465	(16,810)						1
SPX/DC/210115/3316.81	Fixed Index Annuity	Reserves Annual Exh 5	_ Equity/index	Goldman Sachs	402/20/2020	02/23/2021		919,076	2/1.21		25,215				0,400	(10,010)						
00/ (00/040407/0040-00	Fixed Index Annuity	Reserves	Equity/Index		401/17/2020	01/15/2021	10,509	322,802	316.81		7,000		966		966	(6,034)						
SPX/DC/210127/3243.63	Fixed Index Annuity	Annual Exh 5 Reserves	_ Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E58	401/29/2020	01/27/2021	4,204	131,765	243.63		2,849		613		613	(2,237)						1
SPX/DC/210129/3225.52	•	Annual Exh 5		Goldman Sachs																		
SPX/DC/210129/3283.66	Fixed Index Annuity	Reserves Annual Exh 5	Equity/Index	. International 784F5XWPLTWKTBV3E58 Goldman Sachs	402/05/2020	01/29/2021	4,358	147,903	225.52		3,094		676		676	(2,418)						
3r X/ DG/ 2 TO 129/ 3203.00	Fixed Index Annuity	Reserves	Equity/Index		402/05/2020	01/29/2021	3,029	102,960	283.66		2,049		388		388	(1,661)						
SPX/DC/210205/3345.78		Annual Exh 5	L	Goldman Sachs																		ı
SPX/DC/210210/3352.09	Fixed Index Annuity	Reserves Annual Exh 5	_ Equity/Index	International 784F5XWPLTWKTBV3E58 Goldman Sachs	402/12/2020	02/05/2021	4,836	161,500	345.78		3,215		434		434	(2,781)						
	Fixed Index Annuity	Reserves	Equity/Index	International 784F5XWPLTWKTBV3E58	402/12/2020	02/10/2021	6,794	212,526	352.09		4,484		606		606	(3,878)						
SPX/DC/210212/3379.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Indox	Goldman Sachs International 784F5XWPLTWKTBV3E58	402/19/2020	02/12/2021	4,410	148,088	379.45		2,898		360		360	(2,537)						i
SPX/DC/210212/3380.16	Fixed index Amounty	Annual Exh 5	- Equity/index	Goldman Sachs	402/ 19/ 2020	02/ 12/2021		140,000			∠,090				000							
ODV (DO (040040 (0070 00	Fixed Index Annuity	Reserves	Equity/Index	. International 784F5XWPLTWKTBV3E58	402/19/2020	02/12/2021	4, 103	128,444	380 . 16		2,694		334		334	(2,360)						
SPX/DC/210218/3370.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E58	402/19/2020	02/18/2021	3,466	116,364	370.29		2,293		297		297	(1,996)						ı
SPX/DC/210318/2398.10	•	Annual Exh 5		Goldman Sachs																		1
SPX/DC/210319/2304.92	Fixed Index Annuity	Reserves Annual Exh 5	_ Equity/Index	. International 784F5XWPLTWKTBV3E58 Goldman Sachs	403/25/2020	03/18/2021	4,076	139, 125	398 . 10		2,644		2,573		2,573	(71)						
	Fixed Index Annuity	Reserves	Equity/Index	International 784F5XWPLTWKTBV3E58	403/25/2020	03/19/2021	3,288	124,005	304.92		2,265		2, 194		2, 194	(71)						
SPX/CS/210212/3373.94-	Eivad Indov Amerite:	Annual Exh 5	Equitor/Ind	SunTrust Rank IVDO IDO IIIVOTOVICOVO	00/10/0000	02/12/2021	ACE	1 500 000	E00 00		44 000		2 0/4		2 044	(97 400)						
3528.60 SPX/CS/210212/3379.45-	Fixed Index Annuity	Reserves Annual Exh 5	_ Equity/index	SunTrust Bank IYDOJBGJWY9T8XKCSX0	602/19/2020	02/12/2021	465	1,569,038	528.60		41,366		3,941		3,941	(37,426)						
3535.02	Fixed Index Annuity	Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX0	602/19/2020	02/12/2021	236	797,397	535.02		20,919		1,954		1,954	(18,965)						
SPX/CS/210212/3380.16- 3535.95	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX0	602/19/2020	02/12/2021	65	218,444	535.95		5,763		537		537	(5,226)						,
SPX/CS/210218/3370.29-	•	Annual Exh 5	. ,																			
3518.53SPX/CS/210226/2954.22-	Fixed Index Annuity	Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX0	602/19/2020	02/18/2021	125	419,814	518.53		10,780		1,053		1,053	(9,727)						
	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX0	603/04/2020	02/26/2021	257		088.65		22,079		10,615		10,615	(11,464)						
SPX/CS/210226/2978.76-	•	Annual Exh 5			00/04/0000	00/00/0004	0.47		110.00		40 400		0.400		0.400	(0.7/7)						,
3113.02 SPX/CS/210226/3116.39-	Fixed Index Annuity	Reserves Annual Exh 5	_ =quity/index	SunTrust Bank IYDOJBGJWY9T8XKCSX0	603/04/2020	02/26/2021	217	647,295	113.02		18,198		8,480		8,480	(9,717)						
3253.14	Fixed Index Annuity	Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX0	603/04/2020	02/26/2021	129	402,919	253.14		9,423		3,524		3,524	(5,899)						
SPX/CS/210302/3090.23- 3225.40	Fixed Index Annuity	Annual Exh 5 Reserves	Fauity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSXO	603/04/2020	03/02/2021	233	720,727	225.40		17,379		6,968		6,968	(10,411)						,
SPX/CS/210303/3003.37-	I I AND THUCK MINUTED	Annual Exh 5	_ Lqui ty/ muex				200															
3140.33	Fixed Index Annuity	Reserves	. Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX0	603/04/2020	03/03/2021	310	930,575	140.33		25,857		11,724		11,724	(14, 133)						
SPX/C/210212/3373.94	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX0	602/19/2020	02/12/2021	48	161,252	373.94		10,043		895		895	(9, 147)						
		Annual Exh 5																		************		
SPX/C/210212/3379.45 .	Fixed Index Annuity	Reserves Annual Exh 5	. Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX0	602/19/2020	02/12/2021	69	232,801	379.45		14, 178		1,256		1,256	(12,922)						
SPX/C/210212/3380.16 _	Fixed Index Annuity	Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSXO	602/19/2020	_02/12/2021	42	142,000	380 . 16		8,637		762	l	762	(7,875)	L		L			ıl

Showing all Options.	Cane Floore	Collare Swans	and Forwards Open	as of Current Statem	ant Data
SHOWING All ODDIONS.	Cabs. Floors	. Cullais, Swabs	and Forwards Oben	as of Guiteril Stateril	eni Dale

						Showing a	all Option	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	;							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,		l –							Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for	0.1	Type(s)				Date of	NI		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of Diale(a)	F la a a a a a	0	Tueste	Maturity	Number of	National	Index	Premium (Danai)	Premium (Danairus)	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detential	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		Counterparty Clearinghouse	Trade Date	or Expiration	Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Description	or neplicated	Annual Exh 5	(a)	or Ceritrai	Clearinghouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Faiu	income	value	Code	raii value	(Decrease)	D./A.C.V.	Accretion	Item	Exposure	⊏⊓uty	(0)
SPX/C/210226/2954.22 .	Fixed Index Annuity	Reserves	Equity/Index	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	03/04/2020 .	02/26/2021	35	103,488	954.22		10,782		3,824		3,824	(6,958)						
		Annual Exh 5	' '																				
SPX/C/210226/2978.76 _	Fixed Index Annuity	Reserves	Equity/Index	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	03/04/2020 _	02/26/2021	42	125,074	978.76		12,254		4,233		4,233	(8,021)						
SPX/CS/210122/3295.47-		Annual Evh E		Wells Fargo Bank, National																			
3448.98	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index		KB1H1DSPRFMYMCUFXT09	01/29/2020 .	01/22/2021	346	1,139,617	448.98		29,202		4,041		4,041	(25, 162)						
0110.00	Trace mack minurey	110001 700	Equity/ Indox.	Wells Fargo Bank,	, NE IIIIEGI III III IIII KOO XIOO				, 100,017					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(20, 102)						
SPX/CS/210122/3321.75-	-	Annual Exh 5		National																			
3466.33	Fixed Index Annuity	Reserves	Equity/Index		. KB1H1DSPRFMYMCUFXT09	01/29/2020 .	01/22/2021 .	50	165,375	466.33		3,832		494		494	(3,338)						
ODV (00 (040400 (000F F4				Wells Fargo Bank, National																			
SPX/CS/210122/3325.54- 3479.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index		. KB1H1DSPRFMYMCUFXT09	01/29/2020 .	01/22/2021	153	509,024	479.67		12,294		1,554		1,554	(10,740)						
0479.07	. I I keu I liuex Allilui ty	nesei ves	Lqui ty/ muex.	Wells Fargo Bank,	. ND IIIIDOFNI WIIWOOI X 103	1	01/22/2021							1,304			(10,740)						
SPX/CS/210127/3243.63-	-	Annual Exh 5		National																			
3392.31	Fixed Index Annuity	Reserves	Equity/Index	Association	. KB1H1DSPRFMYMCUFXT09	01/29/2020 .	01/27/2021	328	1,063,774	392.31		29,054		5,098		5,098	(23,956)						
				Wells Fargo Bank,																			
SPX/CS/210128/3276.24- 3435.03	Fixed Index Annuity	Annual Exh 5 Reserves	Eaui tu / Indov	National	. KB1H1DSPRFMYMCUFXT09	01/29/2020 .	01/28/2021	262		435.03		23,483		3,571		3,571	(19,912)						
3433.03	Fixed index Annuity	neserves	Equity/ index	Association Wells Fargo Bank,	, ND IT IDSPNEWT MOUTATOS	101/29/2020 .	01/20/2021	202		433.03		20,400					(19,912)						
SPX/CS/210205/3327.71-		Annual Exh 5		National																			
3477.02	Fixed Index Annuity	Reserves	Equity/Index	Association	. KB1H1DSPRFMYMCUFXT09	02/12/2020 .	02/05/2021	142	473,493	477.02		12,659		1,450		1,450	(11,209)						
				Wells Fargo Bank,																			
SPX/CS/210205/3334.69- 3486.04	Fined Index Associate	Annual Exh 5	F	National	KB1H1DSPRFMYMCUFXT09	00/40/0000	00/05/0004	74	247,506	486.04		6.609		700		700	/E 074\						
3400.04	Fixed Index Annuity	Reserves	Equity/ index	Association	. ND ITI IDOFNEW TWOOFA TOS	02/12/2020 .	02/05/2021	4		400.04				738		738	(5,871)						
SPX/CS/210205/3345.78-		Annual Exh 5		National																			
3495.74	Fixed Index Annuity	Reserves	Equity/Index	Association	. KB1H1DSPRFMYMCUFXT09	02/12/2020 .	02/05/2021	160	533,746	495.74		13,944		1,502		1,502	(12,442)						
				Wells Fargo Bank,																			
SPX/CS/210210/3352.09- 3506.44		Annual Exh 5	F 14 /1 1	National	. KB1H1DSPRFMYMCUFXT09	00 (40 (0000	02/10/2021	193	648 , 140	506.44		17.067		1,810		1,810	(15,257)						
3000.44	Fixed Index Annuity	Reserves	Equity/index	Association	. NB IT IDSPREMINGUEX I US	02/12/2020 .	02/ 10/ 2021	193									(15,257)						
SPX/CS/210211/3357.75-		Annual Exh 5		National																			
3508.07	Fixed Index Annuity	Reserves	Equity/Index	Association	. KB1H1DSPRFMYMCUFXT09	02/12/2020 .	02/11/2021	259		508.07		22, 176		2,326		2,326	(19,850)						
				Wells Fargo Bank,																			
SPX/CS/210304/3130.12- 3272.35	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Indox	National Association	KB1H1DSPRFMYMCUFXT09	03/11/2020 .	03/04/2021	226	708,624	272.35		11,083		6, 134		6, 134	(4,949)						
02/2.00	Tixed index Amiliarty	neserves	Lqui ty/ muex	Wells Fargo Bank,	. ND IIIIDOFNI WIIWOOI X 103		00/04/2021	220		212.00				0, 104			(4,343)						
SPX/CS/210305/2972.37-	-	Annual Exh 5		National																			
3108.96	Fixed Index Annuity	Reserves	Equity/Index	Association	. KB1H1DSPRFMYMCUFXT09	03/11/2020 .	03/05/2021	492	1,461,487	108.96		29, 166		19,903		19,903	(9,262)						
00/ (00 (040005 (0000 04				Wells Fargo Bank,																			
SPX/CS/210305/3023.94- 3160.91	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	National Association	. KB1H1DSPRFMYMCUFXT09	03/11/2020 .	03/05/2021	289		160.91		16, 109		10,473		10,473	(5,636)						
3100.31	. I I keu I liuex Allilui ty	neserves	Lqui ty/ muex.	Wells Fargo Bank,	. ND IIIIDOFNI WIIWOOI X 103	1	03/03/2021	209		100.91		10, 109											
SPX/CS/210309/2746.56-	-	Annual Exh 5		National																			
2868.39	Fixed Index Annuity	Reserves	Equity/Index	Association	KB1H1DSPRFMYMCUFXT09	03/11/2020 .	03/09/2021	520	1,427,191	868.39		34,450		27,958		27,958	(6,492)						
000/ /00 /040000 /0740 50				Wells Fargo Bank,																			
SPX/CS/210309/2746.56-	- Eivad Inday Annuity	Annual Exh 5	Eaui tu / Indov	National	KB1H1DSPRFMYMCUFXT09	02/10/2020	03/09/2021	68	100 000	872.72		3,793		2 775		3,775	(10)						
2872.72	Fixed Index Annuity	Reserves	Equity/Index	Association Wells Fargo Bank,	. NO II I IDOFNEMI MOUFA I US	03/18/2020 .	00/09/2021		186,062	012.12				3,775		,1/5	(18)						
SPX/CS/210310/2882.23-		Annual Exh 5		National													1						
3010.50	Fixed Index Annuity		Equity/Index	Association	. KB1H1DSPRFMYMCUFXT09	03/11/2020 .	03/10/2021	611	1,761,606	010.50		37,748		28, 126		28 , 126	(9,622)						
				Wells Fargo Bank,																			
SPX/CS/210311/2741.38-	Fined Jadan Associa	Annual Exh 5	F (1 / 1 /	National	I/D 41 I4D CODE HVHCH TO YEAR	00/40/0000	00/11/0001	400	074 000	001.01		7 074		7 055		7 055	(440)						
2861.24	Fixed Index Annuity	Reserves	Equity/index	Association	. KB1H1DSPRFMYMCUFXT09	03/18/2020 .	03/11/2021	136	371,962		ł	7,374		7 , 255		7,255	(119)						
SPX/CS/210312/2480.64-		Annual Exh 5		National																			
2587.76	Fixed Index Annuity		Equity/Index	Association	KB1H1DSPRFMYMCUFXT09	03/18/2020 .	03/12/2021	279	691,393	587.76		17,839	<u></u>	17,492		17,492	(347)			<u> </u>	<u></u>		

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current	Collars, Swaps and Forwards Open as of Curren	t Statement Date
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						Showing a	all Option:	s, Caps, F	loors, Colla	rs, Swaps a	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative	_											
											Prior	Current											
	Description									0. "	Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of						-				Credit	Hedge
	Hedged,		- ()				5			Price,	of Un-	Un-		D 1/				Total	Current	Adjustment			Effectiveness
	Used for	Calaaduda/	Type(s)				Date of	Nicosala au		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/ Exhibit	of Dial/(a)	Fhanna	0	Tuesla	Maturity	Number of	Nietiesel	Index	Premium (Desciused)	Premium (Danai)	Current Year	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detection	Refer-	and at
Description	Generation or Replicated	Identifier	Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	or Expiration	-	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Income	Carrying Value	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Description	or neplicated	identinei	(a)	Wells Fargo Bank,	Clearinghouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Faiu	IIICOIIIE	value	Code	all value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Lillity	(b)
SPX/CS/210312/2711.02-		Annual Exh 5		National																			
2831.25	Fixed Index Annuity	Reserves	Equity/Index_	Association	. KB1H1DSPRFMYMCUFXT09 .	_03/18/2020 _	03/12/2021 _	474	1,285,911	831.25		26,653		26,329		26,329	(324)						
				Wells Fargo Bank,																			
SPX/CS/210316/2386.13-	E: 111 A 14	Annual Exh 5	F 14 /1 1	National	I/D ALIADODDENI/NOLIEVTOO	00 (40 (0000	00 (40 (0004	500	4 040 440	400.07		04.070		00.000		00.000	(4.004)						
2488.07	Fixed Index Annuity	Reserves	Equity/Index.	Wells Fargo Bank,	. KB1H1DSPRFMYMCUFXT09 .	03/18/2020 .	03/16/2021 .	523	1,248,112	488.07		34,372		33,338		33,338	(1,034)						
SPX/CS/210317/2529.19-		Annual Exh 5		National																			
	Fixed Index Annuity		Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	_03/18/2020	.03/17/2021	301	761,642	634.70		18.373		17,831	L	17,831	(542)						
	, , ,			Wells Fargo Bank,					,			, , ,		,		, ,	,						
SPX/CS/210318/2398.10-		Annual Exh 5		National																			
2495.99	Fixed Index Annuity	Reserves	Equity/Index_		KB1H1DSPRFMYMCUFXT09 _	03/25/2020 _	03/18/2021 _	248	594 , 131	495.99		17,288		15,112		15,112	(2, 176)						
007 (00 (040040 (0004 00				Wells Fargo Bank,																			
SPX/CS/210319/2304.92- 2388.73	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index_	National Association	. KB1H1DSPRFMYMCUFXT09 .	03/25/2020	03/19/2021 _	271	623,641	388.73		17.401		14,791		14,791	(2,610)						
2000.70	Tixed flidex Allifulty	neserves	. Equity/index.	Wells Fargo Bank,	. KD III IDOFNI WI IWOOI X 109 .	03/23/2020 .	03/ 19/2021 .	2/1	023,041			17,401		14,731		14,731	(2,010)						
SPX/CS/210319/2409.39-		Annual Exh 5		National																			
	Fixed Index Annuity	Reserves	Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	03/25/2020 .	03/19/2021 .	171	411,860	513.81		12,529		11,007		11,007	(1,522)						
				Wells Fargo Bank,																			
SPX/CS/210323/2237.40-	.	Annual Exh 5		National	//D 4/ /4D 0DDDE/////////////////////////////////	00 (05 (0000	00 (00 (000)	400	007 450	005 74		00.070		05.050		05.050	(4.400)						
2325.71	Fixed Index Annuity	Reserves	Equity/Index_	Wells Fargo Bank,	. KB1H1DSPRFMYMCUFXT09 .	03/25/2020 _	03/23/2021 _	432	967 , 450	325.71		30,378		25,958		25,958	(4,420)						
SPX/CS/210324/2447.33-		Annual Exh 5		National																			
	Fixed Index Annuity		Equity/Index_		. KB1H1DSPRFMYMCUFXT09 .	03/25/2020	03/24/2021 _	383	936,717	532.98		23,390		19.808		19,808	(3,582)						
	,			Wells Fargo Bank,					,					,			,						
SPXRC7E/CS/210129/177.		Annual Exh 5		National																			
75-190.18	Fixed Index Annuity	Reserves	. Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	02/05/2020 .	01/29/2021 .	2,816	500,625	190 . 18		16,276		3,913		3,913	(12,364)						
SPXRC7E/CS/210129/180.		Annual Exh 5		Wells Fargo Bank, National																			
	Fixed Index Annuity		Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	02/05/2020	01/29/2021	1,294	233,045	192.74		6,431		1,359		1,359	(5,073)						
10 102.74	Trace mack minerty	110001 100	Equity/ Indox.	Wells Fargo Bank,	. No il ribar il ill ill illadi x 100 .	1.02/ 00/ 2020	20172072021	,207	200,040	102.74		, 401		1,000		,000							
SPXRC7E/CS/210204/180.		Annual Exh 5		National																			
43-192.36	Fixed Index Annuity	Reserves	Equity/Index_		KB1H1DSPRFMYMCUFXT09 _	_02/05/2020 _	02/04/2021 _	855	154,279	192.36		4,044		865		865	(3, 179)						
1				Wells Fargo Bank,													1						
SPX/C/210122/3295.47 _	Fixed Index Appuits	Annual Exh 5	Equity/Index_	National	. KB1H1DSPRFMYMCUFXT09 .	01/20/2020	01/22/2021	78	256,688	295.47		14.928		1,868		1,868	(13,060)						
UI A/ U/ 2 IU 122/ 3283.4/ .	I I AGU THUGA AHHUTLY	Reserves	. Lqui ty/ muex_	Wells Fargo Bank,	. NO ITTIDOENI MITMOUPATOS .	01/23/2020 _	01/22/2021		∠ე∪, 088	290.47		14, 928		1,008			(13,000)						
		Annual Exh 5		National													1						
SPX/C/210309/2746.56 .	Fixed Index Annuity		Equity/Index.	Association	. KB1H1DSPRFMYMCUFXT09 .	03/11/2020 .	03/09/2021 .	38	103,381	746.56		11,047		7 , 525		7,525	(3,522)						
ODVITEUT (0 (2 : 2 : 2 : 2 : 2 : 2 : 2 : 2 : 2 : 2				Wells Fargo Bank,																			
SPXT5UT/C/210129/237.9		Annual Exh 5	Ford Act (Inc)	National	I/D 4LI4DODDENI/MOLIEVTOO	00/05/0000	04 /00 /0004	040	105 000	007.04		4 544		000		000	(0.054)						
1	Fixed Index Annuity	Reserves	Equity/Index	Wells Fargo Bank,	. KB1H1DSPRFMYMCUFXT09 .	02/05/2020 _	01/29/2021 .	843	195,900	237.91		4,544		690		690	(3,854)	 					
SPXT5UT/C/210129/238.3		Annual Exh 5		National													1						
	Fixed Index Annuity		Equity/Index_	Association	. KB1H1DSPRFMYMCUFXT09 .	_02/05/2020 _	_01/29/2021 _	788	183,580	238.31		4, 161		608		608	(3,552)						
	,			Wells Fargo Bank,					,								1						
SPXT5UT/C/210204/239.0		Annual Exh 5	L	National																			
	Fixed Index Annuity	Reserves	. Equity/Index.	Association	. KB1H1DSPRFMYMCUFXT09 .	02/05/2020 .	02/04/2021 _	555	129,555	239.04		2,720		398		398	(2,321)						
SPX US 06/19/20 C2200 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index_	Exchange		03/23/2020	06/19/2020	100	220,000	2200		2,445,430		4.482.440		4,482,440	2,037,010						
THUCK	TALLADIO MINULLY	Annual Exh 5	. Equity/ index.	Goldman Sachs		00/ 20/ 2020 _		100		200		2, 470, 400		7, 702, 440		, 704, 440	2,007,010						
	Variable Annuity	Reserves	Equity/Index_	International	784F5XWPLTWKTBV3E584 .	02/07/2013 .	02/07/2023 .	10,000	15, 182, 300	1518.23	3,966,000			11,334,310		11,334,310	(4,968,453)						
SPX US 04/17/20 C3450	•	Annual Exh 5																					
	Variable Annuity	Reserves	Equity/Index_	Exchange		_02/18/2020 _	04/17/2020 _	100	345,000	3450		264,500		1,018		1,018	(263,482)						
SPX US 06/19/20 C2200	Variable Armiitu	Annual Exh 5	Equity/Inde	Evohango		03/23/2020 .	06/19/2020 _	250	550,000	2200		6 110 E7F		11 000 000		11,206,099	5,092,524						
1ndex 0159999999. Subto	Variable Annuity	Reserves	Equity/Index.		Marranta	03/23/2020 _	1.00/19/2020	250			3,966,000	6, 113,575 10,979,083		28,077,014		28.077.014	795,158					XXX	XXX
U 1 3 3 3 3 3 3 3 5 1 5 1 5 1 5 1 5 1 5 1	otai - Purchased Op	Juons - neag	ing Other - C	zan Options and v	wandiis						3,900,000	10,979,083	l	20,011,014	^^^	20,011,014	790, 158					^^^	^^^

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current	Collars, Swaps and Forwards Open as of Curren	t Statement Date
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	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23																						
1	2	3		10	11	12	13	14	15	16	17	18	19	20	21	22	23						
										-	Cumulative							_					
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedae
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Typo(c)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	Type(s)				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Evolungo	Counterparty	Trade	,	of	Notional			(Received)	Year					Change in	zation)/	Hedged	Potential		
Description		Identifier			Clearinghouse	Date	or		Amount	Received	(Received) Paid		Income	Carrying	0-4-	Fair Value	Increase/	B./A.C.V.			Exposure	ence Entity	Quarter-end
Description	or Replicated		(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX US 06/19/20 P2200	V	Annual Exh 5	F 14 /1 1	F 1		00 (00 (0000	00 (40 (0000	050	FF0 000	0.000		4 400 450		0 000 007		0 000 007	(0.000.450)						
Index	Variable Annuity	Reserves	Equity/Index.	Exchange		03/23/2020 .	06/19/2020	250	550,000	2,200		4, 486, 150		2,222,697		2,222,697	(2,263,453)						
SPX US 06/19/20 P2250 Index	Variable Annuity	Annual Exh 5 Reserves	Eastitu/Index	Evahanaa		03/23/2020	_06/19/2020	42	94,500	2,250		833,617		418,075		418,075	(415,542)						
SPX US 06/19/20 P2530	variable Amounty	Annual Exh 5	Equity/Index	Excilariye		03/23/2020 .	00/ 19/2020	42	94,300	2,230				410,073		410,075	(410,042)						
Index	Variable Annuity	Reserves	Equity/Index.	Exchange		03/27/2020 .	06/19/2020	94	237,820	2,530		2,030,087		1,693,275		1,693,275	(336,812)						
SPX US 06/19/20 P2540	variable milarty	Annual Exh 5	Equity/ much.	Exonungo				J	201,020					1,000,270		1,000,270	(000,012)						
Index	Variable Annuity	Reserves	Equity/Index_	Exchange		03/27/2020	_06/19/2020	196	497,840	2,540		4,268,880		3,602,616		3,602,616	(666,264)						
MXEA/P/200826/1382.51	A/P/200826/1382.51 Annual Exh 5 Goldman Sachs													,		,	, ,						
														52,584		52,584	48,862						
	Annual Exh 5 Goldman Sachs																						
SPX/P/200720/1144.19 _	Variable Annuity	15, 160, 518	1, 144	4,555,061			15,894		15,894	11, 194													
SPX US 06/19/20 P2200																							
Index	Variable Annuity	220,000	2,200		1,794,460		889,079		889,079	(905,381)													
SPX US 06/19/20 P2250		Annual Exh 5																					
Index	Variable Annuity	Reserves	Equity/Index_	Exchange		03/23/2020 .	06/19/2020	18	40,500	2,250		357,264		179, 175		179, 175	(178,089)						
SPX US 06/19/20 P2530		Annual Exh 5																					
Index	Variable Annuity	Reserves	Equity/Index.			03/27/2020 .	06/19/2020	188	475,640	2,530		4,060,174		3,386,551		3,386,551	(673,623)						
	total - Purchased Op			ut Options							5,524,795	17,830,632		12,459,946	XXX	12,459,946	(5, 379, 108)					XXX	XXX
	total - Purchased Op										9,490,795	28,809,715		40,536,960		40,536,960	(4,583,950)					XXX	XXX
0289999999. Subt	total - Purchased Op	tions - Repli	cations												XXX							XXX	XXX
0359999999. Subt	total - Purchased Op	tions - Incon	ne Generatio	n											XXX							XXX	XXX
0429999999. Subt	total - Purchased Op	tions - Other	•												XXX							XXX	XXX
0439999999. Tota	I Purchased Options	s - Call Optio	ns and War	ants							3,966,000	10,979,083		28,077,014	XXX	28,077,014	795, 158					XXX	XXX
	I Purchased Options										5.524.795	17.830.632		12.459.946	XXX	12,459,946	(5.379.108)					XXX	XXX
	I Purchased Options		10								0,024,700	17,000,002		12,400,040	XXX	12,100,010	(0,0/0,100)					XXX	XXX
	I Purchased Options														XXX							XXX	XXX
	I Purchased Options														XXX							XXX	XXX
	l Purchased Options														XXX							XXX	XXX
	I Purchased Options										9,490,795	28,809,715		40,536,960	XXX	40,536,960	(4,583,950)					XXX	XXX
	total - Written Optior						P No.108								XXX							XXX	XXX
	total - Written Option		Effective Va	riable Annuity Gu	arantees Under S	SAP No.108				1					XXX							XXX	XXX
SPX US 06/19/20 C2250		Annual Exh 5	l																				l
Index	Variable Annuity	Reserves	Equity/Index_	Exchange		03/23/2020 .	06/19/2020	(18)	40,500	2250		(381,467)		(736,276)		(736,276)	(354,809)						
SPX US 06/19/20 C2530		Annual Exh 5	L	L .																			l
Index	Variable Annuity	Reserves	Equity/Index.	Exchange		03/27/2020 .	06/19/2020	(188)	475,640	2530		(4,236,097)		(3,958,495)		(3,958,495)	277,601						
SPX US 06/19/20 C2250	Variable A	Annual Exh 5	Emil to / I and	Evolungo		03/23/2020 _	06/19/2020	/403	94,500	2250		(890,089)		(1,717,978)		(1,717,978)	(827,889)						l
IndexSPX US 06/19/20 C2530	Variable Annuity	Reserves Annual Exh 5	Equity/Index	Exchange		03/23/2020 .	00/ 19/2020 .	(42)	94,500	2250		(890,089)		(1,/1/,9/8)		(1,717,978)	(827,889)						
Index	Variable Annuity	Reserves	Equity/Index.	Evohango		03/27/2020 .	06/19/2020	(94)	237,820	2530		(2,118,048)		(1,979,248)		(1,979,248)	138,801						l
SPX US 06/19/20 C2540	variable Alliuity	Annual Exh 5	Lquity/index.	LAUIMINGE		1.03/21/2020 .	00/ 19/2020 .	(94)	201 ,820	2030		(2,110,048)		(1,9/9,248)		(1,8/8,248)	130,601						
Index	Variable Annuity	Reserves	Equity/Index_	Exchange		03/27/2020	06/19/2020	(196)	497.840	2540		(4,373,701)		(4.003.544)		(4,003,544)	370, 157						l
***************************************	total - Written Option				rante							(11,999,402)		(12,395,541)	XXX	(12,395,541)	(396, 139)					XXX	XXX
00+3333333. Oub	Total William Option	Annual Exh 5	I Can	Goldman Sachs	Tarito			I	1			(11,000,402)		(12,000,041)	7///	(12,000,041)	(000, 100)					////	7///
SPX/P/200720/572.09	Variable Annuity	Reserves	Fauity/Index	International	784F5XWPLTWKTBV3E58	407/21/2010 .	07/20/2020	(37.500)	21,453,375	572.09				(6)		(6)	13						l
	total - Written Option				. O THE OWN LINK IDVOLUG	01/2010 .	017 _07 _020		, TOU, U/J					(6)	XXX	(6)	12					XXX	XXX
				υριιυιο							1	(11,999,402)		(12,395,547)	XXX	(12,395,547)	(396, 126)					XXX	XXX
	999999. Subtotal - Written Options - Hedging Other											(11,999,402)		(12,393,347)		(14,390,047)	(390, 126)					XXX	
	1999999. Subtotal - Written Options - Replications 1999999. Subtotal - Written Options - Income Generation													1	XXX								XXX
			eneration												XXX							XXX	XXX
	total - Written Optior														XXX							XXX	XXX
	ll Written Options - C		and Warrant	S								(11,999,402)		(12,395,541)	XXX	(12,395,541)	(396, 139)					XXX	XXX
	ll Written Options - F													(6)	XXX	(6)	13					XXX	XXX
0949999999. Tota	l Written Options - C	Caps													XXX							XXX	XXX
0959999999. Tota	I Written Options - F	loors				-				-					XXX							XXX	XXX

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Current Statement Date	د
SHOWING All Options	, Caps, i louis,	Collais, Swaps and I diwards Open as of Current Statement Date	<i>-</i>

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23																				
1	2	3	4		7										17	18	19	20	21	22	23
,	_		•			_	-		Cumulative												
									Prior	Current											i
	Description								Year(s)	Year Initial											ı
								Chrite												O 1:4	Hadaa
	of Item(s)							Strike	Initial Cost	Cost of						-				Credit	Hedge
	Hedged,				1			Price,	of Un-	Un-						_Total	Current	Adjustment			Effectiveness
	Used for		Type(s)		Date of			Rate or	discounted	discounted	_	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of		Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0969999999. Total	I Written Options -	Collars											XXX							XXX	XXX
0979999999. Total	I Written Options -	Other											XXX							XXX	XXX
09899999999. Total										(11,999,402)		(12,395,547	XXX	(12,395,547)	(396, 126)					XXX	XXX
		aina Effective	Evoluding \	Variable Annuity Guarantees Under SSAP No.10	Q					(11,000,402)		(12,000,041	XXX	(12,000,047)	(000, 120)					XXX	XXX
				nnuity Guarantees Under SSAP No.108	<u> </u>								XXX							XXX	XXX
USD/1RS/191007-	Otal Owaps Ficu	I LICCUVC	Interest	Indity Guarantees onder CoAi 140.100	1	1							XXX							////	7///
291015/1.56276%	General Business	N/A	Rate	Exchange	10/15/2029	500,000,000	500,000,000	1.56%				41,531,427		41,531,427	56,931,325				7,721,765		1
USD/1RS/171103-	deneral basiness	Annual Exh 5	Interest		107 107 2020										00,001,020				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
321113/2.438%	Variable Annuity	Reserves	Rate	Exchange11/09/2017	11/15/2032	4,000,000	4,000,000	2.44%				836,980		836,980	618,788				71,063		i
USD/IRS/171103-		Annual Exh 5	Interest		T		,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
321113/2.442%	Variable Annuity	Reserves	Rate	Exchange	11/15/2032	2,000,000	2,000,000	2.44%		<u> </u>		419,506		419,506	309,472				35,532		
USD/1RS/171103-		Annual Exh 5	Interest		1																
421113/2.529%	Variable Annuity	Reserves	Rate	Exchange	11/13/2042	1,500,000	1,500,000	2.53%				535,480		535,480	408,750				35,670		
USD/1RS/171103-		Annual Exh 5	Interest																		1
471113/2.535%	Variable Annuity	Reserves	Rate	Exchange	11/13/2047	3,000,000	3,000,000	2.54%				1,275,090		1,275,090	982,667				78,831		
USD/1RS/171124-		Annual Exh 5	Interest																		1
321124/2.461%	Variable Annuity	Reserves	Rate	Exchange	11/24/2032	9,000,000	9,000,000	2.46%				1,909,776		1,909,776	1,393,511				160,048		
USD/IRS/171103-	V	Annual Exh 5		E	44 (45 (0000	00 000 000	00 000 000	0.44%				0.005.000		0 005 000	4 050 000				500 500		1
321113/2.438% USD/IRS/171103-	Variable Annuity	Reserves Annual Exh 5	Rate Interest	Exchange	11/15/2032	32,000,000	32,000,000	2.44%				6,695,836		6,695,836	4,950,303				568,506		
321113/2.442%	Variable Annuity	Reserves	Rate	Exchange11/09/2017	11/15/2032	16,000,000	16,000,000	2.44%				3,356,047		3,356,047	2,475,779				284,253		i
USD/IRS/171103-	variable Alliuity	Annual Exh 5	Interest	Lxchange	11/13/2032	10,000,000	10,000,000	2.44/0				3,330,047		, , , , , , , , , , , , , , , ,	2,4/3,//3				204,200		
421113/2.529%	Variable Annuity	Reserves	Rate	Exchange	11/13/2042	12,000,000	12,000,000	2.53%				4,283,836		4,283,836	3,270,004				285,359		1
USD/1RS/171103-	variable milarry	Annual Exh 5	Interest	Exolutingo	111/10/2042	12,000,000						*,200,000									
471113/2.535%	Variable Annuity	Reserves	Rate	Exchange11/09/2017	11/13/2047	24,000,000	24,000,000	2.54%				10,200,719		10,200,719	7,861,332				630,650		
USD/1RS/171124-		Annual Exh 5			T		, ,					, ,			, , , , ,				, ,		1
321124/2.461%	Variable Annuity	Reserves	Rate	Exchange	.11/24/2032	112,000,000	112,000,000	2.46%				23,766,185		23,766,185	17,371,870				1,991,712		
USD/1RS/180302-		Annual Exh 5																			1
210302/2.66%	Variable Annuity	Reserves	Rate	Exchange	03/02/2021	70,000,000	70,000,000	2.66%	6,000			1,304,449		1,304,449	67,532						
USD/1RS/180302-		Annual Exh 5	Interest																		i
230302/2.76%	Variable Annuity	Reserves	Rate	Exchange	03/02/2023	70,000,000	70,000,000	2.76%	6,000			4,740,882		4,740,882	1,900,048						
USD/1RS/180302-	Vanishia Associa.	Annual Exh 5	Interest	Fb	00/00/0005	105 000 000	105 000 000	2.82%	00.000			14 170 115		14 170 115	0 470 004						i
250302/2.82% USD/TRS/180302-	Variable Annuity	Reserves Annual Exh 5	Rate Interest	Exchange	03/03/2025	125,000,000	125,000,000	2.02%	20,000			14, 179, 115		14, 179, 115	6,479,691						
280302/2.89%	Variable Annuity	Reserves	Rate	Exchange	03/02/2028	235,000,000	235,000,000	2.89%	80,000			41,322,243		41,322,243	20,508,499						ı
USD/IRS/181102-	raniable millerty	Annual Exh 5	Interest	2.02/20/2010	1.00, 02, 2020							71,022,240		1,062,640							
381102/3.245%	Variable Annuity	Reserves	Rate	Exchange11/02/2018	11/02/2038	39,000,000	39,000,000	3.25%				16,871,041		16,871,041	9,361,917			[840,749		I
USD/1RS/171103-		Annual Exh 5	Interest																		
321113/2.438%	Variable Annuity	Reserves	Rate	Exchange11/09/2017	11/15/2032	4,000,000	4,000,000	2.44%	ļ	ļ		836,980		836,980	618,788			.	71,063		,
USD/1RS/171103-		Annual Exh 5	Interest		1																, l
321113/2.442%	Variable Annuity	Reserves	Rate	Exchange	11/15/2032	2,000,000	2,000,000	2.44%				419,506		419,506	309,472				35,532		
USD/IRS/171103-	Vaniable A 14	Annual Exh 5		Funkania	44 /40 /00 /0	4 500 000	4 500 000	0.500				FOF 400		FOF 400	400 750				05 070		, l
421113/2.529%	Variable Annuity	Reserves	Rate	Exchange	11/13/2042	1,500,000	1,500,000	2.53%				535,480		535,480	408,750				35,670		
USD/IRS/171103- 471113/2.535%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/13/2047	3,000,000	3,000,000	2.54%				1,275,090		1,275,090	982,667				78,831		<u> </u>
USD/IRS/171124-	variable Alliuity	Annual Exh 5	Interest	LXCHange	11/10/204/	3,000,000						1,273,090		1,273,090							
321124/2.461%	Variable Annuity	Reserves	Rate	Exchange11/17/2017	11/24/2032	29,000,000	29,000,000	2.46%	[6, 153, 744		6,153,744	4,498,073				515,711		
USD/1RS/180927-		Annual Exh 5	Interest		T																
280927/3.1515%	Variable Annuity	Reserves	Rate	Exchange	09/27/2028	40,000,000	40,000,000	3. 15%				8,318,197		8,318,197	3,777,474				582,782		
USD/1RS/181114-	,	Annual Exh 5	Interest						1												
481116/3.3355%	Variable Annuity	Reserves	Rate	Exchange11/14/2018	11/16/2048	(15,000,000)	15,000,000	3.34%				(9,787,775)		(9,787,775)	(5,569,912)				401,286		
11199999999. Subt	otal - Swaps - Hed	ging Other - In	nterest Rate						112,000			180,979,834	XXX	180,979,834	139,916,800				14,425,013	XXX	XXX
1169999999. Subt	otal - Swaps - Hed	ging Other							112,000			180,979,834	XXX	180,979,834	139,916,800				14,425,013	XXX	XXX
	otal - Swaps - Rep												XXX							XXX	XXX
	otal - Swaps - Inco		n										XXX							XXX	XXX
	otal - Swaps - Othe								İ				XXX							XXX	XXX
13599999999. Total									112.000			180.979.834	XXX	180,979,834	139,916,800				14,425,013		XXX
1000000000. Total	TOTTAPS INCIDENT	idio							112,000			100,010,004	////	100,010,004	100,010,000			l	17,740,010	,,,,,,	////

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Current Statemen	t Data
Showing all Options	Caps, Floors	Guidis, Swaps and Furwards Open as of Current Statemen	ı Dale

					one wing t	an Option	o, oapo, i	icoro, com	are, emape	and i oiwa	ac open a	o or oarro	ni Statemen	Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior	Current											1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)			or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
1369999999. Total	Income Generation Exhibit Risk(s) Exchange, Counterparty Trade Date Expiration Vertical Description or Replicated Identifier (a) Or Central Clearinghouse Date Expiration Contracts Amount Page 19999999. Total Swaps - Foreign Exchange 199999999. Total Swaps - Total Return 199999999. Total Swaps - Other 199999999. Total Swaps - Other 199999999. Total Swaps - Other 199999999. Total Swaps - Other 199999999. Total Swaps - Other 199999999. Total Swaps - Other 199999999. Total Swaps - Other 199999999. Total Swaps - Other 199999999. Total Swaps - Other 199999999. Total Swaps - Other 1999999999999999999999999999999999999													XXX							XXX	XXX
1379999999. Total	69999999. Total Swaps - Credit Default 79999999. Total Swaps - Foreign Exchange 89999999. Total Swaps - Total Return													XXX							XXX	XXX
1389999999. Total	869999999. Total Swaps - Credit Default 879999999. Total Swaps - Foreign Exchange 889999999. Total Swaps - Total Return 899999999. Total Swaps - Other													XXX							XXX	XXX
1399999999. Total	Swaps - Other													XXX							XXX	XXX
1409999999. Total	l Swaps									112,000			180,979,834	XXX	180,979,834	139,916,800				14,425,013	XXX	XXX
T 2 3/8 11/15/49																						1
		N/A	Rate M	izuho	_02/04/2020 .	08/04/2020 _	52,500,000	52,500,000)				9, 111, 955		9,111,955	9, 111, 955				154,019		
		edging Other											9,111,955		9,111,955	9,111,955					XXX	XXX
14799999999. Subto													9,111,955		9,111,955	9,111,955				154,019		XXX
	otal - SSAP No. 10													XXX							XXX	XXX
				nuity Guarantees Under SSAP No.1	08									XXX							XXX	XXX
16999999999. Subto	otal - Hedging Effe	ctive Variable	Annuity Guar	antees Under SSAP No.108										XXX							XXX	XXX
1709999999. Subt	otal - Hedging Othe	er								9,602,795	16,810,313		218,233,202		218,233,202	144,048,679				14,579,032		XXX
1719999999. Subto	otal - Replication													XXX							XXX	XXX
1729999999. Subto	otal - Income Gene	ration		·										XXX							XXX	XXX
1739999999. Subto	otal - Other			·										XXX							XXX	XXX
1749999999. Subto	otal - Adjustments f	for SSAP No.	108 Derivativ	es										XXX							XXX	XXX
1759999999 - Tota	als	·	·		9,602,795	16,810,313		218,233,202	XXX	218, 233, 202	144,048,679				14,579,032	XXX	XXX					

(a)	Code	Description of Hedged Risk(s)
(h)	Codo	Figure 2 Forgonic Impact of the Hodge at the End of the Populting Period

SCHEDULE DB - PART B - SECTION 1

								Futures Contracts (open as c	or the Gun	eni Stater	neni Dale									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly	Effective He	edges	18	19	20	21	22
														15	16	17					
																Change in					
																Variation		Change in			
				Description												Margin		Variation		Hedge	
				of Item(s)												Gain		Margin		Effectiveness	
				Hedged,			Date of									(Loss) Used	Cumulative	Gain		at	
				Used for		Type(s)	Maturity						Book/			to Adjust	Variation	(Loss)		Inception	
	Number			Income	Schedule/	of	or			Transac-	Reporting		Adjusted	Cumulative	Deferred	Basis of	Margin for	Recognized		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	tion	Date		Carrying	Variation	Variation	Hedged	All Other	in Current	Potential	Quarter-end	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Price	Fair Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point
						Interest															
USMO Comdty _	2,321	41,560,406	JUN 20 US T-BONDS	Various	. N/A	Rate	06/19/2020 _	CBT	.03/26/2020 .	179.0600	166.7000	24,317,598	24,317,598	24,317,598					15,086,500		100,000
UXYMO Comdty	4 550	04 040 050	JUN 20 CBT ULT TNOTE	., .		Interest	00 /40 /0000		00 (00 (0000	450 0000	447 0000	44 000 077	44 000 077	44 000 077					F F00 000		400.000
	1,552	24,216,050	JUN 20 CBT UL T-BONDS	Various	. N/A	Rate Interest	_06/19/2020 _	(BI	_03/26/2020 _	156.0300	147.8600	11,696,877	11,696,877	11,696,877					5,509,600		100,000
WNMO Comdtv _	1.951	43.287.813	JUN 20 CBT UL 1-BUNDS	Various	N/A	Rate	06/19/2020 _	CRT	.03/26/2020 .	221.8800	202.5100	33.614.628	33,614,628	33,614,628					27.314.000		100.000
meno condity .				Vai 1003	- IV A	Interest		001	. 50/ 20/ 2020 .	221.0000	202.5100								27,014,000		
FVMO Comdty .	683			Various	. N/A	Rate	_06/30/2020 _	CBT	03/26/2020	125.3600	121.5500	2,691,616	2,691,616	2,691,616					631,775		100,000
			s - Hedging Other	r								72,320,719	72,320,719	72,320,719					48,541,875	XXX	XXX
15799999	99. Subtotal	I - Long Future										72,320,719	72,320,719	72,320,719					48,541,875	XXX	XXX
ESMO Index	(2,385)	305,309,813	JUN 20 EMINI S&P500 .	Various	. N/A	Equity/Index	06/19/2020 _	CTN	_03/31/2020 _	2,560.2500	2,455.1500	(12,366,890)	(12,366,890)	(12,366,890)					28,620,000		50
	(70)	44 000 000	JUN 20 IMM EMINI MDCF				00 /40 /0000	0734	00 (00 (0000	4 400 0000		(004.070)	(004 070	(004.070)					4 040 000		400
FAMO Index	(79)	11,266,980	JUN 20 ICUS MSCI EMG	Various	. N/A	Equity/Index.	06/19/2020 .	CIN	.03/20/2020 .	1,426.2000	1,404.4000	(624,270)	(624, 270)	(624,270)					1,343,000		100
MESMO Index .	(229)	9,619,145	JUN 20 1003 MOUT LING	Various	N/A	Equity/Index	06/19/2020	CTN	_03/20/2020 _	840 . 1000	877.1000	(55, 892)	(55.892	(55,892)					1,259,500		50
media madx :			JUN 20 ICUS MSCI EAFE			Equity/ maox			. 30, 20, 2020			(00,002)	(00,002	(00,002)							
MFSM0 Index .	(602)			Various	. N/A	Equity/Index.	06/19/2020	CTN	.03/20/2020 .	1,559.3000	1,497.2000	(2,571,818)	(2,571,818	(2,571,818)					5,658,800		50
			JUN 20 IMM EMINI NSDO																		
NQMO Index	(129)	20,041,440	JUN 20 CME EMINIRUS2K	Various	. N/A	Equity/Index	06/19/2020 .	CIN	_03/13/2020 _	7,768.0000	7,202.3000	(1,459,506)	(1,459,506	(1,459,506)					1,935,000		20
RTYMO Index .	(480)	27,276,000	JUN 20 CHE ENTINIROSZN	Various	N/A	Equity/Indox	06/19/2020	CTN	.03/20/2020 .	1, 136.5000	1. 105. 1900	(932,206)	(932,206	(932, 206)					3.408.000		50
III IMO IIIGEX .	(400)			vai 1003	- NV A	Interest		0114	. 50/ 20/ 2020 .	1, 100.0000	1, 100. 1000	(302,200)	(302,200	(302,200)							
TUMO Comdty _	(2,698)	59,459,283	JUN 20 2YR T-NOTE	Various	N/A	Rate	.06/30/2020	CBT	.03/26/2020 .	110 . 1900	108.6100	(8,651,483)	(8,651,483	(8,651,483)					1,956,050		200,000
						Interest															
TYMO Comdty .	(267)		JUN 20 10YR T-NOTES .		. N/A	Rate	_06/19/2020	CBT	_03/20/2020 _	138.6900	133.0100	(1,286,057)	(1,286,057)						534,000		100,000
			es - Hedging Othe	r								(27,948,122)	(27,948,122						44,714,350	XXX	XXX
		I - Short Future										(27,948,122)	(27,948,122	(27,948,122)					44,714,350	XXX	XXX
			08 Adjustments																	XXX	XXX
			ective Excluding \				P No.108	•												XXX	XXX
			ective Variable Ar	nuity Guarantees	Under SSA	P No.108														XXX	XXX
17099999	99. Subtotal	I - Hedging Ot	her									44,372,597	44,372,597	44,372,597					93,256,225	XXX	XXX
17199999	99. Subtotal	I - Replication																		XXX	XXX
		I - Income Ger	neration																	XXX	XXX
17399999	99. Subtotal	I - Other																		XXX	XXX
			s for SSAP No. 10	8 Derivatives																XXX	XXX
17599999	99 - Totals	•										44,372,597	44,372,597	44,372,597					93,256,225	XXX	XXX
												7. 7.	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,		1	1		, . ,		

Broker Name						Deginning Cash Balance	Cumulative Cash Change	Ending Cash Balance	
Total Net Cash Deposits		 							
Total Not Guan Bapoono	1			- 1					
Code	_ \		Descrip	tion of H	eagea F	risk(s)			- -

Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Boo	k/Adjusted Carrying V	/alue		Fair Value		11	12
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Carrying Value >0		Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
019999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	90.454.203		90,454,203	90.454.203	(30,406,122)	90,454,203	93,256,225	93,253,225
Goldman Sachs International 784F5XWPLTWKTBV3E584	Y	Y	11,600,000	11,452,587			11,452,587			,	
Mi zuho 549300HS3WTRS6D88H32	Y	Y	9,160,000				9,111,955			154,018	105,974
Credit Suisse E58DKGMJYYYJLN8C3868 _	У	У	150,000	189,938		39,938	428,532		278,532		
Barclays Bank PLC (London) G5GSEF7VJP5170UK5573 G5GSEF7VJP5170UK5573	Y	Y	350,000	428,532		78,532	189,938				
SunTrust Bank	ΥΥ	У		59,768		59,768	59,768		59,768		
Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	У	У	310,000	325, 101		15, 101	325, 101		15, 101		
029999999. Total NAIC 1 Designation			21,570,000	21,567,880		193, 338	21,567,880		353,400	154,018	105,974
089999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Tra	aded)			191,001,355	(10,011,517)	180,989,838	191,001,355	(10,011,517)	180,989,838	14,425,014	14,425,014
					4						
	·	· · · · · · · · · · · · · · · · · · ·									
					-						
					 						
	·										
		·			†						
					†	†					
	-										
099999999 - Gross Totals			21,570,000	303,023,438	(40,417,639)	271,637,379	303,023,438	(40,417,639)	271,797,441	107,835,257	107,784,213
1. Offset per SSAP No. 64				22, 183, 316	(22, 183, 316)						
2. Net after right of offset per SSAP No. 64				280,840,122	(18,234,323)]					

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted Carrying		Type of Margin
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
							 	+
			·····					
							-	
							 	+
010000000 Tetal							V/V/	V/V/
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1		2	3	4	5	6	7	8	9
							Book/Adjusted		Type of
Exchange, Counterparty			CUSIP				Carrying	Maturity	Margin
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV
Goldman Sachs International		Cash			11,600,000		XXX		
Mizuho	549300HS3WTRS6D88H32	Cash			9, 160, 000		XXX		IV
Credit Suisse	E58DKGMJYYYJLN8C3868	Cash			150,000		XXX		.LIV
Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	Cash			350,000		XXX		
Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	Cash			310,000		XXX		IV
029999999 - Total					21,570,000		XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees **NONE**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

			Month	Ena Depository	Balances				
1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			
				Amount of	Amount of	6	7	8	
				Interest Received					
			Rate of		at Current				
Depository			Interest		Statement Date	First Month	Second Month		*
Bank of New York	New York, NY					2,914,815	39,387,111	2,956,403	XXX
Citibank	New York, NY					24,318,036	19,971,843	8,954,875	XXX
JP Morgan	New York, NY					15,458,375	(99,829,840)	71,349,280	.XXX
UM Bank	Kansas City, MO Lincoln, NE					(1,843,450)	(1,708,544)	(2,047,973)	XXX
Wells Fargo	Lincoln, NE					28,417,421	(4,546,741)	(27,360,484)	.XXX
US Bank	New York, NY					15,145,966	11,446,479	20,874,098	.XXX
	depositories that do not								
exceed the allowable limit i									
instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX			84,411,163	(35,279,692)	74,726,199	XXX
	depositories that do not								
exceed the allowable limit i	n any one depository (See								
instructions) - Suspended [Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX			84,411,163	(35,279,692)	74,726,199	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
	·								<u> </u>
			1						

0599999. Total - Cash

(35,279,692)

84,411,163

74,726,199 XXX

8899999 - Total Cash Equivalents

STATEMENT AS OF MARCH 31, 2020 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter										
1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received		
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year		
	ıl - U.S. Government Bonds									
	ıl - All Other Government Bonds									
	ll - U.S. States, Territories and Possessions Bonds									
	ıl - U.S. Political Subdivisions Bonds									
	ıl - U.S. Special Revenues Bonds									
	ll - Industrial and Miscellaneous (Unaffiliated) Bonds									
	ıl - Hybrid Securities									
	ll - Parent, Subsidiaries and Affiliates Bonds									
6099999. Subt	total - SVO Identified Funds									
6599999. Subt	total - Unaffiliated Bank Loans									
7699999. Tota	ll - Issuer Obligations									
7799999. Tota	ll - Residential Mortgage-Backed Securities									
7899999. Tota	ll - Commercial Mortgage-Backed Securities									
7999999. Tota	ll - Other Loan-Backed and Structured Securities									
8099999. Tota	Il - SVO Identified Funds									
	ıl - Affiliated Bank Loans									
8299999. Tota	ıl - Unaffiliated Bank Loans									
8399999. Tota	l Bonds									
	BONY CASH RESERVE D-NAVSTIFFUND		03/31/2020	0.000	06/30/2020	148,924,115		1, 176, 739		
	total - Sweep Accounts					148,924,115		1,176,739		
	GOLDMAN SACHS FIN SQ TR OB-IN STIF FUND		03/31/2020	0.000		245,371,233		520,910		
8599999. Subt	total - Exempt Money Market Mutual Funds - as Identified by the SVO		T			245,371,233		520,910		
								 		

394,295,348