6 0 1 8 6 2 0 2 0 2 0 1 0 0 1 0 2

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 60186 Employer's ID Number 36-2554642

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

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

Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3075 Sanders Road (Street and Number), Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Main Administrative Office 3075 Sanders Road (Street and Number)
Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite G4E (Street and Number or P.O. Box), Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite G4E (Street and Number)
Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact Cynthia Rodrigues (Name), 847-402-5345 (Area Code) (Telephone Number)
cquad@Allstate.com (E-mail Address), 833-246-8303 (FAX Number)

OFFICERS

President	JESSE EDWARD MERTEN #	Chief Financial Officer	MARIO IMBARRATO #
Secretary	ANGELA KAY FONTANA	Treasurer	MICHAEL ALDO PEDRAJA

OTHER

JOHN EDWARD DUGENSKE #, Chief Executive Officer	JOHN CHARLES PINTOZZI*, Controller	THERESA MARY RESNICK, Actuary
THOMAS JOSEPH WILSON II, Chairman of the Board		

DIRECTORS OR TRUSTEES

JOHN EDWARD DUGENSKE	ANGELA KAY FONTANA	MARIO IMBARRATO
JESSE EDWARD MERTEN	JULIE PARSONS	JOHN CHARLES PINTOZZI #
MARK QUINN PRINDIVILLE #	MARIO RIZZO	GLENN THOMAS SHAPIRO
BRIAN PATRICK STRICKER	THOMAS JOSEPH WILSON II	

State of Illinois
County of Cook SS:

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

JESSE EDWARD MERTEN President and Chief Executive Officer	ANGELA KAY FONTANA Secretary	MARIO IMBARRATO Chief Financial Officer

Subscribed and sworn to before me this 7TH day of AUGUST 2020

MIGUEL SAUCEDO
NOTARY
11/04/2020

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

* Person having charge of the accounts and finances of the insurer.

OFFICIAL SEAL
MIGUEL SAUCEDO
NOTARY PUBLIC - STATE OF ILLINOIS
MY COMMISSION EXPIRES:11/04/20

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	16,462,209,952		16,462,209,952	16,628,254,980
2.	Stocks:				
	2.1 Preferred stocks	24,645,780		24,645,780	29,289,763
	2.2 Common stocks	1,615,574,048	79,125,644	1,536,448,404	1,558,316,953
3.	Mortgage loans on real estate:				
	3.1 First liens	3,168,840,315		3,168,840,315	3,197,328,101
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ 76,047,333 encumbrances)	152,042,649		152,042,649	169,235,258
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (43,824,532)), cash equivalents ($ 873,849,015) and short-term investments ($ 30,636,536)	860,661,019		860,661,019	893,283,837
6.	Contract loans (including $ ..... premium notes)	549,553,269	1,726,245	547,827,024	555,040,598
7.	Derivatives	75,920,707		75,920,707	103,196,039
8.	Other invested assets	3,230,611,958	1,644,394	3,228,967,564	3,488,230,127
9.	Receivables for securities	37,803,035		37,803,035	4,741,671
10.	Securities lending reinvested collateral assets	3,283,307		3,283,307	7,468,884
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	26,181,146,040	82,496,283	26,098,649,757	26,634,386,211
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	187,612,932	566,595	187,046,338	187,251,615
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	920,868		920,868	(31,960,412)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	191,886,088		191,886,088	244,490,974
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	22,715,511	6,250,379	16,465,131	15,275,255
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	23,942,856		23,942,856	82,364,484
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	81,843,361		81,843,361	
19.	Guaranty funds receivable or on deposit	5,630,141		5,630,141	5,592,167
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	15,131,472		15,131,472	23,291,129
24.	Health care ($ .....) and other amounts receivable	533,728	533,728		
25.	Aggregate write-ins for other than invested assets	303,675,296	270,343,629	33,331,668	40,558,198
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27,015,038,293	360,190,615	26,654,847,678	27,201,249,620
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,832,303,552		2,832,303,552	2,965,175,415
28.	Total (Lines 26 and 27)	29,847,341,845	360,190,615	29,487,151,230	30,166,425,035
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Advanced benefits	31,018,795		31,018,795	37,979,565
2502.	Premium tax recoverable	1,089,828		1,089,828	1,089,828
2503.	Accounts receivable	1,662,775	642,518	1,020,257	902,779
2598.	Summary of remaining write-ins for Line 25 from overflow page	269,903,898	269,701,111	202,787	586,026
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	303,675,296	270,343,629	33,331,668	40,558,198

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 18,564,472,463 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	18,564,472,463	18,673,803,155
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	80,298,202	82,411,832
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	1,808,425,358	1,880,155,715
4.	Contract claims:		
	4.1 Life	93,860,158	92,045,144
	4.2 Accident and health	11,841,278	11,424,656
5.	Policyholders' dividends/refunds to members $ 28 and coupons $ ..... due and unpaid	28	24
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ..... Modco)	4,386	4,496
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	509,292	480,109
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,380,478 accident and health premiums	2,687,794	2,394,319
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 26,510,864 assumed and $ 744,692 ceded	27,255,556	17,292,366
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,739,304 , accident and health $ 1,173,101 and deposit-type contract funds $	2,912,405	4,531,167
11.	Commissions and expense allowances payable on reinsurance assumed	2,434,689	4,561,067
12.	General expenses due or accrued	5,537,377	8,010,778
13.	Transfers to Separate Accounts due or accrued (net) (including $ (7,610,468) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(39,215,695)	(27,555,516)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,204,384	5,759,201
15.1	Current federal and foreign income taxes, including $ 21,915,370 on realized capital gains (losses)	10,301,901	47,575,995
15.2	Net deferred tax liability		24,328,702
16.	Unearned investment income	273,410	222,731
17.	Amounts withheld or retained by reporting entity as agent or trustee	443,772	616,109
18.	Amounts held for agents' account, including $ ..... agents' credit balances	5,083	5,058
19.	Remittances and items not allocated	3,971,370	7,790,823
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	738,316,904	1,008,092,587
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	44,391,358	53,460,918
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	854,973,822	776,161,065
	24.08 Derivatives	30,395,359	53,794,649
	24.09 Payable for securities	339,818,660	251,853,676
	24.10 Payable for securities lending	283,224,002	365,181,679
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	40,719,036	39,959,959
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	22,914,062,346	23,384,362,464
27.	From Separate Accounts Statement	2,832,303,552	2,965,175,415
28.	Total liabilities (Lines 26 and 27)	25,746,365,899	26,349,537,879
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,887,510,317	1,887,510,317
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,847,872,415	1,923,974,239
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,735,382,732	3,811,484,556
38.	Totals of Lines 29, 30 and 37	3,740,785,332	3,816,887,156
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	29,487,151,230	30,166,425,035
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	21,637,625	21,941,697
2502.	Collateral and related interest payable	10,152,655	7,002,447
2503.	Accrued investment expenses	5,609,187	6,315,761
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,319,569	4,700,054
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	40,719,036	39,959,959
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	430,731,077	457,645,212	924,872,587
2.	Considerations for supplementary contracts with life contingencies	33,940	15,870	15,870
3.	Net investment income	553,079,476	617,387,614	1,181,451,995
4.	Amortization of Interest Maintenance Reserve (IMR)	6,216,458	2,737,924	6,225,602
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	32,017,800	42,818,081	96,530,170
7.	Reserve adjustments on reinsurance ceded	(170,797,667)	(209,490,772)	(413,343,935)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	18,034,517	17,991,021	36,454,427
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	25,214,772	22,514,416	171,018,080
9.	Totals (Lines 1 to 8.3)	894,530,375	951,619,366	2,003,224,795
10.	Death benefits	316,608,084	309,361,550	612,862,152
11.	Matured endowments (excluding guaranteed annual pure endowments)	467,269	2,897,594	3,868,404
12.	Annuity benefits	408,496,897	415,077,207	816,984,448
13.	Disability benefits and benefits under accident and health contracts	21,934,618	20,273,577	42,212,375
14.	Coupons, guaranteed annual pure endowments and similar benefits	245,612	200,319	537,252
15.	Surrender benefits and withdrawals for life contracts	294,547,926	351,048,044	660,891,286
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	46,384,448	50,953,175	98,953,499
18.	Payments on supplementary contracts with life contingencies	22,120	18,392	149,369
19.	Increase in aggregate reserves for life and accident and health contracts	(111,444,323)	(335,865,694)	(547,334,102)
20.	Totals (Lines 10 to 19)	977,262,650	813,964,163	1,689,124,683
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	12,458,814	15,302,638	29,344,869
22.	Commissions and expense allowances on reinsurance assumed	20,615,314	30,454,527	44,881,552
23.	General insurance expenses and fraternal expenses	89,104,738	104,183,770	205,983,794
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,471,008	10,481,732	17,892,566
25.	Increase in loading on deferred and uncollected premiums	(563,719)	(772,263)	5,306,591
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(190,852,442)	(226,899,662)	(445,527,033)
27.	Aggregate write-ins for deductions	15,949,830	14,521,700	30,595,658
28.	Totals (Lines 20 to 27)	933,446,194	761,236,606	1,577,602,682
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(38,915,819)	190,382,760	425,622,113
30.	Dividends to policyholders and refunds to members	2,592	2,437	4,097
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(38,918,411)	190,380,323	425,618,016
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(14,134,407)	(1,084,488)	7,376,484
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(24,784,004)	191,464,811	418,241,532
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (13,032,434) (excluding taxes of $ 9,479,274 transferred to the IMR)	(49,026,777)	21,153,964	68,300,870
35.	Net income (Line 33 plus Line 34)	(73,810,780)	212,618,775	486,542,402
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,816,887,156	3,471,176,461	3,471,176,461
37.	Net income (Line 35)	(73,810,780)	212,618,775	486,542,402
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (67,343,079)	(342,679,206)	53,230,181	36,402,784
39.	Change in net unrealized foreign exchange capital gain (loss)	8,136,491	(5,396,194)	(16,227,359)
40.	Change in net deferred income tax	38,828,984	(8,228,544)	(20,444,925)
41.	Change in nonadmitted assets	23,647,004	15,210,230	36,367,615
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			(466,763)
44.	Change in asset valuation reserve	269,775,683	(7,899,096)	(101,463,059)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders		(75,000,000)	(75,000,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(76,101,825)	184,535,352	345,710,695
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,740,785,332	3,655,711,812	3,816,887,156
	DETAILS OF WRITE-INS			
08.301.	Non-proprietary product revenue	16,628,630	21,207,039	42,031,610
08.302.	Experience refund on reinsurance	7,923,572		127,141,555
08.303.	Fund manager fees	568,481	1,312,192	1,927,147
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	94,090	(4,815)	(82,232)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	25,214,772	22,514,416	171,018,080
2701.	Funds withheld expense	15,948,205	14,510,725	30,590,917
2702.	Fines and penalties	1,626	10,975	11,377
2703.	Net change in discontinued operations liability			(6,636)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	15,949,830	14,521,700	30,595,658
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

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	451,345,818	477,910,746	928,434,350
2. Net investment income	562,988,175	592,488,565	1,191,342,308
3. Miscellaneous income	212,516,517	197,142,274	367,041,392
4. Total (Lines 1 to 3)	1,226,850,510	1,267,541,585	2,486,818,050
5. Benefit and loss related payments	1,204,393,177	1,309,128,711	2,557,998,856
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(179,192,263)	(226,390,653)	(449,261,405)
7. Commissions, expenses paid and aggregate write-ins for deductions	153,411,037	172,450,557	334,434,711
8. Dividends paid to policyholders	2,698	2,443	4,279
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	19,586,527	62,271,748	53,280,670
10. Total (Lines 5 through 9)	1,198,201,176	1,317,462,806	2,496,457,111
11. Net cash from operations (Line 4 minus Line 10)	28,649,334	(49,921,221)	(9,639,061)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,435,642,850	2,446,267,351	4,916,199,002
12.2 Stocks	366,679,764	311,589,857	726,597,579
12.3 Mortgage loans	110,325,709	183,391,938	441,329,465
12.4 Real estate			
12.5 Other invested assets	145,075,472	233,439,386	619,456,446
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(351,491)	131,100	(148,637)
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,057,372,304	3,174,819,632	6,703,433,855
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,161,972,366	1,956,982,404	4,592,773,760
13.2 Stocks	489,316,764	175,702,878	419,909,646
13.3 Mortgage loans	81,829,419	211,342,315	417,432,425
13.4 Real estate	(13,998,276)	727,030	52,539,788
13.5 Other invested assets	171,698,225	236,077,395	416,284,006
13.6 Miscellaneous applications	8,373,028	84,006,845	159,287,350
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,899,191,526	2,664,838,867	6,058,226,975
14. Net increase (or decrease) in contract loans and premium notes	(6,934,894)	(13,917,536)	(4,433,800)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	165,115,672	523,898,301	649,640,680
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(118,065,041)	(120,769,425)	(246,520,592)
16.5 Dividends to stockholders		75,000,000	75,000,000
16.6 Other cash provided (applied)	(108,322,783)	57,431,504	(37,247,439)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(226,387,824)	(138,337,921)	(358,768,031)
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)	(32,622,818)	335,639,159	281,233,588
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	893,283,837	612,050,249	612,050,249
19.2 End of period (Line 18 plus Line 19.1)	860,661,019	947,689,408	893,283,837

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

20.0001. Portfolio investments exchanged	219,092,585	295,796,191	598,175,263
20.0002. Change in commitment on low income housing investments	82,359,385	59,637,301	139,637,301
20.0003. Change in payable for securities acquired	61,673,942	49,135,800	463,270
20.0004. Change in receivable from securities sold	33,061,364	13,658,271	401,481
20.0005. Reinvestment of non-cash distributions from other invested assets	11,545,074	16,199,710	30,962,193
20.0006. Income from other invested assets	5,692,735	29,279,433	33,008,010
20.0007. Stock dividends received	79,222	2,208,143	93,521
20.0008. Change in deferred premium financial guaranty liability	40,842	127,566	273,641
20.0009. Stock distributions - a return of capital	5,673	108,712	192,535

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

20.0010. Bonds transferred to limited partnerships as contribution		3,927,057	3,927,057

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	117,981,693	185,371,154	431,471,000
3.	Ordinary individual annuities	7,624,139	14,111,978	9,642,397
4.	Credit life (group and individual)			
5.	Group life insurance	8,514,076	10,537,829	19,838,885
6.	Group annuities	2,151,437	1,381,863	2,310,135
7.	A & H - group	7,559,540	8,237,573	16,000,988
8.	A & H - credit (group and individual)			
9.	A & H - other	569,809	620,052	1,202,088
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	144,400,693	220,260,449	480,465,493
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	144,400,693	220,260,449	480,465,493
14.	Deposit-type contracts			
15.	Total (Lines 13 and 14)	144,400,693	220,260,449	480,465,493
	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)			

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2019 Annual Statement notes: 1(B), 2-4, 5(A-C, J, O-Q), 6, 7, 9(B, D-I), 10(D-O), 11(A), 12(B-I), 13(1-9, 11-13), 14-16, 17(A), 18, 19, 21(A, B, D-I), 23, 24(A-D) and 26-36. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

A. Allstate Life Insurance Company (the "Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2020 and 2019.

(in millions)		SSAP #	F/S Page #	F/S Line #	June 30, 2020	December 31, 2019
Net Income						
(1)	The Company's state basis (Page 4, Line 35, Columns 1 & 3)	xxx	xxx	xxx	$ (74)	$ 487
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ (74)	$ 487
Surplus						
(5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	$ 3,741	$ 3,817
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 3,741	$ 3,817

C. Investments

Loan-backed and structured securities ("LBASS") with an NAIC designation of 1 through 5 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as an unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is recalculated on a prospective basis.

Cash equivalents are reported at fair value or amortized cost. Due to a change in APPM requirements for SSAP No. 2R, *Cash, Cash Equivalents, Drafts and Short-Term Investments* ("SSAP No. 2R"), cash equivalents also include the investment in the Allstate Short term pool ("Short term pool") as of June 30, 2020. Cash equivalents reported at amortized cost are readily convertible into known amounts of cash and so near their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments, excluding investments in the Short term pool, are reported at amortized cost. As of December 31, 2019, investments in the Short term pool were stated at the net asset value ("NAV") as a practical expedient to determine fair value.

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of June 30, 2020 or December 31, 2019.

5. Investments

D. Loan-Backed Securities

1. Prepayment assumptions for LBASS were obtained from external sources and, if not available, developed internally.

NOTES TO FINANCIAL STATEMENTS

2. The following table presents the aggregate amortized cost of LBASS before recognized other-than-temporary impairment ("OTTI"), the amount of OTTI recognized and the fair value of those securities.

(in millions)	2020			2019		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	46	3	43	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	17	2	15	23	-	25
d. Total 1st Quarter	$ 63	$ 5	$ 58	$ 23	$ -	$ 25
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	28	1	27	1	-	1
g. Present value of cash flows expected to be collected is less than the amortized cost basis	23	2	28	23	2	25
h. Total 2nd Quarter	$ 51	$ 3	$ 55	$ 24	$ 2	$ 26
OTTI recognized 3rd Quarter						
i. Intent to sell				$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				4	-	4
k. Present value of cash flows expected to be collected is less than the amortized cost basis				16	1	17
l. Total 3rd Quarter				$ 20	$ 1	$ 21
OTTI recognized 4th Quarter						
m. Intent to sell				$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				5	-	5
o. Present value of cash flows expected to be collected is less than the amortized cost basis				14	1	14
p. Total 4th Quarter				$ 19	$ 1	$ 19
q. Annual Aggregate Total		$ 8			$ 4	

NOTES TO FINANCIAL STATEMENTS

3. The following LBASS were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
05363WAA7	$ -	$ -	$ -	$ -	$ -	03/31/2020
3622MPAA6	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
46629GAJ7	$ 1	$ 1	-	$ 1	$ -	03/31/2020
576436AS8	$ 3	$ 2	1	$ 2	$ 2	03/31/2020
59020UH32	$ 1	$ -	1	$ -	$ 1	03/31/2020
65536VAD9	$ 5	$ 5	-	$ 5	$ 5	03/31/2020
759950EP9	$ 6	$ 6	-	$ 6	$ 6	03/31/2020
05363WAA7	$ -	$ -	-	$ -	$ -	06/30/2020
12549MAA2	$ 2	$ 2	-	$ 2	$ 1	06/30/2020
64129VAB9	$ 4	$ 3	1	$ 3	$ 5	06/30/2020
82842RAJ9	$ -	$ -	-	$ -	$ -	06/30/2020
86176YAH5	$ -	$ -	-	$ -	$ -	06/30/2020
88880LAB9	$ 17	$ 16	1	$ 16	$ 22	06/30/2020
Total			$ 4			
161630BD9	$ 2	$ 2	$ -	$ 2	$ 3	03/31/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	03/31/2019
65536VAD9	$ 6	$ 6	-	$ 6	$ 6	03/31/2019
73316PBT6	$ 1	$ 1	-	$ 1	$ 2	03/31/2019
759950EP9	$ 7	$ 7	-	$ 7	$ 7	03/31/2019
82842RAJ9	$ 1	$ 1	-	$ 1	$ -	03/31/2019
949837BY3	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
94985LAG0	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
05363WAA7	$ 1	$ -	1	$ -	$ 1	06/30/2019
12513XAH5	$ 6	$ 6	-	$ 6	$ 6	06/30/2019
2254586G8	$ 1	$ 1	-	$ 1	$ 2	06/30/2019
36185MBN1	$ 1	$ -	1	$ -	$ 1	06/30/2019
57643MEE0	$ -	$ -	-	$ -	$ -	06/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	06/30/2019
65536VAD9	$ 6	$ 6	-	$ 6	$ 6	06/30/2019
759950EP9	$ 7	$ 7	-	$ 7	$ 7	06/30/2019
82842RAJ9	$ -	$ -	-	$ -	$ -	06/30/2019
94985LAG0	$ -	$ -	-	$ -	$ 1	06/30/2019
12513XAH5	$ 6	$ 5	1	$ 5	$ 5	09/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	09/30/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	09/30/2019
65536VAD9	$ 5	$ 5	-	$ 5	$ 6	09/30/2019
12549MAA2	$ 2	$ 2	-	$ 2	$ 2	12/31/2019
46629GAJ7	$ 2	$ 1	1	$ 1	$ 1	12/31/2019
48122CAB1	$ -	$ -	-	$ -	$ -	12/31/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	12/31/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 4	12/31/2019
65536VAD9	$ 5	$ 5	-	$ 5	$ 6	12/31/2019
82842RAJ9	$ -	$ -	-	$ -	$ -	12/31/2019
Total			$ 4			

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI. Every LBASS with unrealized losses was included in the portfolio monitoring process.

The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position.

(in millions)

		June 30, 2020	December 31, 2019
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (15)	$ (1)
	2. 12 months or longer	$ (3)	$ (3)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 134	$ 104
	2. 12 months or longer	$ 6	$ 25

5. The following table summarizes the gross unrealized losses by unrealized loss position and credit quality as of June 30, 2020.

(in millions)

	Investment Grade	Below Investment Grade	Total
LBASS with unrealized loss position less than 20% of amortized cost [1][2]	$ (3)	$ (11)	$ (14)
LBASS with unrealized loss position greater than or equal to 20% of amortized cost [3][4]	(4)	-	(4)
Total unrealized losses	(7)	(11)	(18)

[1] All below investment grade LBASS have been in an unrealized loss position for less than twelve months.
[2] Related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired.
[3] No below investment grade LBASS have been in an unrealized loss for a period of twelve or more consecutive months.
[4] Evaluated on factors such as discounted cash flows and the financial condition and near-term and long-term prospects of the issue or issuer and were determined to have adequate resources to fulfill contract obligations.

Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency, or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third-party rating. Unrealized losses on investment grade securities were principally related

NOTES TO FINANCIAL STATEMENTS

to an increase in market yields which may include increased risk-free interest rates and/or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity.

LBASS in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns, and (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread.

As of June 30, 2020, the Company had not made the decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of June 30, 2020, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

a. Aggregate Amount Collateral Received

1. The following table summarizes the Company's cash collateral received in connection with its securities lending program:

(in millions)		Fair Value	
		June 30, 2020	December 31, 2019
Securities lending			
(a)	Open	$ 283	$ 365
(b)	30 days or less	-	-
(c)	31 to 60 days	-	-
(d)	61 to 90 days	-	-
(e)	Greater than 90 days	-	-
(f)	Subtotal	$ 283	$ 365
(g)	Securities received	-	-
(h)	Total collateral received	$ 283	$ 365

b.

(in millions)	June 30, 2020	December 31, 2019
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 288	$ 369

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program:

(in millions)		June 30, 2020		December 31, 2019	
		Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending					
(a)	Open	$ 260	$ 260	$ 209	$ 209
(b)	30 days or less	28	28	160	160
(c)	31 to 60 days	-	-	-	-
(d)	61 to 90 days	-	-	-	-
(e)	91 to 120 days	-	-	-	-
(f)	121 to 180 days	-	-	-	-
(g)	181 to 365 days	-	-	-	-
(h)	1 to 2 years	-	-	-	-
(i)	2 to 3 years	-	-	-	-
(j)	Greater than 3 years	-	-	-	-
(k)	Subtotal	$ 288	$ 288	$ 369	$ 369
(l)	Securities received	-	-	-	-
(m)	Total collateral reinvested	$ 288	$ 288	$ 369	$ 369

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into repurchase agreements accounted for as secured borrowing in 2020 or 2019.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into reverse repurchase agreements accounted for as secured borrowing in 2020 or 2019.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into repurchase agreements accounted for as sales in 2020 or 2019.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into reverse repurchase agreements accounted for as a sale in 2020 or 2019.

K. Low Income Housing Tax Credit ("LIHTC") Property Investments

3. The balance of the admitted LIHTC property investments recognized within other invested assets was $479 million and $426 million as of June 30, 2020 and December 31, 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted assets (including pledged) consisted of the following:

($ in millions)	Gross (Admitted and Nonadmitted) Restricted June 30, 2020						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2019	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	283	-	-	-	283	365	(82)
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	112	-	-	-	112	103	9
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	20	-	-	-	20	20	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	5	-	-	-	5	6	(1)
n. Other restricted assets	4	-	-	-	4	1	3
o. Total restricted assets	$ 424	$ -	$ -	$ -	$ 424	$ 495	$ (71)

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

(continued)	June 30, 2020			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	283	0.9	0.9
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	112	0.4	0.4
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	20	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	5	-	-
n. Other restricted assets	-	4	-	-
o. Total restricted assets	$ -	$ 424	1.4 %	1.4 %

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

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted December 31, 2019 1 Total General Account (G/A)	2 G/A Supporting Separate Account (S/A) Activity (a)	3 Total S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2018	7 Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	365	-	-	-	365	448	(83)
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	103	-	-	-	103	109	(6)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	20	-	-	-	20	20	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	6	-	-	-	6	8	(2)
n. Other restricted assets	1	-	-	-	1	4	(3)
o. Total restricted assets	$ 495	$ -	$ -	$ -	$ 495	$ 589	$ (94)

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

(continued)

Restricted Asset Category	December 31, 2019 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	365	1.2	1.2
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	103	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	20	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	6	-	-
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 495	1.6 %	1.6 %

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

4. The following table summarizes collateral received and reflected as assets within the Company's financial statements:

($ in millions)

Collateral Assets	June 30, 2020 1 Book/Adjusted Carrying Value ("BACV")	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
General Account:				
a. Cash, cash equivalents and short-term investments	$ 280	$ 280	1.0 %	1.1 %
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	3	3	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 283	$ 283	1.0 %	1.1 %
Separate Accounts:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. 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)	$ -	$ -	- %	- %

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)

** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 divided by Asset Page, Line 27 (Column 3)

NOTES TO FINANCIAL STATEMENTS

($ in millions)	December 31, 2019			
	1	2	3	4
Collateral Assets	**BACV**	**Fair Value**	**% of BACV to Total Assets (Admitted and Nonadmitted)***	**% of BACV to Total Admitted Assets****
General Account:				
a. Cash, cash equivalents and short-term investments	$ 358	$ 358	1.3 %	1.3 %
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	7	7	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 365	$ 365	1.3 %	1.3 %
Separate Accounts:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. 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)	$ -	$ -	- %	- %

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)

** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 divided by Asset Page, Line 27 (Column 3)

The following table summarizes the recognized obligations to return collateral assets within the Company's financial statement:

($ in millions)	1	2
	Amount	**% of Liability to Total Liabilities***
June 30, 2020		
u. Recognized obligations to return collateral assets (General Account)	$ 283	1.2
v. Recognized obligations to return collateral assets (Separate Accounts)	$ -	-
December 31, 2019		
u. Recognized obligations to return collateral assets (General Account)	$ 365	1.6 %
v. Recognized obligations to return collateral assets (Separate Accounts)	$ -	- %

* u. = Column 1 divided by Liability Page, Line 26
v. = Column 1 divided by Liability Page, Line 27

M. Working Capital Finance Investments

The Company did not hold working capital finance investments as of June 30, 2020 or December 31, 2019.

N. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative or securities lending transactions contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company did not enter into repurchase agreements, reverse repurchase agreements or securities borrowing transactions.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – *Derivatives*

8. The Company did not have open option contracts with financing premiums as of June 30, 2020 or December 31, 2019.

B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees* ("SSAP No. 108")

The Company did not utilize hedging strategies accounted for under SSAP No. 108.

9. Income Taxes

A. 1. The components of the net deferred tax assets ("DTAs")/deferred tax liabilities ("DTLs") were as follows:

(in millions)	June 30, 2020			December 31, 2019			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross DTAs	$ 262	$ 55	$ 317	$ 246	$ 43	$ 289	$ 16	$ 12	$ 28
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 262	$ 55	$ 317	$ 246	$ 43	$ 289	$ 16	$ 12	$ 28
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 262	$ 55	$ 317	$ 246	$ 43	$ 289	$ 16	$ 12	$ 28
(f) DTLs	198	37	235	283	30	313	(85)	7	(78)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 64	$ 18	$ 82	$ (37)	$ 13	$ (24)	$ 101	$ 5	$ 106

NOTES TO FINANCIAL STATEMENTS

C. The tax effects of temporary differences that gave rise to significant portions of DTAs and DTLs were as follows:

(in millions)	(1) 06/30/2020	(2) 12/31/2019	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	-	-	-
(3) Policyholder reserves	187	167	20
(4) Investments	20	26	(6)
(5) Deferred acquisition costs	49	49	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	-	-	-
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	5	4	1
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Variable annuity sale – deferred gain	-	-	-
(14) Other (including items <5% of total ordinary tax assets)	1	-	1
(99) Subtotal	$ 262	$ 246	$ 16
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 262	$ 246	$ 16
(e) Capital			
(1) Investments	$ 53	$ 41	$ 12
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Unrealized losses	2	2	-
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 55	$ 43	$ 12
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 55	$ 43	$ 12
(i) Admitted DTAs (2d + 2h)	$ 317	$ 289	$ 28
3. DTLs			
(a) Ordinary			
(1) Investments	$ 13	$ 12	$ 1
(2) Fixed assets	-	-	-
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	59	67	(8)
(5) Prepaid commissions	1	1	-
(6) Deferred premium asset	21	23	(2)
(7) Other (including items <5% of total ordinary tax liabilities)	-	-	-
(99) Subtotal	$ 94	$ 103	$ (9)
(b) Capital			
(1) Investments	$ 6	$ 6	$ -
(2) Real estate	-	-	-
(3) Unrealized gains	135	204	(69)
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 141	$ 210	$ (69)
(c) DTLs (3a99 + 3b99)	$ 235	$ 313	$ (78)
4. Net DTAs/DTLs (2i – 3c)	$ 82	$ (24)	$ 106

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

A.,
B. &
C. The Company invests in the Short term pool, which is offered by the Allstate Short Term Pool, LLC to certain wholly owned affiliated companies of The Allstate Corporation (the "Corporation"). The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool per the Operating Agreement of Allstate Short Term Pool, LLC. The value of net assets that is the basis for current transactions and each share is determined daily by the Short term pool custodian. As of June 30, 2020, the Company's reported investment in the Short term pool was $448 million.

There were no other transactions entered into by the Company with related parties in 2020 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

11. Debt

B. The Company did not hold capital stock of the FHLB or have funding agreements or borrowing arrangements with this entity as of June 30, 2020 or December 31, 2019.

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

A. 4. The Company was not a sponsor of defined benefit pension, other postretirement, or special or contractual termination benefit plans.

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

10. Cumulative unrealized gains and losses increased unassigned funds by $941 million and $1.28 billion as of June 30, 2020 or December 31, 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

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

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of June 30, 2020 and December 31, 2019, bonds, including LBASS and common stocks within the General Account with fair values of $275 million and $354 million, respectively, were on loan under these agreements. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair values of $2 million and $1 million as of June 30, 2020 and December 31, 2019, respectively, were on loan as part of the General Account securities lending programs.

2. The Company did not enter into agreements to service assets or liabilities.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

C. Wash Sales

1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the portfolio's yield.

2. In December 2019, the NAIC adopted guidance which clarified that only investments that meet the definition of a wash sale in accordance with SSAP No. 103R, *Transfers and Servicing of Financial Assets and Extinguishments of Liabilities* ("SSAP No. 103"), that crosses reporting periods are subject to disclosure. Prior to December 2019 reporting, wash sales that were within the same reporting period were also disclosed.

The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the second quarter of 2020 and 2019 and reacquired within 30 days of the sale date were as follows:

($ in millions)	2020				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	-	$ -	$ -	$ -
Bonds	4	-	$ -	$ -	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		3	$ -	$ -	$ -

($ in millions)	2019				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	5	$ -	$ -	$ -
Bonds	4	11	$ 2	$ 2	$ -
Bonds	5	3	$ -	$ -	$ -
Unaffiliated common stocks		246	$ 2	$ 2	$ -

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100R, *Fair Value* ("SSAP No. 100R"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100R identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100R also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available. Certain assets are measured utilizing NAV as a practical expedient to determine fair value.

The Company has two types of situations where investments are classified as Level 3 in the fair value hierarchy:

(1) Specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs.

(2) Quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

NOTES TO FINANCIAL STATEMENTS

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages:

(in millions)	June 30, 2020				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
Securities Valuation Office ("SVO")-identified investments	$ 231	$ -	$ -	$ -	$ 231
Industrial and miscellaneous	-	4	38	-	42
Bank loans	-	-	6	-	6
Total bonds	231	4	44	-	279
Unaffiliated common stocks					
Industrial and miscellaneous	690	-	61	1	752
Mutual funds	250	-	-	-	250
Total unaffiliated common stocks	940	-	61	1	1,002
Cash equivalents					
Money market mutual funds	401	-	-	-	401
Derivative assets					
Equity and index contracts	-	60	-	-	60
Foreign currency contracts	-	12	-	-	12
Total derivative assets	-	72	-	-	72
Separate Accounts assets	2,618	152	62	-	2,832
Total assets at fair value	$ 4,190	$ 228	$ 167	$ 1	$ 4,586
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (27)	$ -	$ -	$ (27)
Foreign currency contracts	-	(2)	-	-	(2)
Credit contracts	-	(1)	-	-	(1)
Total derivative liabilities	-	(30)	-	-	(30)
Separate Accounts - Derivatives	-	(3)	-	-	(3)
Total liabilities at fair value	$ -	$ (33)	$ -	$ -	$ (33)

(in millions)	December 31, 2019				
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Total**
a. Assets at fair value					
Bonds					
SVO-identified investments	$ 189	$ -	$ -	$ -	$ 189
Industrial and miscellaneous	-	-	45	-	45
Bank loans	-	-	3	-	3
Total bonds	189	-	48	-	237
Unaffiliated common stocks					
Industrial and miscellaneous	748	-	51	7	806
Mutual funds	138	-	-	-	138
Total unaffiliated common stocks	886	-	51	7	944
Cash equivalents					
Money market mutual funds	334	-	-	-	334
Short-term investments					
Short term pool[1]	-	-	-	421	421
Derivative assets					
Equity and index contracts	-	92	-	-	92
Foreign currency contracts	-	8	-	-	8
Total derivative assets	-	100	-	-	100
Separate Accounts assets	2,744	158	62	1	2,965
Total assets at fair value	$ 4,153	$ 258	$ 161	$ 429	$ 5,001
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (50)	$ -	$ -	$ (50)
Foreign currency contracts	-	(2)	-	-	(2)
Credit contracts	-	(2)	-	-	(2)
Total derivative liabilities	-	(54)	-	-	(54)
Separate Accounts - Derivatives	-	(8)	-	-	(8)
Total liabilities at fair value	$ -	$ (62)	$ -	$ -	$ (62)

(1) As of June 30, 2020, the Short term pool is reported as a cash equivalent due to a change in APPM requirements for SSAP No. 2R.

NOTES TO FINANCIAL STATEMENTS

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value:

(in millions)

Description	Beginning balance as of 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 45	$ -	$ -	$ 1	$ (8)
Bank loans	3	3	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	51	-	-	-	-
Separate Accounts assets	62	-	-	-	-
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 161	$ 3	$ -	$ 1	$ (8)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2020
Bonds					
Industrial and miscellaneous	$ -	$ -	$ -	$ -	$ 38
Bank loans	1	-	-	(1)	6
Unaffiliated common stocks					
Industrial and miscellaneous	11	-	(1)	-	61
Separate Accounts assets	-	-	-	-	62
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 12	$ -	$ (1)	$ (1)	$ 167

(in millions)

Description	Beginning balance as of 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ -	$ -	$ -	$ -	$ -
Bank loans	-	9	-	(4)	-
Unaffiliated common stocks					
Industrial and miscellaneous	61	-	(2)	25	(7)
Separate Accounts assets	79	-	-	-	1
Derivatives, net	1	-	-	-	(1)
Total assets and liabilities	$ 141	$ 9	$ (2)	$ 21	$ (7)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2019
Bonds					
Industrial and miscellaneous	$ -	$ -	$ -	$ -	$ -
Bank loans	-	-	-	-	5
Unaffiliated common stocks					
Industrial and miscellaneous	6	-	(33)	-	50
Separate Accounts assets	-	-	-	(9)	71
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 6	$ -	$ (33)	$ (9)	$ 126

Transfers into Level 3 during the first six months of 2020 and 2019 included securities measured at lower of cost or market and reported at fair value in 2020 and 2019 and at cost in 2019 and 2018, respectively. There were no transfers out of Level 3 during the first six months of 2020. Transfers out of Level 3 during the first six months of 2019 were the result of assets utilizing NAV as a practical expedient to determine fair value.

3. The Company consistently follows its policy for determining when transfers between levels are recognized. The policy about the timing of recognizing transfers into Level 3 is the same as that for recognizing transfers out of Level 3.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

Level 2 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed and asset-backed securities (“ABS”). The primary inputs to the valuation for publicly traded bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including interest rate swap, foreign currency swap and total return swap agreements, certain options and credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, implied volatilities, index price levels, currency rates, and credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

NOTES TO FINANCIAL STATEMENTS

Separate Accounts - Indexed variable annuity contracts may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation for publicly traded bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. In addition, indexed variable annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active.

Level 3 measurements

Bonds - Includes corporate bonds, including bank loans and ABS.

Corporate bonds, including those that are privately placed, and bank loans are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. ABS are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

Separate Accounts - Indexed variable annuity contracts are supported by mortgage loans. The fair value of mortgage loans on real estate is based on discounted contractual cash flows or, if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics using similar types of properties as collateral.

5. All information related to derivatives measured and reported at fair value is presented above.

B. &
C. Presented below are the aggregate fair value estimates and the admitted values of financial instruments:

Financial assets

(in millions)	June 30, 2020						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 16,764	$ 15,465	$ 414	$ 15,979	$ 371	$ -	$ -
LBASS	$ 1,073	$ 997	$ -	$ 583	$ 490	$ -	$ -
Preferred stocks	$ 26	$ 25	$ -	$ 11	$ 15	$ -	$ -
Unaffiliated common stocks	$ 1,002	$ 1,002	$ 940	$ -	$ 61	$ 1	$ -
Mortgage loans on real estate	$ 3,314	$ 3,169	$ -	$ -	$ 3,314	$ -	$ -
Cash equivalents	$ 874	$ 874	$ 827	$ 47	$ -	$ -	$ -
Short-term investments	$ 31	$ 31	$ -	$ 31	$ -	$ -	$ -
Derivatives	$ 81	$ 76	$ -	$ 81	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 479	$ 479	$ -	$ -	$ 479	$ -	$ -
Unaffiliated surplus notes	$ 25	$ 23	$ -	$ 25	$ -	$ -	$ -
Affiliated surplus notes	$ 40	$ 40	$ -	$ -	$ 40	$ -	$ -
Securities lending reinvested collateral	$ 3	$ 3	$ -	$ 3	$ -	$ -	$ -
Separate Accounts	$ 2,832	$ 2,832	$ 2,618	$ 152	$ 62	$ -	$ -

	December 31, 2019						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 16,301	$ 15,312	$ 685	$ 15,228	$ 388	$ -	$ -
LBASS	$ 1,416	$ 1,316	$ -	$ 911	$ 505	$ -	$ -
Preferred stocks	$ 32	$ 29	$ -	$ 19	$ 13	$ -	$ -
Unaffiliated common stocks	$ 944	$ 944	$ 886	$ -	$ 51	$ 7	$ -
Mortgage loans on real estate	$ 3,333	$ 3,197	$ -	$ -	$ 3,333	$ -	$ -
Cash equivalents	$ 487	$ 487	$ 334	$ 153	$ -	$ -	$ -
Short-term investments	$ 439	$ 439	$ -	$ 18	$ -	$ 421	$ -
Derivatives	$ 107	$ 103	$ -	$ 107	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 426	$ 426	$ -	$ -	$ 426	$ -	$ -
Unaffiliated surplus notes	$ 23	$ 21	$ -	$ 23	$ -	$ -	$ -
Affiliated surplus notes	$ 40	$ 40	$ -	$ -	$ 40	$ -	$ -
Securities lending reinvested collateral	$ 7	$ 7	$ -	$ 7	$ -	$ -	$ -
Separate Accounts	$ 2,965	$ 2,965	$ 2,744	$ 158	$ 62	$ 1	$ -

The fair value of bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 not rated by third-party credit rating agencies, but receiving an NAIC designation is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows. The fair value of corporate bonds in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate the credit quality and industry sector of the issuer. The fair value of LBASS in Level 2 is primarily based on valuation models utilizing quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads to determine fair value. Certain LBASS in Level 2 are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable or internal models with non-market observable inputs.

The fair value of perpetual preferred stocks in Level 2 is based on quoted prices or quoted net asset values for identical or similar assets in markets that are not active. The primary input to the valuation for redeemable preferred stocks in Level 2 include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads. The fair value of preferred stocks in Level 3 is based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

NOTES TO FINANCIAL STATEMENTS

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Level 3 is based on the valuation method described in Part A4 of this note. Certain unaffiliated private common stocks carried at fair value, which do not have readily determinable fair values, and are investments in investment companies that measure their assets at fair value on a recurring basis, are reported utilizing NAV as a practical expedient and are excluded from the fair value hierarchy.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents in Level 1 is based on unadjusted quoted prices or daily quoted net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

As of June 30, 2020, the Short term pool was reported as a cash equivalent. As of December 31, 2019, the Short term pool was reported as a short-term investment and the fair value measured at NAV. NAV is based on marking to market the underlying Short term pool's net assets and is the basis for current transactions between the Short term pool and member companies. The value of net assets and each share is determined daily by the Short term pool custodian.

The fair value of short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, using the proportional amortization method, which approximates fair value.

The fair value of unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of affiliated surplus notes in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

The fair value of the assets of the Separate Account in Level 1 is based on actively traded mutual funds that have daily quoted net asset values that are readily determinable for identical assets the Company can access. The fair value of the assets of the Separate Accounts in Levels 2 and 3 is based on the valuation methods described in Part A4.

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments:

(in millions)	June 30, 2020						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Deposit-type contract	$ 2,158	$ 1,714	$ -	$ -	$ 2,158	$ -	$ -
Securities lending collateral	$ 283	$ 283	$ -	$ 283	$ -	$ -	$ -
Derivatives	$ 30	$ 30	$ -	$ 30	$ -	$ -	$ -
Separate Accounts - Derivatives	$ 3	$ 3	$ -	$ 3	$ -	$ -	$ -

(in millions)	December 31, 2019						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Deposit-type contract	$ 2,118	$ 1,781	$ -	$ -	$ 2,118	$ -	$ -
Securities lending collateral	$ 365	$ 365	$ -	$ 365	$ -	$ -	$ -
Derivatives	$ 54	$ 54	$ -	$ 54	$ -	$ -	$ -
Separate Accounts - Derivatives	$ 8	$ 8	$ -	$ 8	$ -	$ -	$ -

The fair value of the liability for deposit-type contracts is generally based on the terms of the underlying contracts incorporating current market-based crediting rates for similar contracts that reflect the Company's own credit risk. Immediate annuities without life contingencies and fixed rate funding agreements are valued at the present value of future benefits using current market-based implied interest rates and reflect the Company's own credit risk. Fixed annuities are valued at the account value less surrender charges.

The fair value of the liabilities for collateral related to securities lending in Level 2 is based on carrying value due to its short-term nature.

The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

D. The Company was able to estimate the fair value of all its financial instruments in 2020 and 2019.

E. Investments in certain common stock measured and reported at NAV in the Assets page and presented in the table in Part A1 are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company has no commitments to invest in these investments over their remaining lives.

The Company's investment in the Short term pool was measured and reported at NAV in the Assets page and presented in the table in Part A1 as of December 31, 2019. There are no restrictions on withdrawals from the Short term pool. Withdrawals are made at current NAV. Each member company may make withdrawals on demand without penalty on any business day with the settlement of funds not to exceed ten business days. The Short term pool's investment strategy is to invest in U.S. dollar-denominated, high quality and highly liquid investments with very low credit risk and a duration of less than 100 days. The Company did not have commitments to invest in the Short term pool.

Changes in APPM requirements, effective June 30, 2020, require the valuation of the assets in the Short term pool to be consistent with the valuations required by reported asset type as stipulated in SSAP No. 2R.

NOTES TO FINANCIAL STATEMENTS

21. Other Items

C. Other Disclosures

Novel Coronavirus Pandemic or COVID-19 ("Coronavirus")

The Coronavirus resulted in governments worldwide enacting emergency measures to combat the spread of the virus. These measures, which have included the implementation of travel restrictions, government-imposed shelter-in-place orders, quarantine periods, social distancing and restrictions on large gatherings, have caused material disruption to businesses globally, resulting in increased unemployment, a recession and increased economic uncertainty. Some of the restrictions implemented to contain the pandemic have been relaxed, but reduced economic activity, limits on large gatherings and events and higher unemployment continue. Additionally, there is no way of predicting with certainty how long the pandemic might last, including the potential for restrictions being restored or new restrictions being implemented that could result in further economic volatility.

Depending on its length and severity, the Coronavirus and the related containment actions may significantly affect the Company's results of operations, financial condition and liquidity, including sales of new and retention of existing policies, life insurance mortality and hospital and outpatient claim costs, annuity reserves, investment valuations and returns and increases in bad debts and credit risk.

The magnitude and duration of the global pandemic and the impact of actions taken by governmental authorities, businesses and consumers to mitigate health risks create significant uncertainty. The Company will continue to closely monitor and proactively adapt to developments and changing conditions. Currently, it is not possible to reliably estimate the length and severity of the pandemic or its impact to the Company's operations, but the effects could be material and may continue, emerge, evolve or accelerate into 2021.

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.55 billion and cash of $53 million to AIMCO Private Fund I, LLC ("AIMCO I"). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, the assets of AIMCO I, which consisted of limited partnership investments with a book/adjusted carrying value of $1.43 billion and cash equivalents of $54 million as of June 30, 2020, will continue to be directly reported in the Company's financial statements.

Scottish Re (U.S.), Inc. ("SRUS")

On December 14, 2018, the Delaware Insurance Commissioner placed SRUS under regulatory supervision. On March 6, 2019, the Chancery Court of the State of Delaware entered a Rehabilitation and Injunction Order ("Rehabilitation Order") in response to a petition filed by the Insurance Commissioner (the "Petition").

The Company joined in a joint motion filed on behalf of several affected parties asking the court to allow a specified amount of offsetting claim payments and losses against premiums remitted to SRUS. The Company and Allstate Life Insurance Company of New York also filed a separate motion related to the reimbursement of claim payments where SRUS is also acting as administrator. The Court has not yet ruled on either of these motions. In the interim, the Company and several other affected parties have been permitted to exercise certain setoff rights while the parties address any potential disputes. On June 30, 2020, pursuant to the Petition, SRUS submitted a proposed Plan of Rehabilitation for consideration by the Court.

The Company's reinsurance reserve credit and paid claims recoverable with SRUS, net of the allowance for uncollectible reinsurance of $4 million and net of nonadmitted recoverables for paid claims of $6 million, were $41 million as of June 30, 2020. The Company's reinsurance reserve credit and paid claims recoverable with SRUS, net of the allowance for uncollectible reinsurance of $3 million and net of nonadmitted recoverables for paid claims of $4 million, were $52 million as of December 31, 2019. The Company continues to monitor SRUS for future developments and will reevaluate its allowance for uncollectible amounts as new information becomes available.

Short term pool

The percentage share of the underlying assets of the Short term pool was as follows as of June 30, 2020:

(1)	Cash	- %
(2)	Cash equivalents	100.0 %
(3)	Short-term investments	- %
(4)	Total Short term pool	100.0 %

22. Events Subsequent

An evaluation of subsequent events was made through August 11, 2020 for the Quarterly Statement issued on August 13, 2020. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

The accident and health insurance premiums and claims reported by the Company are for products not subject to the ACA's risk sharing provisions.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in 2020 and 2019. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2020 or 2019.

B. There were no changes in methodologies and assumptions used in calculating the liability of unpaid losses and loss adjustment expenses for the most recent reporting period presented.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

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

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

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000899051

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/29/2020

6.4 By what department or departments?
ILLINOIS

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

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

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

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 [ ] No [X]

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	444 W. LAKE STREET, SUITE 4500, CHICAGO, IL 60606				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
$4,944,879 PLEDGED AS COLLATERAL, $112,651,357 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,714,907 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY, AND $3,900,912 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 917,614,409

13. Amount of real estate and mortgages held in short-term investments: ..... $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 694,231,159	$ 613,026,683
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 269,293,640	$ 278,607,310
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 963,524,799	$ 891,633,993
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? ..... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

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. ..... $ 287,611,866

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 287,608,560

16.3 Total payable for securities lending reported on the liability page. ..... $ 283,224,002

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
CITIBANK N.A. CONTACT: AUDREY Y. PEREZ 312-876-8548	227 W. MONROE STREET, 4TH FLOOR, CHICAGO, IL 60606
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: MARIA PSYCHOS 315-414-3179	2 N. LASALLE STREET, SUITE 1020, CHICAGO, IL 60602

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
ALLSTATE INVESTMENTS, LLC	A
BLACKROCK FINANCIAL MANAGEMENT, INC	U
J.P. MORGAN INVESTMENT MANAGEMENT INC.	U
MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	U
WELLINGTON MANAGEMENT COMPANY LLP	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXYIVJKE13M84	SEC	DS
107038	J.P. MORGAN INVESTMENT MANAGEMENT INC.	549300W78QHV4XMM6K69	SEC	DS
159377	MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	5493002H8STET494T224	SEC	DS
106595	WELLINGTON MANAGEMENT COMPANY LLP	5493002CYKEKC8C01T66	SEC	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. 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	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 3,157,770,221
1.14 Total Mortgages in Good Standing	$ 3,157,770,221
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 11,070,095
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)	$ 3,168,840,316
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 ..... 52.500 %

2.2 A&H cost containment percent ..... 0.200 %

2.3 A&H expense percent excluding cost containment expenses ..... 43.500 %

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 [ ]

Fraternal Benefit Societies Only:

5.1 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 [X]

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 Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

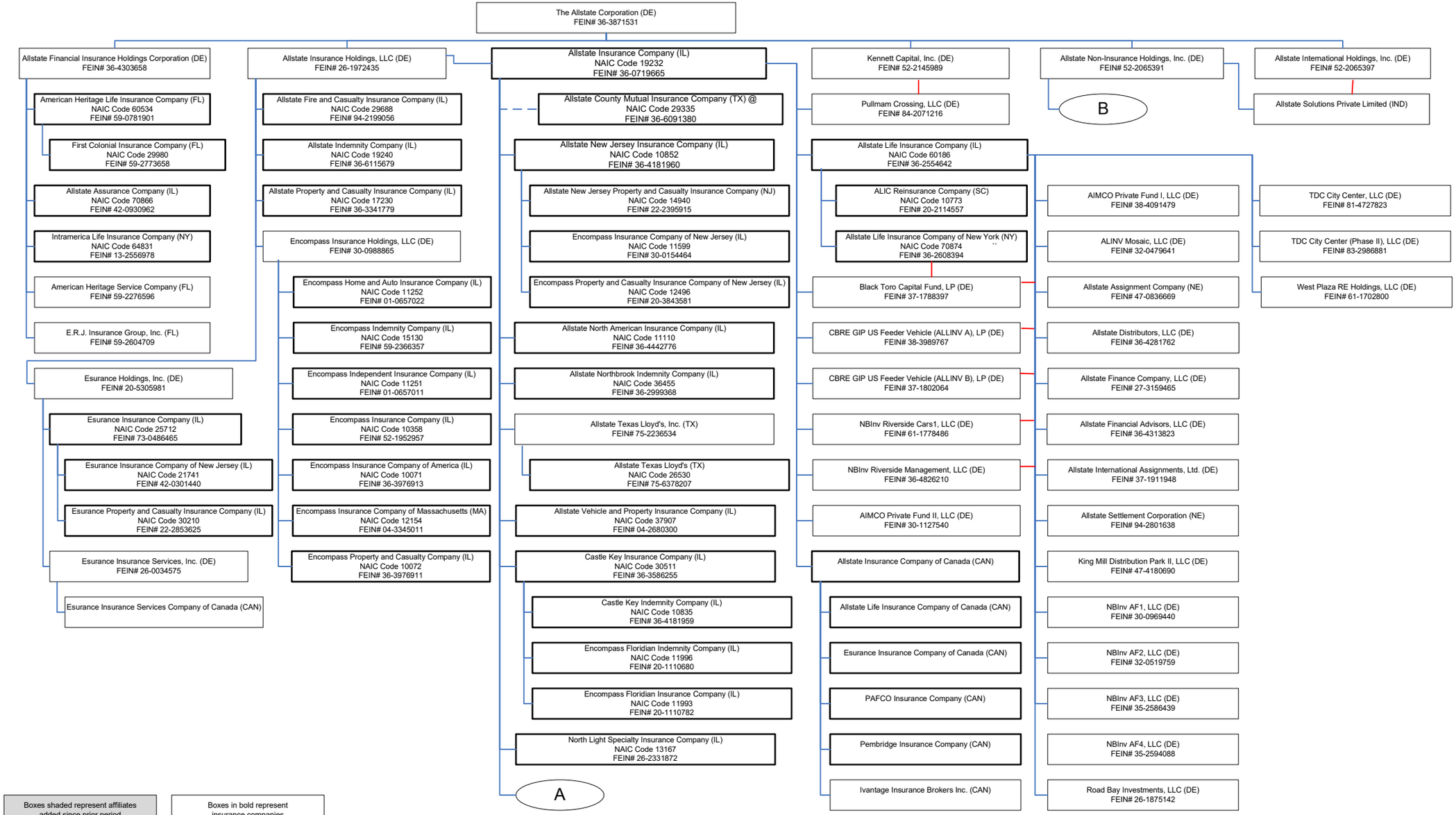
Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	3,495,887	99,794	163,013		3,758,694	
2. Alaska	AK	L	632,664	4,150	26,624		663,438	
3. Arizona	AZ	L	3,401,060	110,362	133,074		3,644,496	
4. Arkansas	AR	L	1,405,583	21,901	127,155		1,554,639	
5. California	CA	L	23,688,369	821,391	1,016,356		25,526,117	
6. Colorado	CO	L	2,943,471	492,075	104,804		3,540,349	
7. Connecticut	CT	L	3,004,228	46,312	88,442		3,138,982	
8. Delaware	DE	L	577,258	5,000	19,931		602,190	
9. District of Columbia	DC	L	164,877	360	10,227		175,465	
10. Florida	FL	L	14,079,140	1,295,813	879,521		16,254,474	
11. Georgia	GA	L	7,549,197	54,704	321,913		7,925,813	
12. Hawaii	HI	L	1,204,409	9,818	82,648		1,296,874	
13. Idaho	ID	L	817,688	6,800	38,798		863,286	
14. Illinois	IL	L	13,905,425	729,432	350,476		14,985,333	
15. Indiana	IN	L	3,827,985	74,730	147,051		4,049,766	
16. Iowa	IA	L	677,956	65,847	41,314		785,117	
17. Kansas	KS	L	891,514	29,500	68,455		989,469	
18. Kentucky	KY	L	2,427,553	86,600	154,631		2,668,784	
19. Louisiana	LA	L	5,562,799	57,963	158,816		5,779,578	
20. Maine	ME	L	596,447	12,020	18,108		626,575	
21. Maryland	MD	L	5,228,662	332,110	131,451		5,692,222	
22. Massachusetts	MA	L	999,046	47,600	158,791		1,205,436	
23. Michigan	MI	L	5,378,189	192,723	194,585		5,765,497	
24. Minnesota	MN	L	1,646,811	666,671	87,978		2,401,460	
25. Mississippi	MS	L	1,885,092	12,912	95,137		1,993,141	
26. Missouri	MO	L	2,062,338	57,912	172,750		2,293,000	
27. Montana	MT	L	404,646	69,016	26,118		499,780	
28. Nebraska	NE	L	610,726	32,275	36,055		679,056	
29. Nevada	NV	L	1,847,395	80,250	69,854		1,997,499	
30. New Hampshire	NH	L	1,030,207	58,942	28,429		1,117,578	
31. New Jersey	NJ	L	4,154,539	290,016	353,293		4,797,847	
32. New Mexico	NM	L	1,425,864	15,620	61,742		1,503,226	
33. New York	NY	N	618,994	123,230	128,100		870,324	
34. North Carolina	NC	L	6,556,766	431,203	225,219		7,213,188	
35. North Dakota	ND	L	141,595	44,114	15,146		200,856	
36. Ohio	OH	L	7,601,576	881,851	265,795		8,749,222	
37. Oklahoma	OK	L	1,985,848	19,250	96,212		2,101,310	
38. Oregon	OR	L	2,014,558	217,338	23,847		2,255,743	
39. Pennsylvania	PA	L	9,387,637	1,134,274	452,244		10,974,155	
40. Rhode Island	RI	L	745,391	30,480	19,417		795,288	
41. South Carolina	SC	L	3,256,413	54,237	84,888		3,395,539	
42. South Dakota	SD	L	163,404	4,100	17,339		184,843	
43. Tennessee	TN	L	4,101,000	33,046	207,625		4,341,671	
44. Texas	TX	L	21,506,309	227,778	578,484		22,312,570	
45. Utah	UT	L	1,356,735	173,558	30,824		1,561,117	
46. Vermont	VT	L	256,986	13,500	32,879		303,365	
47. Virginia	VA	L	6,329,344	72,740	334,087		6,736,172	
48. Washington	WA	L	4,129,395	168,374	63,723		4,361,492	
49. West Virginia	WV	L	839,789	50,400	46,988		937,177	
50. Wisconsin	WI	L	1,682,667	191,140	102,106		1,975,913	
51. Wyoming	WY	L	255,895	23,350	20,028		299,273	
52. American Samoa	AS	N	436				436	
53. Guam	GU	N	2,975		217		3,192	
54. Puerto Rico	PR	L	12,540		4,192		16,732	
55. U.S. Virgin Islands	VI	N	6,990		1,043		8,034	
56. Northern Mariana Islands	MP	N	2,628				2,628	
57. Canada	CAN	N	28,381		1,572		29,952	
58. Aggregate Other Aliens	OT	XXX	130,951	996	3,764		135,711	
59. Subtotal		XXX	190,642,229	9,775,576	8,123,279		208,541,084	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	667,911				667,911	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	191,310,140	9,775,576	8,123,279		209,208,995	
96. Plus Reinsurance Assumed		XXX	460,768,789	3,426,218	35,494,808		499,689,815	
97 Totals (All Business)		XXX	652,078,928	13,201,794	43,618,087		708,898,810	
98. Less Reinsurance Ceded		XXX	246,017,859	4,052,411	7,421,005		257,491,275	
99. Totals (All Business) less Reinsurance Ceded		XXX	406,061,070	9,149,382	36,197,083		451,407,534	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	130,951	996	3,764		135,711	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	130,951	996	3,764		135,711	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
Q - Qualified - Qualified or accredited reinsurer
N - None of the above - Not allowed to write business in the state 6

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



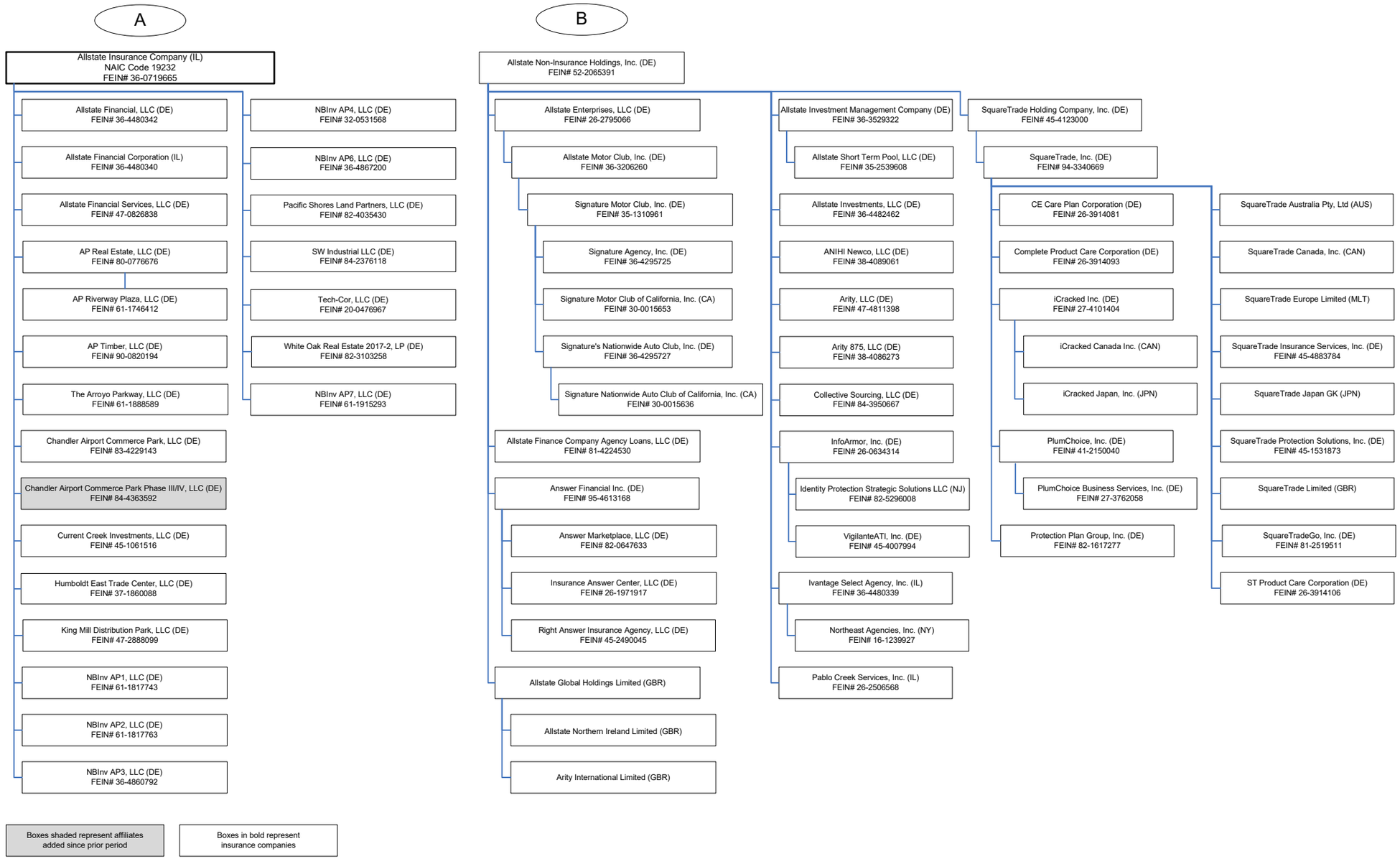
Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

STATEMENT AS OF JUNE 30, 2020 OF THE ALLSTATE LIFE INSURANCE COMPANY

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					N	
			38-4091479				AIMCO Private Fund I, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-1127540				AIMCO Private Fund II, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	IA	Allstate Insurance Company	Board of Directors		The Allstate Corporation	N	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4224530				Allstate Finance Company Agency Loans, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4480340				Allstate Financial Corporation	IL	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-4480342				Allstate Financial, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			37-1911948				Allstate International Assignments, Ltd.	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	RE	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Life Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1746412				AP Riverway Plaza, LLC	DE	NIA	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			38-4086273				Arity 875, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			83-4229143				Chandler Airport Commerce Park, LLC	DE	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			84-4363592				Chandler Airport Commerce Park Phase III/IV, LLC	DE	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			84-3950667				Collective Sourcing, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	IL	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			37-1860088				Humboldt East Trade Center, LLC	DE	NIA	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
							iCracked Canada Inc.	CAN	NIA	iCracked Inc.	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			27-4101404				iCracked Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							iCracked Japan, Inc.	JPN	NIA	iCracked Inc.	Ownership	37.500	The Allstate Corporation	N	
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	NIA	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817743				NBInv AP1, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0531568				NBInv AP4, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4867200				NBInv AP6, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1915293				NBInv AP7, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-4035430				Pacific Shores Land Partners, LLC	DE	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3762058				PlumChoice Business Services, Inc.	DE	NIA	PlumChoice, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	NIA	Allstate Insurance Company	Ownership	85.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	NIA	Kennett Capital, Inc.	Ownership	5.000	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Australia Pty Ltd	AUS	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Canada, Inc.	CAN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Japan GK	JPN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			84-2376118				SW Industrial LLC	DE	NIA	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1888589				The Arroyo Parkway, LLC	DE	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			45-4007994				VigilanteATI, Inc.	DE	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	NIA	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

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?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
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?	YES
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?	SEE EXPLANATION
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?	SEE EXPLANATION
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?	YES
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.	NO

Explanation:

1.

2.

3. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

5. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

6. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company uses a Type 2 method.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

6 0 1 8 6 2 0 2 0 4 9 0 0 0 0 0 2

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

6 0 1 8 6 2 0 2 0 3 6 5 0 0 0 0 2

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]

6 0 1 8 6 2 0 2 0 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Collateral and related receivables	202,787		202,787	586,026
2505. Negative interest maintenance reserve	256,229,481	256,229,481		
2506. Prepaid expenses	7,710,541	7,710,541		
2507. Prepaid commissions	5,720,557	5,720,557		
2508. Receivable for securities	40,533	40,533		
2597. Summary of remaining write-ins for Line 25 from overflow page	269,903,898	269,701,111	202,787	586,026

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Deferred fee income	1,324,019	1,393,704
2505. Accounts payable	1,031,396	2,430,969
2506. Deposit-type fund suspense	836,143	706,529
2507. Discontinued operations	107,305	107,305
2508. Contingent financial liability	20,706	61,547
2597. Summary of remaining write-ins for Line 25 from overflow page	3,319,569	4,700,054

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Gain on sale of business	100,000		
08.305. Service fees	151	(1,192)	(1,192)
08.306. Allocated share of loss on sale of fixed assets	(6,061)	(3,623)	(81,040)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	94,090	(4,815)	(82,232)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	169,235,258	124,306,119
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		49,781,669
	2.2 Additional investment made after acquisition	628,403	1,707,401
3.	Current year change in encumbrances	(14,690,888)	303,555
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	3,130,124	6,863,486
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	152,042,649	169,235,258
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	152,042,649	169,235,258

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,197,328,101	3,223,696,997
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	76,950,000	422,626,122
	2.2 Additional investment made after acquisition	4,971,395	28,217,300
3.	Capitalized deferred interest and other	(91,976)	(484,875)
4.	Accrual of discount	569,713	970,278
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	110,325,709	474,255,587
8.	Deduct amortization of premium and mortgage interest points and commitment fees	561,208	3,442,134
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)	3,168,840,315	3,197,328,101
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,168,840,315	3,197,328,101
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,168,840,315	3,197,328,101

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,491,687,968	3,585,641,894
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	113,449,795	229,588,131
	2.2 Additional investment made after acquisition	154,922,208	395,347,414
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(311,956,926)	(39,978,851)
6.	Total gain (loss) on disposals	(483,313)	24,664,697
7.	Deduct amounts received on disposals	157,142,761	626,388,121
8.	Deduct amortization of premium and depreciation	29,925,852	56,481,626
9.	Total foreign exchange change in book/adjusted carrying value	1,683,184	(18,917,058)
10.	Deduct current year's other than temporary impairment recognized	31,622,345	1,788,512
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,230,611,958	3,491,687,968
12.	Deduct total nonadmitted amounts	1,644,394	3,457,842
13.	Statement value at end of current period (Line 11 minus Line 12)	3,228,967,564	3,488,230,127

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	18,295,926,348	18,734,624,726
2.	Cost of bonds and stocks acquired	2,936,239,650	5,554,652,626
3.	Accrual of discount	24,396,173	53,283,733
4.	Unrealized valuation increase (decrease)	(99,208,636)	96,591,580
5.	Total gain (loss) on disposals	53,192,787	117,760,462
6.	Deduct consideration for bonds and stocks disposed of	3,064,022,058	6,242,095,378
7.	Deduct amortization of premium	7,275,788	19,650,506
8.	Total foreign exchange change in book/adjusted carrying value	2,010,837	4,113,264
9.	Deduct current year's other than temporary impairment recognized	48,304,108	30,752,002
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	9,474,573	27,397,844
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	18,102,429,779	18,295,926,348
12.	Deduct total nonadmitted amounts	79,125,644	80,064,654
13.	Statement value at end of current period (Line 11 minus Line 12)	18,023,304,135	18,215,861,695

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,935,062,745	2,669,664,591	2,789,645,559	(44,205,511)	7,935,062,745	7,770,876,265		7,969,081,682
2. NAIC 2 (a)	6,607,643,211	445,113,713	606,627,754	(81,579,063)	6,607,643,211	6,364,550,107		6,465,012,702
3. NAIC 3 (a)	1,788,341,602	68,093,182	115,638,120	40,219,296	1,788,341,602	1,781,015,961		1,784,368,312
4. NAIC 4 (a)	746,292,247	59,123,084	36,411,937	31,900,885	746,292,247	800,904,279		791,245,566
5. NAIC 5 (a)	160,327,475	9,664,560	21,942,371	40,171,492	160,327,475	188,221,155		148,164,454
6. NAIC 6 (a)	74,929,313	(3,165)	893,878	(13,398,750)	74,929,313	60,633,520		61,766,074
7. Total Bonds	17,312,596,593	3,251,655,964	3,571,159,618	(26,891,652)	17,312,596,593	16,966,201,286		17,219,638,790
PREFERRED STOCK								
8. NAIC 1			4,500,000	4,500,000				
9. NAIC 2	6,026,074			(4,486,074)	6,026,074	1,540,000		6,061,956
10. NAIC 3	10,675,532			95	10,675,532	10,675,626		10,675,438
11. NAIC 4	218,000			160,307	218,000	378,307		520,760
12. NAIC 5								
13. NAIC 6	11,461,066	564,971	136,622	162,433	11,461,066	12,051,847		12,031,609
14. Total Preferred Stock	28,380,671	564,971	4,636,622	336,760	28,380,671	24,645,780		29,289,763
15. Total Bonds and Preferred Stock	17,340,977,264	3,252,220,934	3,575,796,241	(26,554,891)	17,340,977,264	16,990,847,066		17,248,928,553

(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:

NAIC 1 $ 491,349,163 ; NAIC 2 $ 12,531,048 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 111,123

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	30,636,536	XXX	30,637,992	319,544	110,633

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	438,695,257	133,101,099
2. Cost of short-term investments acquired	13,863,082	7,069,429,258
3. Accrual of discount	30,996	11,632
4. Unrealized valuation increase (decrease)	22,907	(8,203)
5. Total gain (loss) on disposals	(1,902)	(3,950)
6. Deduct consideration received on disposals	421,972,589	6,763,827,466
7. Deduct amortization of premium	1,215	7,112
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)	30,636,536	438,695,257
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	30,636,536	438,695,257

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)	49,401,390
2.	Cost Paid/(Consideration Received) on additions	29,597,298
3.	Unrealized Valuation increase/(decrease)	879,491
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	6,314,632
6.	Considerations received/(paid) on terminations	28,971,027
7.	Amortization	(16,138,905)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	4,442,469
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	45,525,348
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	45,525,348

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	49,613			
	3.12 Section 1, Column 15, prior year	(2,638)	52,250		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	28,944			
	3.14 Section 1, Column 18, prior year	(227,171)	256,115	308,365	
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	78,556			
	3.24 Section 1, Column 19, prior year	(229,809)			
	3.25 SSAP No. 108 adjustments		308,365	308,365	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		5,819,138		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	6,048,946			
	4.23 SSAP No. 108 adjustments		6,048,946		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(229,809)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				229,809
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
78482#AY5	CALL OPTION ON MAR21 SPX @2400, effective 03/20/2020, attached to Cash Security-TREASURY NOTE	1	2,074,428	2,295,368	2,787,321	03/20/2020	03/19/2021	CALL OPTION ON MAR21 SPX @2400	225,326	681,210	912828-YC-8	TREASURY NOTE	1	2,070,042	2,106,111
78482#AY5	CALL OPTION ON MAR21 SPX @2400, effective 03/20/2020, attached to Cash Security-TREASURY NOTE	1	6,453,776	7,141,146	8,671,665	03/20/2020	03/19/2021	CALL OPTION ON MAR21 SPX @2400	701,016	2,119,320	912828-YC-8	TREASURY NOTE	1	6,440,130	6,552,345
78482#AZ2	CALL OPTION ON MAR21 SPX @2150, effective 03/20/2020, attached to Cash Security-TEN VAL AUTH	1	1,843,936	2,410,690	3,639,236	03/20/2020	03/19/2021	CALL OPTION ON MAR21 SPX @2150	291,870	776,200	880591-DM-1	TEN VAL AUTH	1	2,118,820	2,863,036
78482#AZ2	CALL OPTION ON MAR21 SPX @2150, effective 03/20/2020, attached to Cash Security-TEN VAL AUTH	1	2,074,428	2,712,026	4,094,141	03/20/2020	03/19/2021	CALL OPTION ON MAR21 SPX @2150	328,354	873,225	880591-DM-1	TEN VAL AUTH	1	2,383,672	3,220,916
69347SB@3	SINGLE NAME CDS ON PHM, effective 03/22/2019, attached to Cash Security-PNC BANK NATIONAL ASSOCIATION	1	2,000,000	2,249,765	2,637,239	03/22/2019	06/20/2024	SINGLE NAME CDS ON PHM	253,849	294,295	69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1FE	1,995,915	2,342,944
854502A*2	SINGLE NAME CDS ON CTL, effective 03/22/2019, attached to Cash Security-STANLEY BLACK & DECKER INC	1	2,000,000	1,809,826	2,224,176	03/22/2019	06/20/2024	SINGLE NAME CDS ON CTL	(188,898)	(162,632)	854502-AH-4	STANLEY BLACK & DECKER INC	1FE	1,998,723	2,386,808
PENDING	TR SWAP PAY (US0003M+.17) RESET MTH / REC M2USIM RESET MAT, effective 04/30/2020, attached to Cash Security-US TREASURY 5.25 11/15/28	1Z	5,000,000	5,080,600	7,287,078	04/30/2020	07/30/2020	TR SWAP PAY (US0003M+.17) RESET MTH / REC M2USIM RESET MAT		365,983	912810-FF-0	US TREASURY 5.25 11/15/28	1	5,080,600	6,921,095
PENDING	TR SWAP PAY (US0003M+.17) RESET MTH / REC M2USIM RESET MAT, effective 04/30/2020, attached to Cash Security-TREASURY NOTE	1Z	1,745,448	1,745,411	1,876,739	04/30/2020	07/30/2020	TR SWAP PAY (US0003M+.17) RESET MTH / REC M2USIM RESET MAT		127,761	912828-Y4-6	TREASURY NOTE	1	1,745,411	1,748,978
PENDING	FUTURE US 5YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security-TREASURY NOTE	1Z	83,000	82,956	91,141	05/26/2020	09/30/2020	FUTURE US 5YR NOTE SEP 20		(2,594)	912828-Y7-9	TREASURY NOTE	1	82,956	93,735
PENDING	FUTURE US 2YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security-TREASURY NOTE	1Z	398,000	397,791	452,584	05/26/2020	09/30/2020	FUTURE US 2YR NOTE SEP 20		3,108	912828-Y7-9	TREASURY NOTE	1	397,791	449,476
PENDING	FUTURE US 2YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security-TREASURY NOTE	1Z	32,000	31,983	36,389	05/26/2020	09/30/2020	FUTURE US 2YR NOTE SEP 20		250	912828-Y7-9	TREASURY NOTE	1	31,983	36,139
PENDING	FUTURE US 10YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security-TREASURY NOTE	1Z	7,000	6,996	6,812	05/26/2020	09/21/2020	FUTURE US 10YR NOTE SEP 20		(1,094)	912828-Y7-9	TREASURY NOTE	1	6,996	7,905
PENDING	FUTURE US 10YR NOTE SEP 20, effective 05/29/2020, attached to Cash Security-TREASURY NOTE	1Z	5,000	5,017	4,373	05/29/2020	09/21/2020	FUTURE US 10YR NOTE SEP 20		(781)	912828-6Y-1	TREASURY NOTE	1	5,017	5,155
PENDING	CALL OPTION ON JUN21 SPX @2775, effective 06/19/2020, attached to Cash Security-TREASURY NOTE	1Z	2,787,966	3,238,947	3,571,935	06/19/2020	06/18/2021	CALL OPTION ON JUN21 SPX @2775	469,023	436,455	912828-4Z-0	TREASURY NOTE	1	2,769,924	3,135,480
PENDING	CALL OPTION ON JUN21 SPX @2775, effective 06/19/2020, attached to Cash Security-TREASURY NOTE	1Z	2,787,966	3,238,947	3,571,935	06/19/2020	06/18/2021	CALL OPTION ON JUN21 SPX @2775	469,023	436,455	912828-4Z-0	TREASURY NOTE	1	2,769,924	3,135,480
PENDING	CALL OPTION ON JUN21 SPX @3100, effective 06/19/2020, attached to Cash Security-TREASURY NOTE	1Z	2,787,966	3,076,892	3,055,747	06/19/2020	06/18/2021	CALL OPTION ON JUN21 SPX @3100	277,573	243,495	912828-ZD-5	TREASURY NOTE	1	2,799,319	2,812,252
680665B#2	SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security-NESTLE HOLDINGS INC.	3	500,000	492,866	552,020	06/28/2017	06/20/2022	SINGLE NAME CDS ON OLN	(6,068)	(15,392)	641062-AE-4	NESTLE HOLDINGS INC.	1FE	498,934	567,412
78482#AU3	CALL OPTION ON SEP20 SPX @2700, effective 09/20/2019, attached to Cash Security-PRIVATE EXPORT FUNDING	1	2,393,656	2,474,014	2,875,126	09/20/2019	09/18/2020	CALL OPTION ON SEP20 SPX @2700	72,391	349,400	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,401,623	2,525,726

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
78482#AU3	CALL OPTION ON SEP20 SPX @2700, effective 09/20/2019, attached to Cash Security-PRIVATE EXPORT FUNDING	1	2,692,863	2,783,266	3,234,516	09/20/2019	09/18/2020	CALL OPTION ON SEP20 SPX @2700	81,440	393,075	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,701,826	2,841,441
78482#AR0	CALL OPTION ON SEP20 SPX @3000, effective 09/20/2019, attached to Cash Security-PRIVATE EXPORT FUNDING	1	2,692,863	2,741,610	3,024,141	09/20/2019	09/18/2020	CALL OPTION ON SEP20 SPX @3000	39,784	182,700	742651-DJ-8	PRIVATE EXPORT FUNDING	1	2,701,826	2,841,441
78482#AW9	CALL OPTION ON DEC20 SPX @2825, effective 12/12/2019, attached to Cash Security-TREASURY NOTE	1	2,851,713	3,032,519	3,272,611	12/12/2019	12/18/2020	CALL OPTION ON DEC20 SPX @2825	179,847	354,285	912828-4T-4	TREASURY NOTE	1	2,852,671	2,918,326
78482#AW9	CALL OPTION ON DEC20 SPX @2825, effective 12/12/2019, attached to Cash Security-TREASURY NOTE	1	2,534,856	2,695,572	2,908,988	12/12/2019	12/18/2020	CALL OPTION ON DEC20 SPX @2825	159,864	314,920	912828-4T-4	TREASURY NOTE	1	2,535,708	2,594,068
78482#AX7	CALL OPTION ON DEC20 SPX @3125, effective 12/12/2019, attached to Cash Security-TREASURY NOTE	1	2,851,713	2,937,683	3,075,178	12/12/2019	12/18/2020	CALL OPTION ON DEC20 SPX @3125	92,336	173,115	912828-YP-9	TREASURY NOTE	1	2,845,347	2,902,063
78482#AX7	CALL OPTION ON DEC20 SPX @3125, effective 12/12/2019, attached to Cash Security-TREASURY NOTE	1	3,802,284	3,930,038	4,308,770	12/12/2019	12/18/2020	CALL OPTION ON DEC20 SPX @3125	123,115	230,820	912828-4L-1	TREASURY NOTE	1	3,806,924	4,077,950
9999999999 - Totals				56,611,932	67,259,860	XXX	XXX	XXX	3,569,847	8,173,580	XXX	XXX	XXX	53,042,085	59,086,281

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	28	59,606,218	25	59,369,409					28	59,606,218
2. Add: Opened or Acquired Transactions	18	21,302,088	16	17,143,542					34	38,445,630
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	12,744	XXX	12,745	XXX		XXX		XXX	25,489
4. Less: Closed or Disposed of Transactions	21	19,022,399	18	16,984,289					39	36,006,688
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,529,242	XXX	2,929,475	XXX		XXX		XXX	5,458,717
7. Ending Inventory	25	59,369,409	23	56,611,932					23	56,611,932

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	45,525,348	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	49,613	
3.	Total (Line 1 plus Line 2)		45,574,960
4.	Part D, Section 1, Column 5	75,970,319	
5.	Part D, Section 1, Column 6	(30,395,359)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	50,130,191	
8.	Part B, Section 1, Column 13	55,058	
9.	Total (Line 7 plus Line 8)		50,185,249
10.	Part D, Section 1, Column 8	80,568,136	
11.	Part D, Section 1, Column 9	(30,382,887)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	5,435,382	
14.	Part B, Section 1, Column 20	571,300	
15.	Part D, Section 1, Column 11	6,006,682	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	486,875,612	524,817,367
2.	Cost of cash equivalents acquired	8,048,843,335	11,148,293,174
3.	Accrual of discount	451,329	2,782,625
4.	Unrealized valuation increase (decrease)	(15,237)	28,300
5.	Total gain (loss) on disposals	(263,123)	100,566
6.	Deduct consideration received on disposals	7,662,042,900	11,189,146,420
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	873,849,015	486,875,612
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	873,849,015	486,875,612

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Tuscany Apartments	Alexandria	VA	11/30/2012	VARIOUS				48,692
Pooler Retail	Savannah	GA	06/18/2015	VARIOUS				143,510
Mosaic Apartments	Austin	TX	02/09/2016	VARIOUS				81,436
Tempe Industrial	Tempe	AZ	10/12/2017	VARIOUS				8,630
Courthouse Apartments	Wheaton	IL	01/24/2018	VARIOUS				22,706
Sandstone Ranch	Fresno County	CA	12/23/2019	VARIOUS		15,000,000		178,964
0199999. Acquired by Purchase						15,000,000		483,937
0399999 - Totals						15,000,000		483,937

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
400002	FREMONT	CA		12/19/2017	4.550		250,000	17,536,047
400005	EVERETT	MA		11/13/2018	5.100		364,080	34,963,720
400009	TAMPA	FL		06/07/2019	4.510		145,062	26,676,092
123688	SAN ANTONIO	TX		04/01/2020	4.730	6,000,000		8,245,982
123694	DALLAS	TX		05/22/2020	3.000	10,000,000		15,124,294
0599999. Mortgages in good standing - Commercial mortgages-all other						16,000,000	759,142	102,546,135
0899999. Total Mortgages in good standing						16,000,000	759,142	102,546,135
122720	NAPERVILLE	IL		12/21/2005	7.000		366,784	18,099,889
1399999. Restructured mortgages - Commercial mortgages-all other							366,784	18,099,889
1699999. Total - Restructured Mortgages							366,784	18,099,889
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						16,000,000	1,125,926	120,646,024

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 Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
121759	MINNEAPOLIS	MN		11/09/1999	04/09/2020	3,545,253							3,545,253	3,545,253			
122830	DENVER	CO		07/19/2006	06/18/2020	1,266,966							1,266,966	1,266,966			
123195	MEDFORD	NY		12/11/2009	04/09/2020	11,785,157							11,785,157	11,785,157			
0199999. Mortgages closed by repayment						16,597,376							16,597,376	16,597,376			
121581	LAS VEGAS	NV		12/16/1999		228,795							228,795	228,795			
121651	SUNRISE	FL		08/25/1998		95,800		(340)			(340)		95,460	95,460			
121911	BRAINTREE	MA		12/28/2000		233,761							233,761	233,761			
122307	HENDERSON	NV		07/01/2003		81,448		26			26		81,474	81,474			
122324	SAN MARCOS	CA		12/09/2003		75,279							75,279	75,279			
122423	WHITESTONE	NY		06/09/2004		104,192							104,192	104,192			
122545	STAMFORD	CT		11/22/2005		227,576							227,576	227,576			
122586	FEDERAL WAY	WA		04/22/2005		130,079							130,079	130,079			
122634	PARK CITY	IL		09/06/2005		60,129							60,129	60,129			
122643	WILLIAMSBURG	VA		01/19/2006		244,904							244,904	244,904			
122715	TUALATIN	OR		11/15/2006		229,941							229,941	229,941			
122782	NEW YORK	NY		01/05/2006		117,780							117,780	117,780			
122897	HONOLULU	HI		01/10/2007		15,847							15,847	15,847			
122995	VARIOUS	NY		07/12/2007		63,274							63,274	63,274			
122996	VARIOUS	NY		07/12/2007		66,516							66,516	66,516			
123011	EAST HANOVER	NJ		10/01/2007		51,529		99			99		51,628	51,628			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		26,771							26,771	26,771			
123126	MEDFORD	MA		12/07/2007		58,561							58,561	58,561			
123130	OGDEN	UT		03/13/2008		100,172							100,172	100,172			

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 Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123141	BRANCHBURG	NJ		02/05/2008		84,608							84,608	84,608			
123169	ALEXANDRIA CITY	VA		03/31/2008		75,669							75,669	75,669			
123230	SECAUCUS	NJ		10/07/2010		47,302							47,302	47,302			
123234	MACUNGIE	PA		10/26/2010		22,438							22,438	22,438			
123257	AUSTIN	TX		06/01/2011		69,134							69,134	69,134			
123262	WYCKOFF	NJ		05/25/2011		248,141							248,141	248,141			
123280	DANA POINT	CA		07/22/2011		50,779							50,779	50,779			
123286	SPRING HILL	FL		09/14/2011		38,046							38,046	38,046			
123294	WOODBURY	NY		07/01/2011		34,289							34,289	34,289			
123301	CHICAGO	IL		09/01/2011		16,763							16,763	16,763			
123302	ST. LOUIS	MO		06/30/2011		13,300							13,300	13,300			
123303	CHICAGO	IL		06/30/2011		2,478							2,478	2,478			
123304	PHILADELPHIA	PA		06/30/2011		27,485							27,485	27,485			
123305	MINNEAPOLIS	MN		06/30/2011		8,350							8,350	8,350			
123306	HOUSTON	TX		06/30/2011		1,948							1,948	1,948			
123307	CHELSEA	MA		06/30/2011		17,661							17,661	17,661			
123308	BALTIMORE	MD		06/30/2011		7,679							7,679	7,679			
123309	ATLANTA	GA		06/30/2011		11,365							11,365	11,365			
123310	WASHINGTON	DC		06/30/2011		4,329							4,329	4,329			
123312	DEERFIELD	IL		12/01/2011		66,343							66,343	66,343			
123314	SARASOTA	FL		08/08/2011		40,748							40,748	40,748			
123324	SEATTLE	WA		09/29/2011		119,406							119,406	119,406			
123328	ST. LOUIS	MO		10/11/2011		118,288							118,288	118,288			
123337	BOSTON	MA		11/30/2011		22,564							22,564	22,564			
123340	BOSTON	MA		11/30/2011		22,102							22,102	22,102			
123342	BOSTON	MA		11/30/2011		22,102							22,102	22,102			
123347	LAKEWOOD	CA		12/13/2011		34,215							34,215	34,215			
123348	OREGON CITY	OR		12/15/2011		109,699							109,699	109,699			
123374	ALEXANDRIA	VA		03/07/2012		309,395							309,395	309,395			
123376	HOUSTON	TX		05/15/2012		136,901							136,901	136,901			
123379	NEWARK	NJ		01/20/2012		116,587							116,587	116,587			
123380	PLANT CITY	FL		12/16/2011		182,601							182,601	182,601			
123397	OAKLAND	CA		08/08/2012		274,400							274,400	274,400			
123404	SAN DIEGO	CA		09/04/2012		47,311							47,311	47,311			
123405	SAN DIEGO	CA		09/04/2012		91,713							91,713	91,713			
123406	NORTH HOLLYWOOD	CA		09/04/2012		11,940							11,940	11,940			
123407	LINTHICUM	MD		08/28/2012		86,766							86,766	86,766			
123429	CHICAGO	IL		11/29/2012		82,258		(88)			(88)		82,169	82,169			
123437	LAS VEGAS	NV		02/14/2013		16,629							16,629	16,629			
123438	TEMPE	AZ		02/14/2013		22,262							22,262	22,262			
123441	IRVINE	CA		03/28/2013		126,823		(38)			(38)		126,785	126,785			
123442	ALISO VIEJO	CA		04/30/2013		118,887							118,887	118,887			
123445	MOORESVILLE	NC		04/09/2013		56,797							56,797	56,797			
123449	CHICAGO	IL		05/08/2013		59,701							59,701	59,701			
123451	PLEASANTON	CA		04/18/2013		89,172							89,172	89,172			
123457	GREENSBORO	NC		05/07/2013		72,763							72,763	72,763			
123459	MARLTON	NJ		06/13/2013		133,321							133,321	133,321			
123462	COPPELL	TX		05/22/2013		71,141							71,141	71,141			
123465	PHOENIXVILLE	PA		07/09/2013		55,885		(42)			(42)		55,843	55,843			
123470	MIAMI	FL		06/20/2013		137,080							137,080	137,080			
123474	LAS VEGAS	NV		07/10/2013		97,671							97,671	97,671			
123476	ODENTON	MD		07/25/2013		71,168							71,168	71,168			
123478	HONOLULU	HI		01/30/2014		2,417							2,417	2,417			
123480	FULTON	MD		10/30/2013		149,819							149,819	149,819			
123481	FULTON	MD		10/30/2013		128,668							128,668	128,668			
123482	ATLANTA	GA		10/07/2013		67,443							67,443	67,443			
123483	LOS ANGELES	CA		10/29/2013		115,790		52			52		115,842	115,842			
123486	GREENVALE	NY		04/24/2014		60,763		(46)			(46)		60,718	60,718			
123491	ADDISON	TX		04/10/2014		79,204							79,204	79,204			
123492	GREENSBORO	NC		05/12/2014		63,865		15			15		63,880	63,880			

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 Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123493	SALT LAKE CITY	UT		05/07/2014		67,907							67,907	67,907			
123494	JUPITER	FL		07/01/2014		11,893							11,893	11,893			
123495	CUPERTINO	CA		07/31/2014		109,174							109,174	109,174			
123496	BROOKLYN	NY		07/30/2014		104,611							104,611	104,611			
123499	CHICAGO	IL		10/28/2014		99,660							99,660	99,660			
123504	SAN DIEGO	CA		10/14/2014		251,758							251,758	251,758			
123505	CHICAGO	IL		09/10/2014		64,245							64,245	64,245			
123508	NEWARK	NJ		11/17/2014		77,089							77,089	77,089			
123509	PORTLAND	OR		12/04/2014		78,624		(136)			(136)		78,487	78,487			
123510	SEATTLE	WA		12/04/2014		42,061		(1,585)			(1,585)		40,476	40,476			
123511	SALT LAKE CITY	UT		12/18/2014		132,952							132,952	132,952			
123512	SAN ANTONIO	TX		02/27/2015		75,660							75,660	75,660			
123513	TEMPE	AZ		12/10/2014		82,626							82,626	82,626			
123514	CHANDLER	AZ		12/10/2014		37,268							37,268	37,268			
123515	SUGAR LAND	TX		12/15/2014		39,928							39,928	39,928			
123516	FULSHEAR	TX		01/16/2015		39,792							39,792	39,792			
123517	AUSTIN	TX		01/09/2015		118,577							118,577	118,577			
123519	COLUMBIA	MD		01/30/2015		86,447							86,447	86,447			
123520	BALTIMORE	MD		01/30/2015		53,100							53,100	53,100			
123521	SARASOTA	FL		01/30/2015		54,520							54,520	54,520			
123523	PISCATAWAY	NJ		03/13/2015		117,515							117,515	117,515			
123524	MADISON	WI		06/30/2015		101,269		39			39		101,308	101,308			
123526	IRVINE	CA		03/26/2015		139,520							139,520	139,520			
123527	FUQUAY-VARINA	NC		05/06/2015		52,291							52,291	52,291			
123528	KING OF PRUSSIA	PA		05/13/2015		52,455		(80)			(80)		52,375	52,375			
123530	LAS VEGAS	NV		06/29/2015		120,392							120,392	120,392			
123531	MINNEAPOLIS	MN		06/30/2015		35,451							35,451	35,451			
123537	ADDISON	TX		08/03/2015		52,824		(11)			(11)		52,813	52,813			
123539	PHOENIX	AZ		09/22/2015		78,790							78,790	78,790			
123540	RALEIGH	NC		09/22/2015		105,465							105,465	105,465			
123545	SAN FRANCISCO	CA		10/21/2015		56,560							56,560	56,560			
123550	PLANO	TX		10/29/2015		88,143							88,143	88,143			
123544	WINSTON-SALEM	NC		12/02/2015		64,401							64,401	64,401			
123546	SAN ANTONIO	TX		12/17/2015		78,089							78,089	78,089			
123547	BALTIMORE	MD		12/07/2015		50,543							50,543	50,543			
123549	ELMWOOD PARK	NJ		12/18/2015		105,137							105,137	105,137			
123552	PORTLAND	OR		12/22/2015		26,887							26,887	26,887			
123556	ATLANTA	GA		12/18/2015		70,341							70,341	70,341			
123536	SCHILLER PARK	IL		02/09/2016		53,742							53,742	53,742			
123558	RIVERVIEW	FL		03/01/2016		38,423							38,423	38,423			
123559	CHICAGO	IL		04/22/2016		23,614							23,614	23,614			
123561	NATICK	MA		04/28/2016		152,821							152,821	152,821			
123564	BOULDER	CO		04/14/2016		170,373							170,373	170,373			
123565	CENTENNIAL	CO		04/14/2016		183,619							183,619	183,619			
123566	HOUSTON	TX		04/19/2016		118,662							118,662	118,662			
123562	CHICAGO	IL		06/07/2016		54,568							54,568	54,568			
123568	WOBURN	MA		06/03/2016		26,390							26,390	26,390			
123575	ATLANTA	GA		06/15/2016		113,060							113,060	113,060			
123574	GLENDALE	AZ		07/20/2016		94,347		36			36		94,383	94,383			
123578	FULTON	MD		07/21/2016		115,345							115,345	115,345			
123570	GAINESVILLE	FL		08/11/2016		48,857							48,857	48,857			
123582	BEAVERTON	OR		09/15/2016		82,972							82,972	82,972			
123585	CELEBRATION	FL		09/22/2016		18,241							18,241	18,241			
123533	SAN ANTONIO	TX		11/21/2016		162,208							162,208	162,208			
123567	RALEIGH	NC		10/31/2016		78,093							78,093	78,093			
123586	MONROVIA	CA		11/18/2016		130,420							130,420	130,420			
123588	OVERLAND PARK	KS		02/23/2017		209,571							209,571	209,571			
123589	RALEIGH	NC		06/12/2017		40,473							40,473	40,473			
123610	AUSTIN	TX		09/28/2017		47,240							47,240	47,240			
123611	CHICAGO	IL		09/25/2017		36,831							36,831	36,831			

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 Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123599	SAN ANTONIO	TX		10/02/2017		86,429							86,429	86,429			
123606	TEANECK	NJ		10/19/2017		217,684							217,684	217,684			
123607	LAS VEGAS	NV		11/17/2017		52,678							52,678	52,678			
123620	NORTH PROVIDENCE	RI		12/21/2017		106,996							106,996	106,996			
123616	SAN ANTONIO	TX		12/07/2017		79,145							79,145	79,145			
123622	LAS VEGAS	NV		02/02/2018		73,964							73,964	73,964			
123623	AUSTIN	TX		03/21/2018		79,753							79,753	79,753			
123637	AUSTIN	TX		06/26/2018		30,594							30,594	30,594			
123633	GREENVILLE	SC		06/19/2018		70,631							70,631	70,631			
123630	NORTH HOLLYWOOD	CA		06/21/2018		23,208							23,208	23,208			
123621	VALLEY VIEW	OH		01/19/2018		42,649							42,649	42,649			
123636	CLEMMONS	NC		08/06/2018		55,709							55,709	55,709			
123639	TEMPA	AZ		08/30/2018		35,499							35,499	35,499			
123635	AUSTIN	TX		08/01/2018		85,518							85,518	85,518			
123638	LOS ANGELES	CA		08/20/2018		66,306							66,306	66,306			
123644	MCKINNEY	TX		09/27/2018		47,763							47,763	47,763			
123641	WINSTON SALEM	NC		09/04/2018		171,259							171,259	171,259			
123648	CLAYTON	NC		12/19/2018		11,149							11,149	11,149			
123651	WEST SACRAMENTO	CA		02/12/2019		201,077							201,077	201,077			
123654	SALT LAKE	UT		05/01/2019		113,685							113,685	113,685			
123657	WALTHAM	MA		06/17/2019		51,476							51,476	51,476			
123658	SALT LAKE CITY	UT		06/06/2019		96,777							96,777	96,777			
123659	GREENWOOD VILLAGE	CO		06/04/2019		83,226							83,226	83,226			
123665	SEATTLE-TACOMA	WA		07/31/2019		49,058							49,058	49,058			
123664	HARTSDALE	NY		08/20/2019		62,297							62,297	62,297			
123672	LINTHICUM	MD		09/27/2019		110,824							110,824	110,824			
123671	PLEASANT GROVE	UT		10/01/2019		97,298							97,298	97,298			
123680	GLENDALE	AZ		11/06/2019		13,421							13,421	13,421			
123688	SAN ANTONIO	TX		04/01/2020		15,183							15,183	15,183			
0299999. Mortgages with partial repayments						13,941,814		(2,098)			(2,098)		13,939,715	13,939,715			
0599999 - Totals						30,539,190		(2,098)			(2,098)		30,537,092	30,537,092			

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									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		09/30/2008	3		69,008		904,678	5.850
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL		02/02/2017	3		2,239,354		7,346,527	0.780
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.		09/06/2018	3		1,512		1,042,598	2.020
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	SAN FRANCISCO	CA	AMERICAN PACIFIC GROUP		04/17/2020	3	48,067			4,411,933	0.990
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3		197,048		5,131,567	0.890
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		12/20/2019	3		158,505		15,107,441	0.250
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		12,720		2,289,962	0.330
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3		1,267,567		6,478,430	0.830
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019	3		1,449,656		3,447,527	0.520
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners		03/21/2011	3		603,581			1.020
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		1,284,686		6,957,566	2.340
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			1,017,168		34,666,328	33.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015	3		333,529		2,239,288	2.310
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019	3		99,877		3,376,270	0.030
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		121,333		3,867,476	0.150
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019			1,667,804		11,852,030	0.540
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	ALPINE ENERGY CAPITAL LLC		11/12/2019			10,383		201,989	5.420
000000-00-0	CHRYSCAPITAL VIII LLC	EBENE	MUS	CHRYSCAPITAL LLP		03/30/2020	3		450,000		3,600,000	0.520
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			947,285		5,850,923	3.990
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		05/17/2011			129,373		1,504,577	6.440
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		9,167		1,340,006	3.700
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		2,487			3.170
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		801,986		3,071,286	7.130
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3		1,506,970			5.180
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2		18,825		1,921,191	0.880
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP		03/12/2018	3		489,345		7,541,434	1.450
000000-00-0	EPIRIS FUND II CO-INVESTMENT A LP	ST HEILER	JEY	EPIRIS GROUP		11/23/2018	3		7,902			8.330
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe		06/26/2015	3		535,986		2,716,034	1.240
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3		1,177,616		6,773,550	0.350
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		107,734		421,250	0.650
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3		214,178		5,767,066	0.700
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners		05/28/2014	3		24,059			17.970
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			862,194		7,021,993	4.790
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			491,894		6,645,146	1.380
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019	3		225,000		6,795,050	0.130
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3		112,000		705,600	0.440
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER		05/10/2017	3		2,917		167,116	0.690
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		504,250		10,881,715	0.380
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW Management		04/28/2014	3		776,207		1,231,674	9.800
000000-00-0	ICG MXV CO-INVESTMENT II SCSP	LONDON	GBR	ICG (INTERMEDIATE CAPITAL GROUP)		09/19/2018	3		126,382		597,813	6.790
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL		12/19/2016	3		216,269		6,485,129	2.350
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		988,045		4,464,371	0.120
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		1,946,339		4,577,573	2.410
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018	3		24,269		4,817,299	0.250
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			50,983		3,795,653	11.000
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019			1,041,951		888,166	4.200
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3		184,811		6,177,035	5.490
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3		900,946		4,656,568	2.950
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		36,079		36,409	2.070
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		213,048		4,609,468	0.220
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016	3		92,196		734,932	4.500
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3		1,587,452		3,714,906	0.180
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		11/05/2019	3		15,950		1,862,408	1.220
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2		194,137		1,921,253	4.850
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		8,220		4,916,236	1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		1,000,782		565,041	0.580
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS		04/20/2020	3	200,992			4,797,008	0.150
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		191,392		326,387	0.600
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP		12/19/2016	3		88,754		3,529,413	0.910
000000-00-0	ORCHID ASIA V	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		07/22/2011	3		15,295		1,634,540	1.570
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014	3		703,508		264,286	1.410

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									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3		349,795		6,017,260	0.490
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3		159,286		15,771,331	0.250
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		18,380			8.420
744616-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PGIM PRIVATE CAPITAL		10/16/2008	2		180,954		4,219,356	3.100
744646-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2		533,679		758,899	3.300
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2		108,981		3,891,374	0.820
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		256,853		5,215,579	0.310
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		26,322		1,454,235	4.570
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		05/29/2014	3		54,946		1,177,491	4.470
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		04/08/2020	3	384,695	434,101		10,431,204	2.650
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		38,473		708,570	0.170
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3		1,379,910		3,162,559	0.110
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		5,104		587,792	2.200
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		26,284		3,175,535	2.090
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		4,610		4,846,190	0.480
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		09/30/2008	3		273,930		1,428,718	0.170
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3		305,775		6,224,850	0.140
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3		881,267		2,178,168	0.060
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017	3		455,251		5,139,522	1.900
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		390,815		1,763,414	0.700
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3		374,394		1,535,353	0.690
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3		669,872		6,138,057	1.490
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		27,058		835,681	0.850
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		09/21/2018			1,969,068		4,205,473	1.800
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3		17,899		5,832,912	0.960
1999999. Joint Venture Interests - Common Stock - Unaffiliated								633,754	38,500,921		345,348,640	XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP	BARCELONA	ESP	Black Toro Capital		10/29/2014			217,269		338,932	37.500
2099999. Joint Venture Interests - Common Stock - Affiliated									217,269		338,932	XXX
000000-00-0	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC		02/01/2019			1,381,127		5,352,941	1.190
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			39,321		638,453	2.470
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			14,634		2,707,750	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			382,193		4,283,009	0.250
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP	RENO	NV	DERMODY PARTNERS		12/27/2018			5,046,036		3,009,173	6.490
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019			706,840		6,810,151	2.500
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018			20,523			0.110
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		11/15/2019			1,125,000		7,875,000	2.560
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019			13,158			3.220
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		11/05/2014			690,861			25.860
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		02/27/2020			460,506		19,000,079	50.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group		09/30/2008			3,450		172,622	2.080
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,138			0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			7,142		1,017,880	0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties		12/12/2012			765,669			49.000
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners		06/11/2013			25,874		2,342,900	1.870
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		09/30/2008			1,367			0.520
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		09/30/2008			14,242			1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			5,550		1,034,535	0.560
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			1,853,424		10,583,270	1.750
2199999. Joint Venture Interests - Real Estate - Unaffiliated									12,558,055		64,827,762	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors		03/22/2016			453,120		2,440,914	49.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors		03/22/2016			453,120		2,440,914	49.000
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	TRANSWESTERN DEVELOPMENT COMPANY		11/01/2016			80,421		1,716,151	90.360
000000-00-0	TDC CITY CENTER (PHASE II) LLC	PHOENIX	AZ	TRANSWESTERN DEVELOPMENT COMPANY		01/22/2019			2,278,685		3,708,698	90.000
2299999. Joint Venture Interests - Real Estate - Affiliated									3,265,347		10,306,677	XXX
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WILMINGTON	DE	BLACKCHAMBER PARTNERS		12/24/2019			144,523		12,184,086	2.600
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			45,387		1,182,893	3.330
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016			70,395		9,178,591	3.910
2599999. Joint Venture Interests - Other - Unaffiliated									260,305		22,545,569	XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		02/29/2016			22,500			45.000

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									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
2699999. Joint Venture Interests - Other - Affiliated									22,500			XXX
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS	New York	NY	JP Morgan Chase & Co.	1	05/04/2020		2,796,276				
2799999. Surplus Debentures, etc - Unaffiliated								2,796,276				XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON	MA	BOSTON FINANCIAL		10/18/2018			(4,026)			8.410
000000-00-0	ENTERPRISE HOUSING PARTNERS XX	Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010			1			9.340
000000-00-0	PNC LIHTC FUND 76 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/05/2020		17,455,479				11.020
000000-00-0	RAH CORPORATE PARTNERS FUND 56 LLC	GREAT NECK	NY	REGIONS BANK		04/24/2020		12,500,000				11.430
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND	OH	RBC Capital Markets		10/25/2017			(63,728)			8.630
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017			(25,557)			9.310
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXXX LP	GREENWICH	CT	RICHMAN GROUP		06/30/2020		17,500,000				14.430
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010			884			8.750
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011			38			8.430
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012			(3,706)			9.760
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								47,455,479	(96,094)			XXX
4899999. Total - Unaffiliated								50,885,509	51,223,187		432,721,971	XXX
4999999. Total - Affiliated									3,505,116		10,645,609	XXX
5099999 - Totals								50,885,509	54,728,304		443,367,581	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 in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	06/30/2020	463,725							463,725	463,725				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	06/23/2020		122,200				122,200		122,200			(122,200)	(122,200)	
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	05/18/2020		3,460				3,460		3,460	3,460				(3,460)
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	06/30/2020	67,758	4,702,564				4,702,564		4,770,322	4,770,322				(4,770,322)
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.	09/06/2018	06/29/2020	16							16	16				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	06/25/2020	194,862							194,862	194,862				
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	06/30/2020	391	(75)				(75)	(315)						
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	05/08/2020	255,588							255,588	255,588				
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	04/28/2020	499,063							499,063	499,063				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	06/05/2020	977,708							977,708	977,708				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	06/18/2020	60,370							60,370	60,370				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	05/22/2020	78,865							78,865	78,865				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	06/30/2020	2,554	(2,554)				(2,554)							
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	10/14/2016	06/24/2020													304,466
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	03/01/2017	06/30/2020	(9,274)							(9,274)	(9,274)				497,508
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	06/24/2020	60,418							60,418	60,418				
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011	05/06/2020	25,824	(5,335,268)				(5,335,268)	4,293	(5,305,151)	(5,310,783)	(5,632)		(5,632)	5,335,268
000000-00-0	SECONDARY OPPORTUNITIES FUND II LP	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011	06/26/2020	427,202							427,202	427,202				
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	04/17/2020	970,069							970,069	970,069				

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 in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	EIG CORPUS CHRISTI CO-INVESTMENT, L.P.	HOUSTON	TX	EIG Global Energy Partners	03/31/2015	04/21/2020	219,635							219,635	219,635				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	04/15/2020	65,501							65,501	65,501				
000000-00-0	EPIRIS FUND II B LP	ST HELIER	JEY	EPIRIS GROUP	03/12/2018	04/23/2020	2,128,235							2,128,235	1,991,790	(136,444)		(136,444)	
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	06/29/2020	4,415							4,415	4,415				
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	06/30/2020	(26,407)	26,407				26,407							
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	04/10/2020	23,566							23,566	23,566				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	06/23/2020	762,455							762,455	762,455				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	04/14/2020	15,225							15,225	15,225				
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	05/01/2020	1,417,405							1,417,405	1,417,405				
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS	02/12/2018	05/27/2020	269,544							269,544	269,544				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	06/30/2020	3,048							3,048	3,048				(3,048)
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	12/31/2008	05/28/2020	1,784							1,784	1,784				
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	04/28/2020	31							31	31				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	06/30/2020	1,762							1,762	1,762				(1,762)
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS WELD ASSOCIATES	06/06/2018	06/30/2020	(111,927)	111,927				111,927							
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	05/11/2020	2,895							2,895	2,895				
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	04/16/2020	41,865							41,865	41,865				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	05/28/2020	36,079							36,079	36,079				
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	05/20/2020	254,416							254,416	251,331	(3,086)		(3,086)	
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	05/12/2020	929,959							929,959	929,959				
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	12/31/2008	06/29/2020	30,260	1,686,188				1,686,188		1,716,448	1,716,448				(1,686,830)
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	06/30/2020	(488,126)	488,126				488,126							3,609,417
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	05/22/2020	114,441							114,441	114,441				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	05/07/2020	208,002							208,002	208,002				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	06/30/2020	9,752							9,752	9,752				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018	06/25/2020	766,390							766,390	766,390				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	09/30/2008	06/30/2020	(33,533)	33,533				33,533							
1999999. Joint Venture Interests - Common Stock - Unaffiliated							10,721,808	1,836,508				1,836,508	3,978	12,562,295	12,294,933	(145,162)	(122,200)	(267,362)	3,281,237
000000-00-0	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC	02/01/2019	06/03/2020	1,604,959							1,604,959	1,604,959				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	06/29/2020	2,157							2,157	565	(1,592)		(1,592)	
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	04/24/2020	18,670							18,670	18,670				
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	05/08/2020	4,079							4,079	4,079				
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	04/24/2020	114,264							114,264	114,264				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	06/30/2020	234,405							234,405	234,405				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	06/19/2020	273,750							273,750	273,750				
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	06/25/2018	04/30/2020	329,281							329,281	329,281				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	05/22/2020	229,925							229,925	229,925				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	06/29/2020	3,450							3,450	3,450				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	05/08/2020	765,669							765,669	765,669				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	04/30/2020	7,543							7,543	7,543				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							3,588,152							3,588,152	3,586,560	(1,592)		(1,592)	
000000-00-0	NYLIM REAL ESTATE MEZZANINE FUND II LP	New York	NY	New York Life Inv	09/30/2008	06/30/2020	9,270	(1,999)				(1,999)		7,271	7,271				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							9,270	(1,999)				(1,999)		7,271	7,271				
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WILMINGTON	DE	BLACKCHAMBER PARTNERS	12/24/2019	05/19/2020	39,331							39,331	39,331				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	06/29/2020	8,831							8,831	1,913	(6,917)		(6,917)	
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017	06/08/2020	3,290,261							3,290,261	3,290,261				
40473@-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	08/20/2018	06/15/2020	156,824							156,824	156,824				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	04/08/2020	8,438							8,438	8,438				
2599999. Joint Venture Interests - Other - Unaffiliated							3,503,684							3,503,684	3,496,766	(6,917)		(6,917)	
4899999. Total - Unaffiliated							17,822,914	1,834,509				1,834,509	3,978	19,661,401	19,385,530	(153,672)	(122,200)	(275,871)	3,281,237
4999999. Total - Affiliated																			
5099999 - Totals							17,822,914	1,834,509				1,834,509	3,978	19,661,401	19,385,530	(153,672)	(122,200)	(275,871)	3,281,237

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
912828-G3-8	TREASURY NOTE		04/07/2020	DEUTSCHE BANK AG		1,005,671	930,000	8,336	1
912828-J2-7	TREASURY NOTE		04/07/2020	NOMURA SECURITIES INTERNATIONAL INC		997,825	930,000	2,708	1
912828-V9-8	TREASURY NOTE		04/30/2020	GOLDMAN, SACHS & CO.		695,791	623,700	2,930	1
912828-ZD-5	TREASURY NOTE		04/07/2020	JPMORGAN CHASE & CO.		3,013,242	3,000,000	978	1
912828-ZE-3	TREASURY NOTE		04/07/2020	RBC DOMINION SECURITIES		6,995,078	7,000,000	956	1
912828-ZP-8	TREASURY NOTE		06/25/2020	JPMORGAN CHASE & CO.		19,957,031	20,000,000	2,853	1
912828-ZQ-6	TREASURY NOTE		06/25/2020	MORGAN STANLEY		3,982,813	4,000,000	2,853	1
912828-ZR-4	TREASURY NOTE		06/25/2020	MORGAN STANLEY		16,181,648	16,200,000	1,439	1
912828-ZT-0	TREASURY NOTE		06/25/2020	BANK OF AMERICA/MERRILL LYNCH		9,970,313	10,000,000	1,776	1
0599999. Subtotal - Bonds - U.S. Governments						62,799,412	62,683,700	24,829	XXX
415306-GQ-6	HARRISON MICH CMNTY SCHS		04/15/2020	STIFEL CAPITAL MARKETS		545,336	470,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						545,336	470,000		XXX
054071-LQ-6	AVON IND CMNTY SCH BLDG CORP		04/15/2020	STIFEL CAPITAL MARKETS		634,241	540,000		1FE
150411-3Y-0	CEDAR HILL TEX		04/15/2020	UMB BANK		565,170	500,000		1FE
502516-QN-0	LA CANADA CALIF UNI SCH DIST		04/14/2020	STIFEL CAPITAL MARKETS		570,855	500,000		1FE
741701-7H-3	PRINCE GEORGES CNTY MD		06/10/2020	GOLDMAN, SACHS & CO.		1,250,000	1,250,000		1FE
91882R-GB-2	VAL VERDE UNIFIED SCHOOL DISTRICT		06/12/2020	PIPER JAFFRAY INC.		497,462	450,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,517,727	3,240,000		XXX
23542J-QQ-1	DALLAS TEX WTRWKS & SWR SYS		06/10/2020	JPMORGAN CHASE & CO.		1,000,000	1,000,000		1FE
549233-CY-8	LUBBOCK TX WTR & SWR		05/14/2020	MORGAN STANLEY		1,047,346	910,000		1FE
642577-VM-9	NEW BRAUNFELS TEX UTILITY REV		04/15/2020	PIPER JAFFRAY INC.		575,540	500,000	611	1FE
64971X-QF-8	NEW YORK N Y CITY TRANSITIONAL		05/14/2020	LOOP CAPITAL MARKETS		861,038	750,000		1FE
839423-CT-5	SOUTH PLACER WASTEWATER AUTH CALIF		04/14/2020	MORGAN STANLEY		676,795	500,000		1FE
896572-EC-4	TRINITY RIV AUTH TEX MTN CREEK		04/15/2020	UMB BANK		603,998	510,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						4,764,717	4,170,000	611	XXX
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO	A	04/02/2020	JPMORGAN CHASE & CO.		350,000	350,000		3FE
002824-BP-4	ABBOTT LABORATORIES		06/22/2020	MORGAN STANLEY		6,459,050	6,500,000		1FE
002824-BQ-2	ABBOTT LABORATORIES		06/22/2020	MORGAN STANLEY		2,957,010	3,000,000		1FE
00287Y-CF-4	ABBVIE INC		05/26/2020	EXCHANGE		5,008,885	5,000,000	34,021	2FE
00287Y-CG-2	ABBVIE INC		05/26/2020	EXCHANGE		3,017,389	3,000,000	14,896	2FE
00287Y-CH-0	ABBVIE INC		05/26/2020	EXCHANGE		2,994,350	3,000,000	16,567	2FE
003000-AA-4	ABERCROMBIE AND FITCH MANAGEMENT C		06/18/2020	WELLS FARGO		150,000	150,000		3FE
00404A-AN-9	ACADIA HEALTHCARE CO INC		06/10/2020	BANK OF AMERICA/MERRILL LYNCH		140,000	140,000		5FE
00108W-AM-2	AEP TEXAS INC		06/29/2020	BARCLAYS		746,978	750,000		2FE
00774M-AN-5	AERCAP IRELAND CAPITAL DAC	D	06/03/2020	CITIGROUP GLOBAL MARKETS		346,231	350,000		2FE
00130H-CB-9	AES CORPORATION (THE)		05/15/2020	CREDIT SUISSE		999,720	1,000,000		2FE
00130H-CC-7	AES CORPORATION (THE)		05/15/2020	CREDIT SUISSE		497,985	500,000		2FE
00846U-AM-3	AGILENT TECHNOLOGIES INC		06/01/2020	BANK OF AMERICA/MERRILL LYNCH		14,472,740	14,500,000	9,183	2FE
00914A-AH-5	AIR LEASE CORPORATION		06/17/2020	BANK OF AMERICA/MERRILL LYNCH		989,750	1,000,000		1FE
009158-AY-2	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	JPMORGAN CHASE & CO.		999,010	1,000,000		1FE
009158-AZ-9	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	CITIGROUP GLOBAL MARKETS		498,610	500,000		1FE
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	CITIGROUP GLOBAL MARKETS		498,180	500,000		1FE
009158-BB-1	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	BARCLAYS		699,853	700,000		1FE
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	BANK OF AMERICA/MERRILL LYNCH		1,997,280	2,000,000		1FE
01400E-AD-5	ALCON FINANCE CORP		05/18/2020	JPMORGAN CHASE & CO.		499,215	500,000		2FE
019736-AD-9	ALLISON TRANSMISSION INC		06/10/2020	Various		718,618	717,000	4,944	3FE
02209S-BH-5	ALTRIA GROUP INC ABS		05/04/2020	BARCLAYS		1,499,370	1,500,000		2FE
023135-BR-6	AMAZON.COM INC		06/01/2020	GOLDMAN, SACHS & CO.		499,835	500,000		1FE
023135-BS-4	AMAZON.COM INC		06/01/2020	GOLDMAN, SACHS & CO.		31,964,480	32,000,000		1FE
023135-BT-2	AMAZON.COM INC		06/01/2020	GOLDMAN, SACHS & CO.		742,328	750,000		1FE
023135-BU-9	AMAZON.COM INC		06/01/2020	GOLDMAN, SACHS & CO.		741,120	750,000		1Z
02343U-AG-0	AMCOR FINANCE (USA) INC		04/24/2020	EXCHANGE		36,303,637	36,085,000	639,506	2FE
02342T-AE-9	AMDOCS LTD		06/17/2020	MORGAN STANLEY		1,000,000	1,000,000		2FE
02376X-AA-7	AMERICAN AIRLINES INC		06/16/2020	CANTOR FITZGERALD		80,964	113,634	1,063	3FE
023770-AB-6	AMERICAN AIRLINES INC		06/16/2020	CANTOR FITZGERALD		45,547	69,537	336	3FE
03027X-BB-5	AMERICAN TOWER CORPORATION		06/26/2020	Various		7,504,685	7,500,000	6,825	2FE
03027X-BC-3	AMERICAN TOWER CORPORATION		06/01/2020	RBC DOMINION SECURITIES		5,468,375	5,500,000		2FE
03027X-BD-1	AMERICAN TOWER CORPORATION		06/01/2020	RBC DOMINION SECURITIES		371,303	375,000		2FE
03040W-AW-5	AMERICAN WATER CAPITAL CORP		04/08/2020	RBC DOMINION SECURITIES		5,975,460	6,000,000		2FE
03040W-AX-3	AMERICAN WATER CAPITAL CORP		04/08/2020	RBC DOMINION SECURITIES		4,989,700	5,000,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
031162-CT-5	AMGEN INC		05/04/2020	CITIGROUP GLOBAL MARKETS		5,052,450	5,000,000	22,917	2FE
032654-AS-4	ANALOG DEVICES INC		04/06/2020	JPMORGAN CHASE & CO.		497,480	500,000		2FE
036752-AJ-2	ANTHEM INC		04/30/2020	WELLS FARGO		719,607	700,000	5,080	2FE
036752-AM-5	ANTHEM INC		04/30/2020	BANK OF AMERICA/MERRILL LYNCH		498,740	500,000		2FE
036752-AN-3	ANTHEM INC		04/30/2020	DEUTSCHE BANK AG		1,992,500	2,000,000		2FE
037411-BG-9	APACHE CORPORATION		04/09/2020	BANK OF AMERICA/MERRILL LYNCH		76,050	117,000	1,791	3FE
038222-AN-5	APPLIED MATERIALS INC		05/26/2020	BANK OF AMERICA/MERRILL LYNCH		1,992,340	2,000,000		1FE
038522-AR-9	ARAMARK SERVICES INC		04/23/2020	GOLDMAN, SACHS & CO.		1,301,250	1,300,000		4FE
03938L-BB-9	ARCELORMITTAL	D	05/21/2020	SEAPORT GROUP		245,313	250,000	3,250	3FE
03959K-AC-4	ARCHROCK PARTNERS LP / ARCHROCK PA		05/01/2020	JPMORGAN CHASE & CO.		70,380	92,000	2,156	4FE
03966V-AB-3	ARCONIC CORP		04/29/2020	GOLDMAN, SACHS & CO.		150,000	150,000		1Z
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	D	05/28/2020	CITIGROUP GLOBAL MARKETS		301,500	300,000	653	3FE
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	D	05/26/2020	CITIGROUP GLOBAL MARKETS		216,563	225,000		1Z
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG		06/11/2020	CITIGROUP GLOBAL MARKETS		(2,500)			4FE
03985R-AA-1	ARDONAGH MIDCO 2 PLC	D	06/25/2020	BANK OF AMERICA/MERRILL LYNCH		168,300	170,000		5FE
04018B-AA-5	ARES 2020-55A A1 CLO		05/15/2020	JPMORGAN CHASE & CO.		15,000,000	15,000,000		1FE
040555-DB-7	ARIZONA PUBLIC SERVICE COMPANY		05/19/2020	BARCLAYS		4,976,550	5,000,000		1FE
00206R-JX-1	AT&T INC		05/21/2020	BANK OF AMERICA/MERRILL LYNCH		998,520	1,000,000		2FE
00206R-JY-9	AT&T INC		05/21/2020	BANK OF AMERICA/MERRILL LYNCH		5,241,548	5,250,000		2FE
00206R-JZ-6	AT&T INC		05/21/2020	MIZUHO SECURITIES USA INC.		498,450	500,000		2FE
00206R-KA-9	AT&T INC		05/21/2020	MIZUHO SECURITIES USA INC.		498,065	500,000		2FE
05329W-AQ-5	AUTONATION INC		05/19/2020	BANK OF AMERICA/MERRILL LYNCH		497,395	500,000		2FE
05454N-AA-7	AXALTA COATING SYSTEMS US HOLDINGS	C	06/01/2020	BARCLAYS		125,000	125,000		1Z
12655X-AA-8	AZEK CO LLC/THE		05/07/2020	BARCLAYS		54,450	55,000		5FE
05523R-AD-9	BAE SYSTEMS PLC	D	04/07/2020	DEUTSCHE BANK AG		496,480	500,000		2FE
05724B-AA-7	BAKER HUGHES HOLDINGS LLC		04/28/2020	JPMORGAN CHASE & CO.		500,000	500,000		1FE
05971K-AE-9	BANCO SANTANDER SA	D	05/20/2020	BANK OF AMERICA/MERRILL LYNCH		600,000	600,000		2FE
06051G-JE-0	BANK OF AMERICA CORP		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1FE
06367W-B8-5	BANK OF MONTREAL	A	04/22/2020	BANK MONTREAL / NESBITT BURNS		1,498,860	1,500,000		1FE
064058-AH-3	BANK OF NEW YORK MELLON CORP/THE		05/12/2020	CREDIT SUISSE		1,000,000	1,000,000		2FE
06406R-AN-7	BANK OF NEW YORK MELLON CORP/THE		04/17/2020	GOLDMAN, SACHS & CO.		499,810	500,000		1FE
06739G-CR-8	BARCLAYS BANK PLC	D	05/05/2020	BARCLAYS		499,590	500,000		1FE
06738E-BM-6	BARCLAYS PLC	D	06/17/2020	BARCLAYS		500,000	500,000		2FE
071734-AK-3	BAUSCH HEALTH COMPANIES INC		05/11/2020	BARCLAYS		550,000	550,000		4FE
05545M-AC-6	BBA US HOLDINGS INC		06/30/2020	STIFEL CAPITAL MARKETS		2,265,625	2,500,000	33,611	3FE
081437-AR-6	BEMIS COMPANY INC		04/24/2020	EXCHANGE		9,982,175	10,000,000	11,250	2FE
081437-AS-4	BEMIS COMPANY INC		04/24/2020	EXCHANGE		5,012,657	5,000,000	16,792	2FE
09062X-AG-8	BIOGEN INC		04/27/2020	GOLDMAN, SACHS & CO.		12,396,750	12,500,000		2FE
09062X-AH-6	BIOGEN INC		04/27/2020	JPMORGAN CHASE & CO.		499,865	500,000		2FE
092113-AT-6	BLACK HILLS CORPORATION		06/12/2020	WELLS FARGO		4,982,900	5,000,000		2FE
09247X-AR-2	BLACKROCK INC		06/25/2020	Various		21,249,692	21,200,000	14,546	1FE
05565E-BM-6	BMW US CAPITAL LLC	C	04/06/2020	BANK OF AMERICA/MERRILL LYNCH		998,970	1,000,000		1FE
097023-CU-7	BOEING CO		04/30/2020	WELLS FARGO		1,000,000	1,000,000		2FE
097023-CX-1	BOEING CO		04/30/2020	CITIGROUP GLOBAL MARKETS		500,000	500,000		2FE
097023-CY-9	BOEING CO		04/30/2020	JPMORGAN CHASE & CO.		1,000,000	1,000,000		2FE
097751-BP-5	BOMBARDIER INC	A	04/17/2020	JPMORGAN CHASE & CO.		43,250	50,000	1,701	5FE
099724-AL-0	BORGWARNER INC		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		1,994,380	2,000,000		2FE
101137-AZ-0	BOSTON SCIENTIFIC CORPORATION		05/14/2020	BARCLAYS		999,520	1,000,000		2FE
103186-AB-8	BOXER PARENT CO INC		05/14/2020	JEFFERIES & COMPANY, INC.		140,000	140,000		4Z
103304-BS-9	BOYD GAMING CORPORATION		05/13/2020	JPMORGAN CHASE & CO.		275,000	275,000		5Z
11135F-AF-8	BROADCOM INC		04/06/2020	JPMORGAN CHASE & CO.		1,499,850	1,500,000		2FE
11135F-AK-7	BROADCOM INC		05/21/2020	EXCHANGE		17,136,751	18,049,000		2FE
11135F-AM-3	BROADCOM INC		05/21/2020	EXCHANGE		2,519,018	2,625,000		2FE
11135F-AP-6	BROADCOM INC		05/05/2020	WELLS FARGO		998,890	1,000,000		2FE
11135F-AR-2	BROADCOM INC		05/05/2020	WELLS FARGO		499,370	500,000		2FE
11135F-AT-8	BROADCOM INC		05/05/2020	CITIGROUP GLOBAL MARKETS		3,994,560	4,000,000		2FE
11135F-AU-5	BROADCOM INC		05/05/2020	HSBC SECURITIES, INC.		499,950	500,000		2FE
12008R-AM-9	BUILDERS FIRSTSOURCE INC		06/30/2020	Various		318,780	314,000	5,369	4FE
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		05/01/2020	JPMORGAN CHASE & CO.		202,750	200,000	5,076	3FE
121579-AH-9	BURLINGTON COAT FACTORY WAREHOUSE		04/13/2020	JPMORGAN CHASE & CO.		100,000	100,000		3Z
05605H-AB-6	BWX TECHNOLOGIES INC		06/09/2020	MORGAN STANLEY		190,000	190,000		3Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
134429-BK-4	CAMPBELL SOUP COMPANY		04/20/2020	JPMORGAN CHASE & CO.		1,994,580	2,000,000		2FE
136375-CZ-3	CANADIAN NATIONAL RAILWAY COMPANY	A	04/29/2020	CITIGROUP GLOBAL MARKETS		3,425,485	3,500,000		1FE
136385-AZ-4	CANADIAN NATURAL RESOURCES LTD	A	06/22/2020	JPMORGAN CHASE & CO.		499,160	500,000		2FE
136385-BA-8	CANADIAN NATURAL RESOURCES LTD	A	06/22/2020	JPMORGAN CHASE & CO.		399,820	400,000		2FE
141781-BL-7	CARGILL INC		04/20/2020	CITIGROUP GLOBAL MARKETS		1,498,440	1,500,000		1FE
14448C-AK-0	CARRIER GLOBAL CORP		06/16/2020	CITIGROUP GLOBAL MARKETS		499,800	500,000		2FE
1248EP-CJ-0	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		06/01/2020	BANK OF AMERICA/MERRILL LYNCH		1,293,750	1,250,000	11,719	3FE
12510C-AA-9	CD&R SMOKEY BUYER INC		06/17/2020	UNION BANK OF SWITZERLAND		95,000	95,000		4Z
12513X-AH-5	CD_06-CD2 CMBS		06/01/2020	SCHEDULED PAY UP			3,010		1FM
151290-BW-2	CEMEX SAB DE CV	D	06/02/2020	CITIGROUP GLOBAL MARKETS		500,000	500,000		3FE
15135U-AF-6	CENOVUS ENERGY INC	A	04/09/2020	BANK OF AMERICA/MERRILL LYNCH		155,170	236,000	6,593	3FE
15135U-AM-1	CENOVUS ENERGY INC	A	04/16/2020	BARCLAYS		70,000	100,000	59	3FE
15135B-AP-6	CENTENE CORPORATION		05/11/2020	EXCHANGE		345,133	336,000	5,143	3FE
15135B-AR-2	CENTENE CORPORATION		05/11/2020	EXCHANGE		496,980	501,000	9,168	3FE
15135B-AV-3	CENTENE CORPORATION		05/11/2020	EXCHANGE		2,150,151	2,177,000	17,960	3FE
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC		04/16/2020	GOLDMAN, SACHS & CO.		120,000	120,000	958	5FE
161175-BU-7	CHARTER COMMUNICATIONS OPERATING L		04/14/2020	MORGAN STANLEY		497,805	500,000		2FE
161175-BV-5	CHARTER COMMUNICATIONS OPERATING L		04/14/2020	MORGAN STANLEY		496,085	500,000		2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2020	SCHEDULED PAY UP			15,248		1FM
166764-BY-5	CHEVRON CORP		05/07/2020	JPMORGAN CHASE & CO.		500,000	500,000		1FE
12549B-AS-7	CIFC 2013-2A A2LR CLO		05/28/2020	BANK OF AMERICA/MERRILL LYNCH		4,856,250	5,000,000	15,956	1FE
125523-CJ-7	CIGNA CORP		06/24/2020	JEFFERIES & COMPANY, INC.		6,630,938	6,250,000	55,556	2FE
172441-BC-0	CINEMARK HOLDINGS INC		04/13/2020	BARCLAYS		50,000	50,000		3Z
172967-MS-7	CITIGROUP INC		05/26/2020	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
18060T-AA-3	CLARIOS GLOBAL LP		05/15/2020	Various		3,663,906	3,625,000		4FE
185899-AG-6	CLEVELAND-CLIFFS INC		06/16/2020	GOLDMAN, SACHS & CO.		228,275	230,000	4,140	4FE
185899-AJ-0	CLEVELAND-CLIFFS INC		04/15/2020	GOLDMAN, SACHS & CO.		47,250	50,000		4FE
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC		06/23/2020	WELLS FARGO		993,700	1,000,000		2FE
191216-CV-0	COCA-COLA CO		04/29/2020	MORGAN STANLEY		15,967,360	16,000,000		1FE
191216-CW-8	COCA-COLA CO		04/29/2020	BARCLAYS		499,755	500,000		1FE
191216-CX-6	COCA-COLA CO		04/29/2020	BARCLAYS		499,680	500,000		1FE
191216-CY-4	COCA-COLA CO		04/29/2020	BARCLAYS		499,630	500,000		1FE
19565C-AA-8	COLONIAL ENTERPRISES INC		05/06/2020	TD SECURITIES		374,809	375,000		1FE
20030N-DL-2	COMCAST CORPORATION		05/20/2020	GOLDMAN, SACHS & CO.		4,962,400	5,000,000		1FE
20030N-DM-0	COMCAST CORPORATION		05/20/2020	RBC DOMINION SECURITIES		14,952,900	15,000,000		1FE
203372-AV-9	COMMSCOPE INC		06/22/2020	JPMORGAN CHASE & CO.		190,000	190,000		4FE
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		05/20/2020	WELLS FARGO		134,250	150,000	1,396	4FE
205768-AR-5	COMSTOCK RESOURCES INC		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		90,000	100,000		5FE
21036P-BF-4	CONSTELLATION BRANDS INC		04/23/2020	BANK OF AMERICA/MERRILL LYNCH		199,602	200,000		2FE
212015-AH-4	CONTINENTAL RESOURCES		04/07/2020	Various		301,938	350,000	1,167	3FE
212015-AQ-4	CONTINENTAL RESOURCES INC		04/09/2020	STIFEL CAPITAL MARKETS		183,750	250,000	4,526	3FE
22160K-AN-5	COSTCO WHOLESALE CORPORATION		04/16/2020	CREDIT SUISSE		997,750	1,000,000		1FE
22160K-AP-0	COSTCO WHOLESALE CORPORATION		04/16/2020	CREDIT SUISSE		16,970,250	17,000,000		1FE
22160K-AQ-8	COSTCO WHOLESALE CORPORATION		04/16/2020	CREDIT SUISSE		4,989,750	5,000,000		1FE
12770R-AA-1	CRC FINCO INC		06/19/2020	Various		2,093,750	2,075,000		4FE
22535W-AG-2	CREDIT AGRICOLE SA (LONDON BRANCH)	D	06/09/2020	CREDIT AGRICOLE		500,000	500,000		1FE
22550L-2B-6	CREDIT SUISSE AG (NEW YORK BRANCH)	D	04/06/2020	CREDIT SUISSE		499,980	500,000		1FE
173109-AH-2	CRMSI_07-1 RMBS		05/01/2020	SCHEDULED PAY UP			32,468		1FM
22822V-AS-0	CROWN CASTLE INTERNATIONAL CORP		06/04/2020	JPMORGAN CHASE & CO.		498,680	500,000		2FE
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP		06/26/2020	Various		2,854,297	2,850,000	2,203	2FE
22822V-AU-5	CROWN CASTLE INTERNATIONAL CORP		06/04/2020	JPMORGAN CHASE & CO.		498,930	500,000		2FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		05/01/2020	SCHEDULED PAY UP			19,184		1FM
263534-CN-7	CTVA		05/13/2020	CREDIT SUISSE		499,550	500,000		1FE
12667G-US-0	CWALT 2005-29 CB A6 RMBS		05/01/2020	SCHEDULED PAY UP			236		1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		05/01/2020	SCHEDULED PAY UP			101		1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2020	SCHEDULED PAY UP			42		1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		05/01/2020	SCHEDULED PAY UP			5,549		1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		05/01/2020	SCHEDULED PAY UP			1,741		1FM
12543P-AK-9	CWHL_06-21 RMBS		04/01/2020	SCHEDULED PAY UP			41		1FM
235825-AF-3	DANA INC		06/18/2020	CITIGROUP GLOBAL MARKETS		184,000	184,000	1,044	3FE
235825-AG-1	DANA INC		06/16/2020	CITIGROUP GLOBAL MARKETS		140,000	140,000		4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
23918K-AS-7	DAVITA INC		05/27/2020	SUNTRUST INVESTMENT SERVICES, INC.		10,218,750	10,215,000		4FE
240019-BV-0	DAYTON POWER AND LIGHT CO		04/17/2020	EXCHANGE		1,192,378	1,200,000	16,063	2FE
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		06/17/2020	BANK OF AMERICA/MERRILL LYNCH		1,117,500	1,115,000		3FE
24703D-BB-6	DELL INTERNATIONAL LLC		04/03/2020	JPMORGAN CHASE & CO.		499,315	500,000		2FE
247361-ZU-5	DELTA AIR LINES INC		04/29/2020	JPMORGAN CHASE & CO.		117,375	150,000	36	3FE
247361-ZZ-4	DELTA AIR LINES INC		06/11/2020	MORGAN STANLEY		3,345,173	3,375,000	1,460	3FE
24906P-AA-7	DENTSPLY SIRONA INC		05/20/2020	JPMORGAN CHASE & CO.		997,880	1,000,000		2FE
25243Y-BC-2	DIAGEO CAPITAL PLC	D	04/27/2020	BANK OF AMERICA/MERRILL LYNCH		1,494,480	1,500,000		1FE
25243Y-BD-0	DIAGEO CAPITAL PLC	D	04/27/2020	BANK OF AMERICA/MERRILL LYNCH		14,928,450	15,000,000		1FE
25243Y-BE-8	DIAGEO CAPITAL PLC	D	04/27/2020	BANK OF AMERICA/MERRILL LYNCH		495,905	500,000		1FE
25278X-AP-4	DIAMONDBACK ENERGY INC		05/18/2020	JPMORGAN CHASE & CO.		700,000	700,000		3FE
25470X-AZ-8	DISH DBS CORP		06/24/2020	JPMORGAN CHASE & CO.		190,000	190,000		4FE
233293-AQ-2	DPL INC		04/24/2020	EXCHANGE		1,371,576	1,382,000	1,503	3FE
233293-AS-8	DPL INC		06/17/2020	JPMORGAN CHASE & CO.		1,165,000	1,165,000		3FE
26444H-AJ-0	DUKE ENERGY FLORIDA LLC		06/08/2020	BARCLAYS		9,986,300	10,000,000		1FE
26614N-AA-0	DUPONT DE NEMOURS INC		04/28/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		2FE
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		05/19/2020	BANK OF AMERICA/MERRILL LYNCH		250,000	250,000		1Z
28470R-AH-5	ELDORADO RESORTS INC		06/19/2020	Various		4,741,000	4,700,000		4FE
28470R-AK-8	ELDORADO RESORTS INC		06/19/2020	JPMORGAN CHASE & CO.		275,000	275,000		5FE
291011-BL-7	EMERSON ELECTRIC CO		04/27/2020	JPMORGAN CHASE & CO.		1,498,650	1,500,000		1FE
291011-BM-5	EMERSON ELECTRIC CO		04/27/2020	JPMORGAN CHASE & CO.		9,887,922	9,900,000		1FE
291011-BN-3	EMERSON ELECTRIC CO		04/27/2020	CITIGROUP GLOBAL MARKETS		9,944,600	10,000,000		1FE
29261A-AA-8	ENCOMPASS HEALTH CORP		05/12/2020	BANK OF AMERICA/MERRILL LYNCH		2,638,350	2,665,000	34,645	4FE
29261A-AB-6	ENCOMPASS HEALTH CORP		05/12/2020	BANK OF AMERICA/MERRILL LYNCH		2,871,275	2,915,000	40,000	4FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER		04/03/2020	JEFFERIES & COMPANY, INC.		55,125	75,000	803	3FE
29260F-AF-7	ENDEAVOR ENERGY RESOURCES LP/ EER		06/02/2020	GOLDMAN, SACHS & CO.		95,000	95,000		3FE
29272W-AA-7	ENERGIZER HOLDINGS INC		04/15/2020	CITIGROUP GLOBAL MARKETS		99,183	97,000	1,666	4FE
29272W-AC-3	ENERGIZER HOLDINGS INC		06/17/2020	CITIGROUP GLOBAL MARKETS		100,000	100,000		4FE
29362U-AC-8	ENTEGRIS INC		04/24/2020	Various		356,598	357,000		3FE
29413X-AD-9	ENVIVA PARTNERS LP		06/29/2020	BARCLAYS		119,313	115,000		4Z
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		06/16/2020	JPMORGAN CHASE & CO.		140,000	140,000		3FE
26885B-AH-3	EQM MIDSTREAM PARTNERS LP		06/16/2020	JPMORGAN CHASE & CO.		140,000	140,000		3Z
294429-AS-4	EQUIFAX INC		04/22/2020	JPMORGAN CHASE & CO.		998,100	1,000,000		2FE
29444U-BG-0	EQUINIX INC		06/08/2020	BANK OF AMERICA/MERRILL LYNCH		498,745	500,000		2FE
29446M-AJ-1	EQUINOR ASA	D	05/18/2020	GOLDMAN, SACHS & CO.		497,995	500,000		1FE
29670G-AD-4	ESSENTIAL UTILITIES INC		04/13/2020	RBC DOMINION SECURITIES		6,900,000	6,900,000		2FE
30037D-AA-3	EVERGY METRO INC		05/18/2020	CITIGROUP GLOBAL MARKETS		499,420	500,000		1FE
30212P-AS-4	EXPEDIA GROUP INC		04/23/2020	JPMORGAN CHASE & CO.		750,000	750,000		2FE
30212P-AU-9	EXPEDIA GROUP INC		04/23/2020	JPMORGAN CHASE & CO.		100,000	100,000		2FE
30231G-BM-3	EXXON MOBIL CORP		04/13/2020	JPMORGAN CHASE & CO.		500,000	500,000		1FE
31428X-BY-1	FEDEX CORP		04/03/2020	JPMORGAN CHASE & CO.		498,620	500,000		2FE
314890-AB-0	FERGUSON FINANCE PLC		05/28/2020	BANK OF AMERICA/MERRILL LYNCH		373,320	375,000		2FE
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		06/09/2020	JPMORGAN CHASE & CO.		498,780	500,000		2FE
337932-AP-2	FIRSTENERGY CORPORATION		06/03/2020	MORGAN STANLEY		748,875	750,000		2FE
33834D-AA-2	FIVE CORNERS FUNDING TRUST II		05/19/2020	CREDIT SUISSE		375,000	375,000		1Z
33938X-AC-9	FLEX LTD		05/08/2020	BANK OF AMERICA/MERRILL LYNCH		498,085	500,000		2FE
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY L		06/10/2020	PNC CAPITAL MARKETS LLC		1,995,260	2,000,000		2FE
345370-CQ-1	FORD MOTOR COMPANY		04/09/2020	WELLS FARGO		69,000	100,000	1,174	3FE
345370-CV-0	FORD MOTOR COMPANY		04/17/2020	GOLDMAN, SACHS & CO.		500,000	500,000		3FE
345370-CW-8	FORD MOTOR COMPANY		04/17/2020	GOLDMAN, SACHS & CO.		350,000	350,000		3FE
345370-CX-6	FORD MOTOR COMPANY		04/20/2020	GOLDMAN, SACHS & CO.		4,110,000	4,150,000		3FE
345397-A4-5	FORD MOTOR CREDIT COMPANY LLC		06/05/2020	BANK OF AMERICA/MERRILL LYNCH		190,000	200,000	3,559	3FE
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC		06/16/2020	MORGAN STANLEY		250,000	250,000		3FE
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		06/05/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		194,000	200,000	3,682	3FE
35137L-AG-0	FOX CORP		04/06/2020	EXCHANGE		2,400,000	2,400,000	19,075	2FE
36320M-AL-2	GALXY 2015-20A AR CLO		05/18/2020	MORGAN STANLEY		14,596,500	15,000,000	26,691	1FE
366651-AC-1	GARTNER INC		06/18/2020	JPMORGAN CHASE & CO.		250,000	250,000		3FE
36166N-AB-9	GE CAPITAL FUNDING LLC		06/08/2020	MORGAN STANLEY		525,370	500,000	1,650	2FE
369604-BV-4	GENERAL ELECTRIC CO		04/13/2020	BANK OF AMERICA/MERRILL LYNCH		998,450	1,000,000		2FE
369604-BW-2	GENERAL ELECTRIC CO		04/13/2020	BANK OF AMERICA/MERRILL LYNCH		499,205	500,000		2FE
37045V-AU-4	GENERAL MOTORS CO		05/07/2020	DEUTSCHE BANK AG		498,875	500,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
37045V-AV-2	GENERAL MOTORS CO		05/07/2020	CITIGROUP GLOBAL MARKETS		1,498,485	1,500,000		2FE
37045X-CX-2	GENERAL MOTORS FINANCIAL CO INC		06/17/2020	JPMORGAN CHASE & CO.		499,215	500,000		2FE
37331N-AJ-0	GEORGIA-PACIFIC LLC		04/27/2020	GOLDMAN, SACHS & CO.		1,499,700	1,500,000		1FE
37331N-AK-7	GEORGIA-PACIFIC LLC		04/27/2020	BANK OF AMERICA/MERRILL LYNCH		11,985,120	12,000,000		1FE
37331N-AL-5	GEORGIA-PACIFIC LLC		04/27/2020	JPMORGAN CHASE & CO.		5,994,180	6,000,000		1FE
37940X-AA-0	GLOBAL PAYMENTS INC		06/24/2020	CITIGROUP GLOBAL MARKETS		2,835,570	2,676,000	25,805	2FE
37940X-AD-4	GLOBAL PAYMENTS INC		05/07/2020	BANK OF AMERICA/MERRILL LYNCH		498,365	500,000		2FE
361841-AQ-2	GLP CAPITAL LP		06/17/2020	JPMORGAN CHASE & CO.		494,135	500,000		2FE
38012T-AC-6	GMACM_06-HE3 RMBS		06/01/2020	SCHEDULED PAY UP			14,993		1FM
382550-BH-3	GOODYEAR TIRE & RUBBER COMPANY (TH		05/20/2020	GOLDMAN, SACHS & CO.		254,375	250,000	264	1Z
36245E-AG-3	GSAMP_06-HE7 RMBS		06/25/2020	SCHEDULED PAY UP			26,998		1FM
40139L-AG-8	GUARDIAN LIFE GLOBAL FUNDING		06/16/2020	DEUTSCHE BANK AG		999,080	1,000,000		1FE
40139L-AH-6	GUARDIAN LIFE GLOBAL FUNDING		06/30/2020	JPMORGAN CHASE & CO.		9,983,400	10,000,000		1Z
418751-AB-9	HAT HOLDINGS I LLC & HAT		04/15/2020	JPMORGAN CHASE & CO.		135,000	135,000		1Z
404119-CA-5	HCA INC		06/01/2020	BANK OF AMERICA/MERRILL LYNCH		1,967,500	2,000,000	18,861	3FE
42218S-AD-0	HEALTH CARE SERVICE CORPORATION		05/28/2020	JPMORGAN CHASE & CO.		4,489,425	4,500,000		1FE
42218S-AF-5	HEALTH CARE SERVICE CORPORATION		05/28/2020	JPMORGAN CHASE & CO.		497,995	500,000		1FE
42704M-AA-0	HERBALIFE NUTRITION LTD		05/20/2020	BANK OF AMERICA/MERRILL LYNCH		233,000	233,000		3FE
427866-BE-7	HERSHEY COMPANY THE		05/27/2020	CITIGROUP GLOBAL MARKETS		4,988,550	5,000,000		1FE
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP		05/01/2020	BANK OF AMERICA/MERRILL LYNCH		138,010	148,000	1,850	3FE
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO		04/06/2020	BNP CAPITAL MARKETS		1,499,340	1,500,000		2FE
431571-AD-0	HILLENBRAND INC		06/09/2020	HSBC SECURITIES, INC.		250,000	250,000		3FE
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY		04/16/2020	BANK OF AMERICA/MERRILL LYNCH		100,000	100,000		3FE
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY		04/16/2020	BANK OF AMERICA/MERRILL LYNCH		100,000	100,000		3FE
438516-CB-0	HONEYWELL INTERNATIONAL INC		05/14/2020	JPMORGAN CHASE & CO.		999,900	1,000,000		1FE
440452-AF-7	HORMEL FOODS CORPORATION		06/04/2020	WELLS FARGO		12,964,510	13,000,000		1FE
443201-AA-6	HOWMET AEROSPACE INC		04/22/2020	JPMORGAN CHASE & CO.		2,802,500	2,775,000		3FE
40434L-AA-3	HP INC		06/09/2020	BNP CAPITAL MARKETS		498,845	500,000		2FE
40434L-AB-1	HP INC		06/09/2020	JPMORGAN CHASE & CO.		498,590	500,000		2FE
40434L-AC-9	HP INC		06/09/2020	JPMORGAN CHASE & CO.		997,900	1,000,000		2FE
404280-CG-2	HSBC HOLDINGS PLC	D	05/28/2020	HSBC SECURITIES, INC.		500,000	500,000		1FE
404280-CH-0	HSBC HOLDINGS PLC	D	05/28/2020	HSBC SECURITIES, INC.		500,000	500,000		1FE
444859-BN-1	HUMANA INC		04/02/2020	Various		7,545,650	7,000,000	8,626	2FE
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC		04/02/2020	BARCLAYS		360,474	427,000	8,273	2FE
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		05/19/2020	SCHEDULED PAY UP			356		1FM
448579-AH-5	HYATT HOTELS CORP		04/21/2020	GOLDMAN, SACHS & CO.		500,000	500,000		2Z
448579-AJ-1	HYATT HOTELS CORP		04/21/2020	GOLDMAN, SACHS & CO.		250,000	250,000		2Z
45138L-BG-7	IDAHO POWER COMPANY		06/17/2020	JPMORGAN CHASE & CO.		4,979,500	5,000,000		1FE
45167R-AG-9	IDEX CORPORATION		04/27/2020	BANK OF AMERICA/MERRILL LYNCH		499,100	500,000		2FE
45232T-AA-9	ILLUMINATE BUYER/HLDG		06/16/2020	CREDIT SUISSE		55,000	55,000		1Z
45674C-AA-1	INFOR INC		06/02/2020	MIZUHO SECURITIES USA INC.		499,410	500,000		2FE
45674C-AB-9	INFOR INC		06/02/2020	DEUTSCHE BANK AG		699,783	700,000		2FE
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC		05/18/2020	BANK OF AMERICA/MERRILL LYNCH		496,450	500,000		1FE
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CO		04/30/2020	GOLDMAN, SACHS & CO.		2,495,375	2,500,000		1FE
459200-KL-4	INTERNATIONAL BUSINESS MACHINES CO		04/30/2020	GOLDMAN, SACHS & CO.		495,855	500,000		1FE
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		06/11/2020	Various		3,003,218	3,000,000		3FE
46124H-AB-2	INTUIT INC.		06/25/2020	BANK OF AMERICA/MERRILL LYNCH		9,992,100	10,000,000		1FE
46124H-AC-0	INTUIT INC.		06/25/2020	BANK OF AMERICA/MERRILL LYNCH		9,990,600	10,000,000		1FE
46124H-AD-8	INTUIT INC.		06/25/2020	BANK OF AMERICA/MERRILL LYNCH		9,976,000	10,000,000		1FE
44988M-AC-9	IRB HOLDING CORP		05/18/2020	BARCLAYS		170,000	170,000		4FE
46284V-AG-6	IRON MOUNTAIN INC		06/17/2020	JPMORGAN CHASE & CO.		90,000	90,000		3FE
46284V-AJ-0	IRON MOUNTAIN INC		06/17/2020	JPMORGAN CHASE & CO.		115,000	115,000		3FE
46284V-AL-5	IRON MOUNTAIN INC		06/17/2020	JPMORGAN CHASE & CO.		45,000	45,000		3Z
47010L-AA-0	JAGUAR HOLDING COMPANY II / PHARMA		05/21/2020	BARCLAYS		200,000	200,000		4FE
47010L-AB-8	JAGUAR HOLDING COMPANY II / PHARMA		05/21/2020	BARCLAYS		125,000	125,000		4FE
475795-AE-0	JELD-WEN INC		04/27/2020	BANK OF AMERICA/MERRILL LYNCH		100,000	100,000		3FE
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS		04/01/2020	SCHEDULED PAY UP			127,824		6FM
46647P-BK-1	JPMORGAN CHASE & CO		04/15/2020	JPMORGAN CHASE & CO.		2,000,000	2,000,000		1FE
46647P-BM-7	JPMORGAN CHASE & CO		04/15/2020	JPMORGAN CHASE & CO.		500,000	500,000		1FE
46647P-BP-0	JPMORGAN CHASE & CO		05/06/2020	JPMORGAN CHASE & CO.		500,000	500,000		1FE
483007-AK-6	KAISER ALUMINUM CORPORATION		04/29/2020	BARCLAYS		146,460	146,000	25	3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
485170-BE-3	KANSAS CITY SOUTHERN		04/20/2020	MORGAN STANLEY		9,920,800	10,000,000		2FE
487836-BX-5	KELLOGG COMPANY		05/26/2020	BARCLAYS		3,989,240	4,000,000		2FE
494386-AD-7	KIMBERLY CLARK DE MEXICO SAB DE CV	D	06/24/2020	JPMORGAN CHASE & CO.		5,000,000	5,000,000		2FE
50077L-BD-7	KRAFT HEINZ FOODS CO		05/04/2020	JPMORGAN CHASE & CO.		250,000	250,000		3Z
50077L-BG-0	KRAFT HEINZ FOODS CO		05/04/2020	JPMORGAN CHASE & CO.		250,000	250,000		3FE
501044-DP-3	KROGER CO		04/21/2020	CITIGROUP GLOBAL MARKETS		1,995,720	2,000,000		2FE
501797-AS-3	L BRANDS INC		06/04/2020	JPMORGAN CHASE & CO.		200,000	200,000		3FE
501797-AU-8	L BRANDS INC		06/04/2020	JPMORGAN CHASE & CO.		150,000	150,000		4FE
502431-AJ-8	L3HARRIS TECHNOLOGIES INC		05/06/2020	EXCHANGE		1,596,703	1,600,000	24,127	2FE
502431-AM-1	L3HARRIS TECHNOLOGIES INC		05/06/2020	EXCHANGE		4,991,260	5,000,000	86,167	2FE
512807-AW-8	LAM RESEARCH CORPORATION		04/30/2020	BANK OF AMERICA/MERRILL LYNCH		698,159	700,000		1Z
513075-BU-4	LAMAR MEDIA CORP		05/11/2020	WELLS FARGO		150,000	150,000		1Z
513272-AB-0	LAMB WESTON HLD		06/29/2020	RBC DOMINION SECURITIES		1,656,000	1,600,000	13,000	3FE
513272-AC-8	LAMB WESTON HOLDINGS INC		05/22/2020	Various		1,937,500	1,850,000	3,555	3FE
52532X-AA-3	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL MARKETS		995,980	1,000,000		2FE
52532X-AE-5	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL MARKETS		493,580	500,000		2FE
52729B-BR-3	LEVEL 3 FINANCING INC		06/10/2020	CITIGROUP GLOBAL MARKETS		190,000	190,000		3FE
52736R-BH-4	LEVI STRAUSS & CO		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		402,000	400,000	9,222	3FE
53219L-AT-6	LIFEPOINT HEALTH INC		04/06/2020	CITIGROUP GLOBAL MARKETS		250,000	250,000		4FE
538034-AV-1	LIVE NATION ENTERTAINMENT INC		06/11/2020	Various		1,915,000	1,825,000	6,771	3FE
53944Y-AM-5	LLOYDS BANKING GROUP PLC	D	06/08/2020	GOLDMAN, SACHS & CO.		500,000	500,000		1FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		04/01/2020	SCHEDULED PAY UP			72		1FM
539830-BP-3	LOCKHEED MARTIN CORPORATION		05/15/2020	MIZUHO SECURITIES USA INC.		498,900	500,000		1FE
52523K-AL-8	LXS 2006-17, WF62 RMBS		06/01/2020	SCHEDULED PAY UP			6,292		1FM
52524M-AX-7	LXS_07-9 RMBS		06/01/2020	SCHEDULED PAY UP			119		1FM
50249A-AB-9	LYB INTERNATIONAL FINANCE III LLC		04/15/2020	JPMORGAN CHASE & CO.		699,377	700,000		2FE
556079-AC-5	MACQUARIE BANK LTD	D	05/27/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		1Z
55616P-AA-2	MACYS INC		05/27/2020	CREDIT SUISSE		95,000	95,000		1Z
55954Y-AA-3	MAGNE 2020-26A A CLO		05/18/2020	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1FE
56501R-AK-2	MANULIFE FINANCIAL CORP	A	05/14/2020	JPMORGAN CHASE & CO.		5,000,000	5,000,000		1FE
56585A-BG-6	MARATHON PETROLEUM CORP		04/23/2020	MIZUHO SECURITIES USA INC.		999,410	1,000,000		2FE
56585A-BH-4	MARATHON PETROLEUM CORP		04/23/2020	CITIGROUP GLOBAL MARKETS		1,996,100	2,000,000		2FE
571903-BD-4	MARRIOTT INTERNATIONAL INC		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		499,980	500,000		2Z
571903-BE-2	MARRIOTT INTERNATIONAL INC		05/28/2020	GOLDMAN, SACHS & CO.		745,343	750,000		1Z
573284-AV-8	MARTIN MARIETTA MATERIALS INC		06/24/2020	Various		10,241,308	10,209,000	70,896	2FE
57665R-AN-6	MATCH GROUP INC		05/12/2020	GOLDMAN, SACHS & CO.		200,000	200,000		1Z
58933Y-AY-1	MERCK & CO INC		06/16/2020	CITIGROUP GLOBAL MARKETS		7,959,760	8,000,000		1FE
58933Y-AZ-8	MERCK & CO INC		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		4,957,050	5,000,000		1FE
59001A-BA-9	MERITAGE HOMES CORP		04/16/2020	CREDIT SUISSE		123,125	125,000	2,385	3FE
59001K-AG-5	MERITOR INC		06/03/2020	JPMORGAN CHASE & CO.		225,000	225,000		3FE
59217G-EJ-4	METROPOLITAN LIFE GLOBAL FUNDING I		06/29/2020	HSBC SECURITIES, INC.		4,991,250	5,000,000		1FE
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PA		06/02/2020	CITIGROUP GLOBAL MARKETS		150,000	150,000		1Z
552953-CG-4	MGM RESORTS INTERNATIONAL		04/23/2020	JPMORGAN CHASE & CO.		1,200,000	1,200,000		3FE
595017-AQ-7	MICROCHIP TECHNOLOGY INCORPORATED		05/26/2020	JPMORGAN CHASE & CO.		500,000	500,000		2FE
595017-AS-3	MICROCHIP TECHNOLOGY INCORPORATED		05/26/2020	JPMORGAN CHASE & CO.		1,500,000	1,500,000		3FE
595112-BR-3	MICRON TECHNOLOGY INC		04/21/2020	MORGAN STANLEY		1,500,000	1,500,000		2FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		06/25/2020	GOLDMAN, SACHS & CO.		987,500	1,000,000		2FE
603158-AA-4	MINERALS TECHNOLOGIES INC.		06/24/2020	JPMORGAN CHASE & CO.		250,000	250,000		3FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		04/01/2020	SCHEDULED PAY UP			62		1FM
60855R-AJ-9	MOLINA HEALTHCARE INC		05/28/2020	SUNTRUST INVESTMENT SERVICES, INC.		2,485,000	2,485,000		4FE
609207-AS-4	MONDELEZ INTERNATIONAL INC		04/07/2020	WELLS FARGO		997,690	1,000,000		2FE
617446-8Q-5	MORGAN STANLEY		04/23/2020	MORGAN STANLEY		1,000,000	1,000,000		1FE
55336V-BN-9	MPLX LP		05/27/2020	EXCHANGE		663,447	665,000	13,817	2FE
55354G-AL-4	MSCI INC		05/18/2020	MORGAN STANLEY		575,000	575,000		3FE
553777-AA-1	MTS SYSTEMS CORPORATION		06/08/2020	SEAPORT GROUP		15,640	17,000	312	4FE
626717-AM-4	MURPHY OIL CORPORATION		04/06/2020	MORGAN STANLEY		128,125	250,000	5,345	3FE
637639-AA-3	NATIONAL SECURITIES CLEARING CORP		04/16/2020	WELLS FARGO		1,998,120	2,000,000		1FE
637639-AB-1	NATIONAL SECURITIES CLEARING CORP		04/16/2020	WELLS FARGO		998,030	1,000,000		1FE
63906Y-AA-6	NATWEST MARKETS PLC	D	05/14/2020	RBS SECURITIES INC		996,810	1,000,000		2FE
63934E-AW-8	NAVISTAR INC		04/21/2020	JPMORGAN CHASE & CO.		225,000	225,000		4FE
62886H-AR-2	NCL CORPORATION LTD		05/05/2020	GOLDMAN, SACHS & CO.		89,100	90,000		1Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
64110D-AL-8	NETAPP INC		06/17/2020	GOLDMAN, SACHS & CO.		999,340	1,000,000		2FE
64110L-AY-2	NETFLIX INC		04/23/2020	MORGAN STANLEY		100,000	100,000		3FE
651229-BB-1	NEWELL BRANDS INC		05/20/2020	JPMORGAN CHASE & CO.		248,750	250,000		1Z
65339K-BQ-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/01/2020	CREDIT SUISSE		998,580	1,000,000		2FE
65342R-AC-4	NFP CORP		05/04/2020	BANK OF AMERICA/MERRILL LYNCH		100,000	100,000		1Z
65364U-AN-6	NIAGARA MOHAWK POWER CORPORATION		06/23/2020	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000		1FE
65364U-AP-1	NIAGARA MOHAWK POWER CORPORATION		06/23/2020	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		1FE
629209-AA-5	NMI HOLDINGS INC		06/05/2020	JPMORGAN CHASE & CO.		100,000	100,000		1Z
665772-CS-6	NORTHERN STATES POWER COMPANY (MIN		06/08/2020	WELLS FARGO		4,905,900	5,000,000		1FE
667449-AA-0	NORTHWEST FIBER LLC/NORT		05/21/2020	CREDIT SUISSE		53,900	55,000		1Z
670001-AE-6	NOVELIS CORP		06/11/2020	STIFEL CAPITAL MARKETS		1,470,000	1,500,000	29,490	4FE
629377-CC-4	NRG ENERGY INC		06/10/2020	JPMORGAN CHASE & CO.		106,750	100,000	2,705	3FE
670346-AR-6	NUCOR CORPORATION		05/20/2020	WELLS FARGO		998,480	1,000,000		2FE
670346-AS-4	NUCOR CORPORATION		05/20/2020	WELLS FARGO		373,954	375,000		2FE
67077M-AV-0	NUTRIEN LTD	A	05/11/2020	CIBC WORLD MARKETS		499,550	500,000		2FE
62954H-AC-2	NXP BV	D	04/29/2020	BANK OF AMERICA/MERRILL LYNCH		698,607	700,000		2FE
62954H-AE-8	NXP BV	D	04/29/2020	DEUTSCHE BANK AG		999,160	1,000,000		2FE
674599-CP-8	OCCIDENTAL PETROLEUM CORPORATION		04/13/2020	BANK OF AMERICA/MERRILL LYNCH		126,150	145,000	653	3FE
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		04/03/2020	SEAPORT GROUP		99,000	200,000	1,011	3FE
674599-CW-3	OCCIDENTAL PETROLEUM CORPORATION		04/08/2020	SEAPORT GROUP		102,375	150,000	701	3FE
674599-DA-0	OCCIDENTAL PETROLEUM CORPORATION		04/29/2020	SEAPORT GROUP		100,820	142,000	1,442	3FE
680665-AM-8	OLIN CORP		05/14/2020	BANK OF AMERICA/MERRILL LYNCH		4,268,550	4,290,000		3FE
68235P-AH-1	ONE GAS INC		04/29/2020	MIZUHO SECURITIES USA INC.		3,481,660	3,500,000		1FE
682680-BD-4	ONEOK INC		05/04/2020	CITIGROUP GLOBAL MARKETS		1,499,145	1,500,000		2FE
683715-AC-0	OPEN TEXT CORP	A	06/23/2020	CITIGROUP GLOBAL MARKETS		242,060	247,000	3,377	3FE
68752D-AC-2	ORTHO-CLINICAL DIAGNOSTICS INC		05/28/2020	JPMORGAN CHASE & CO.		140,000	140,000		5FE
694308-JF-5	PACIFIC GAS AND ELECTRIC COMPANY		06/16/2020	JPMORGAN CHASE & CO.		998,140	1,000,000		2FE
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPANY		06/16/2020	JPMORGAN CHASE & CO.		5,993,760	6,000,000		2FE
694308-JH-1	PACIFIC GAS AND ELECTRIC COMPANY		06/16/2020	JPMORGAN CHASE & CO.		995,010	1,000,000		2FE
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPANY		06/16/2020	JPMORGAN CHASE & CO.		3,477,915	3,500,000		2FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		05/15/2020	JPMORGAN CHASE & CO.		1,368,125	1,375,000	955	4FE
701885-AD-7	PARSLEY ENERGY LLC		04/06/2020	BANK OF AMERICA/MERRILL LYNCH		79,000	100,000	1,239	3FE
701885-AH-8	PARSLEY ENERGY LLC/ PARSLEY FINANC		04/07/2020	TD SECURITIES		61,500	75,000	2,039	3FE
70450Y-AF-0	PAYPAL HOLDINGS INC		05/11/2020	BANK OF AMERICA/MERRILL LYNCH		499,540	500,000		2FE
69318F-AH-1	PBF HOLDING COMPANY LLC		04/27/2020	STIFEL CAPITAL MARKETS		133,130	189,000	2,850	3FE
69318F-AK-4	PBF HOLDING COMPANY LLC		05/07/2020	GOLDMAN, SACHS & CO.		145,000	145,000		3FE
693304-AY-3	PECO ENERGY CO		06/01/2020	U.S. BANCORP		4,994,950	5,000,000		1FE
713448-EZ-7	PEPSICO INC		04/29/2020	GOLDMAN, SACHS & CO.		7,965,520	8,000,000		1FE
71376L-AD-2	PERFORMANCE FOOD GROUP INC		04/28/2020	Various		269,320	266,000	230	4FE
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		991,700	1,000,000		2FE
717081-EY-5	PFIZER INC		05/18/2020	JPMORGAN CHASE & CO.		4,984,450	5,000,000		1FE
69331C-AH-1	PG&E CORPORATION		06/18/2020	JPMORGAN CHASE & CO.		150,000	150,000		3FE
69331C-AJ-7	PG&E CORPORATION		06/18/2020	JPMORGAN CHASE & CO.		150,000	150,000		1Z
718172-CP-2	PHILIP MORRIS INTERNATIONAL INC ABS		04/29/2020	CITIGROUP GLOBAL MARKETS		248,458	250,000		1FE
718546-AU-8	PHILLIPS 66		04/07/2020	MIZUHO SECURITIES USA INC.		699,195	700,000		2FE
723484-AH-4	PINNACLE WEST CAPITAL CORPORATION		06/10/2020	JPMORGAN CHASE & CO.		999,900	1,000,000		1FE
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP		06/08/2020	JPMORGAN CHASE & CO.		498,970	500,000		3FE
73179P-AM-8	POLYONE CORPORATION		04/29/2020	CITIGROUP GLOBAL MARKETS		260,000	260,000		3FE
737446-AQ-7	POST HOLDINGS INC		05/15/2020	BANK OF AMERICA/MERRILL LYNCH		2,902,500	3,000,000	31,990	4FE
74256L-EE-5	PRINCIPAL LIFE GLOBAL FUNDING I		06/16/2020	GOLDMAN, SACHS & CO.		999,180	1,000,000		1FE
745310-AJ-1	PUGET ENERGY INC		05/14/2020	JPMORGAN CHASE & CO.		499,165	500,000		2FE
74736K-AG-6	QORVO INC		05/28/2020	CITIGROUP GLOBAL MARKETS		1,022,500	1,000,000	6,806	3FE
750236-AX-9	RADIAN GROUP INC		05/12/2020	RBC DOMINION SECURITIES		370,000	370,000		3Z
731572-AA-1	RALPH LAUREN CORP		06/01/2020	BANK OF AMERICA/MERRILL LYNCH		998,800	1,000,000		1FE
731572-AB-9	RALPH LAUREN CORP		06/01/2020	BANK OF AMERICA/MERRILL LYNCH		494,975	500,000		1FE
75281A-BA-6	RANGE RESOURCES CORPORATION		06/30/2020	Various		126,510	147,000	2,169	4FE
75513E-AU-5	RAYTHEON TECHNOLOGIES CORPORATION		06/19/2020	EXCHANGE		2,064,886	2,000,000	700	2FE
75513E-BD-2	RAYTHEON TECHNOLOGIES CORPORATION		06/19/2020	EXCHANGE		16,497,170	16,400,000	137,031	2FE
75513E-BE-0	RAYTHEON TECHNOLOGIES CORPORATION		06/19/2020	EXCHANGE		2,494,549	2,500,000	22,847	2FE
75606D-AJ-0	REALOGY GROUP LLC		06/09/2020	JPMORGAN CHASE & CO.		165,000	165,000		1Z
7591EP-AQ-3	REGIONS FINANCIAL CORPORATION		05/13/2020	JPMORGAN CHASE & CO.		996,950	1,000,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
74949L-AD-4	RELX CAPITAL INC		05/18/2020	HSBC SECURITIES, INC.		745,065	750,000		2FE
776743-AJ-5	ROPER TECHNOLOGIES INC		06/08/2020	WELLS FARGO		4,943,850	5,000,000		2FE
780097-BP-5	ROYAL BANK OF SCOTLAND PLC	D	05/19/2020	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000		2FE
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD		06/04/2020	JPMORGAN CHASE & CO.		95,000	95,000		1Z
785592-AW-6	SABINE PASS LIQUEFACTION LLC		05/05/2020	MORGAN STANLEY		997,440	1,000,000		2FE
78573N-AC-6	SABRE GLBL INC		04/13/2020	GOLDMAN, SACHS & CO.		100,000	100,000		4FE
80007R-AG-0	SANDS CHINA LTD	D	06/02/2020	BARCLAYS		348,530	350,000		2FE
80007R-AJ-4	SANDS CHINA LTD	D	06/02/2020	GOLDMAN, SACHS & CO.		749,258	750,000		2FE
80282K-BB-1	SANTANDER HOLDINGS USA INC		05/27/2020	CITIGROUP GLOBAL MARKETS		499,020	500,000		2FE
78410G-AC-8	SBA COMMUNICATIONS CORP		05/19/2020	CITIGROUP GLOBAL MARKETS		182,085	183,000	2,206	4FE
80874Y-BG-4	SCIENTIFIC GAMES INTERNATIONAL INC		06/17/2020	JPMORGAN CHASE & CO.		170,000	170,000		4FE
81180W-AY-7	SEAGATE HDD CAYMAN		06/03/2020	MORGAN STANLEY		374,471	375,000		2FE
81761L-AA-0	SERVICE PROPERTIES TRUST		06/03/2020	BANK OF AMERICA/MERRILL LYNCH		330,000	330,000		3Z
82967N-BG-2	SIRIUS XM RADIO INC		06/08/2020	JPMORGAN CHASE & CO.		4,250,000	4,250,000		3FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		04/20/2020	Various		204,125	200,000		3FE
833034-AM-3	SNAP-ON INCORPORATED		04/27/2020	CITIGROUP GLOBAL MARKETS		494,310	500,000		1FE
835495-AL-6	SONOCO PRODUCTS COMPANY		04/20/2020	BANK OF AMERICA/MERRILL LYNCH		6,492,720	6,500,000		2FE
844741-BH-0	SOUTHWEST AIRLINES CO		04/29/2020	BANK OF AMERICA/MERRILL LYNCH		1,195,032	1,200,000		2FE
844741-BJ-6	SOUTHWEST AIRLINES CO		04/29/2020	BANK OF AMERICA/MERRILL LYNCH		997,830	1,000,000		2FE
844741-BK-3	SOUTHWEST AIRLINES CO		06/03/2020	CITIGROUP GLOBAL MARKETS		500,000	500,000		2FE
84762L-AW-5	SPECTRUM BRANDS INC		06/26/2020	RBC DOMINION SECURITIES		95,000	95,000		4FE
85205T-AL-4	SPIRIT AEROSYSTEMS INC		04/14/2020	GOLDMAN, SACHS & CO.		200,000	200,000		4FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		04/13/2020	CITIGROUP GLOBAL MARKETS		230,860	238,000	1,413	3FE
85172F-AS-8	SPRINGLEAF FINANCE CORP		05/12/2020	BARCLAYS		200,000	200,000		3FE
853496-AG-2	STANDARD INDUSTRIES INC		06/16/2020	BANK OF AMERICA/MERRILL LYNCH		750,000	750,000		3FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		05/18/2020	BANK OF AMERICA/MERRILL LYNCH		537,300	540,000	7,200	3FE
858119-BM-1	STEEL DYNAMICS INC		06/03/2020	BANK OF AMERICA/MERRILL LYNCH		494,800	500,000		2FE
863667-AY-7	STRYKER CORPORATION		05/26/2020	BANK OF AMERICA/MERRILL LYNCH		4,980,550	5,000,000		2FE
863667-AZ-4	STRYKER CORPORATION		05/26/2020	CITIGROUP GLOBAL MARKETS		4,985,050	5,000,000		2FE
863667-BA-8	STRYKER CORPORATION		05/26/2020	WELLS FARGO		498,830	500,000		2FE
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	06/29/2020	SMBC Nikko Securities America, Inc		500,000	500,000		1FE
867224-AC-1	SUNCOR ENERGY INC	A	05/11/2020	RBC DOMINION SECURITIES		999,030	1,000,000		2FE
867224-AD-9	SUNCOR ENERGY INC	A	05/11/2020	RBC DOMINION SECURITIES		499,745	500,000		2FE
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	D	06/29/2020	BANK OF AMERICA/MERRILL LYNCH		5,489,220	5,500,000		2FE
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	D	06/29/2020	BANK OF AMERICA/MERRILL LYNCH		750,000	750,000		2FE
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	D	06/29/2020	BANK OF AMERICA/MERRILL LYNCH		3,750,000	3,750,000		2FE
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD	D	06/29/2020	BANK OF AMERICA/MERRILL LYNCH		10,250,000	10,250,000		2FE
879369-AG-1	TELEFLEX INCORPORATED		05/21/2020	BANK OF AMERICA/MERRILL LYNCH		140,000	140,000		3FE
88023J-AD-8	TEMPO ACQUISITION LLC/TEMPO ACQUIS		04/30/2020	BARCLAYS		215,000	215,000		4FE
88032W-AV-8	TENCENT HOLDINGS LTD	D	05/27/2020	GOLDMAN, SACHS & CO.		199,886	200,000		1FE
88033G-DA-5	TENET HEALTHCARE CORPORATION		06/11/2020	BARCLAYS		1,253,125	1,250,000	7,830	4FE
88033G-DE-7	TENET HEALTHCARE CORPORATION		04/02/2020	BARCLAYS		170,000	170,000		1Z
88033G-DG-2	TENET HEALTHCARE CORPORATION		06/02/2020	Various		598,125	595,000		4FE
882508-BJ-2	TEXAS INSTRUMENTS INC		04/24/2020	CITIGROUP GLOBAL MARKETS		7,991,200	8,000,000		1FE
27409L-AC-7	THE EAST OHIO GAS COMPANY		06/02/2020	JPMORGAN CHASE & CO.		6,978,580	7,000,000		1FE
27409L-AE-3	THE EAST OHIO GAS COMPANY		06/02/2020	JPMORGAN CHASE & CO.		369,660	375,000		1FE
87272H-AG-5	TIA 17 2A D CLO		04/09/2020	MORGAN STANLEY		193,750	250,000	2,746	2FE
87249T-AE-4	TICP 2018-IIA A2 CLO		05/29/2020	GOLDMAN, SACHS & CO.		5,434,950	5,700,000	16,240	1FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2020	SCHEDULED PAY UP		36,459	36,459		5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2020	SCHEDULED PAY UP		35,672	35,672		5
87264A-AJ-4	T-MOBILE USA INC		04/07/2020	Various		(134,713)			3FE
87264A-AM-7	T-MOBILE USA INC		04/07/2020	STIFEL CAPITAL MARKETS		(14,633)			3FE
87264A-AP-0	T-MOBILE USA INC		04/07/2020	JPMORGAN CHASE & CO.		(51,114)			3FE
87264A-AQ-8	T-MOBILE USA INC		04/07/2020	Various		(5,475)			3FE
87264A-AT-2	T-MOBILE USA INC		04/07/2020	DEUTSCHE BANK AG		(2,078)			3FE
87264A-AU-9	T-MOBILE USA INC		04/07/2020	Various		(416)			3FE
87264A-AV-7	T-MOBILE USA INC		04/07/2020	Various		(770)			3FE
87264A-BA-2	T-MOBILE USA INC		04/02/2020	DEUTSCHE BANK AG		499,885	500,000		2FE
89114Q-CH-9	TORONTO-DOMINION BANK/THE	A	06/10/2020	TD SECURITIES		999,950	1,000,000		1FE
89153V-AX-7	TOTAL CAPITAL INTERNATIONAL SA	D	06/24/2020	DEUTSCHE BANK AG		600,000	600,000		1FE
89236T-HA-6	TOYOTA MOTOR CREDIT CORP	C	05/20/2020	CITIGROUP GLOBAL MARKETS		499,815	500,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
89352H-BA-6	TRANSCANADA PIPELINES LTD	A	04/02/2020	JPMORGAN CHASE & CO.		499,180	500,000		2FE
893647-BE-6	TRANSDIGM INC		04/13/2020	MORGAN STANLEY		389,860	386,000	2,144	4FE
893647-BK-2	TRANSDIGM INC		04/02/2020	MORGAN STANLEY		250,000	250,000		4FE
893647-BL-0	TRANSDIGM INC		06/24/2020	EXCHANGE		8,250,000	8,250,000	49,156	4FE
87265H-AG-4	TRI POINTE GROUP INC		06/03/2020	CITIGROUP GLOBAL MARKETS		321,000	321,000		3FE
897051-AB-4	TRONOX INC		04/24/2020	CREDIT SUISSE		46,000	46,000		4Z
902674-YA-2	UBS AG (LONDON BRANCH)	D	04/14/2020	UNION BANK OF SWITZERLAND		2,496,725	2,500,000		1FE
910047-AK-5	UNITED CONTINENTAL HOLDINGS INC		04/14/2020	BARCLAYS		118,900	145,000	1,787	3FE
91319A-A*-3	UNITED WATER NEW JERSEY SERIES A		05/19/2020	BANK OF AMERICA		(7,500)			1
91319A-A@-1	UNITED WATER NEW JERSEY SERIES B		05/19/2020	BANK OF AMERICA		(7,500)			1
91324P-DW-9	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS		498,065	500,000		1FE
91324P-DX-7	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS		4,957,850	5,000,000		1FE
91324P-DZ-2	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS		4,859,050	5,000,000		1FE
914906-AT-9	UNIVISION COMMUNICATIONS INC		04/21/2020	DEUTSCHE BANK AG		44,562	45,000		1Z
914906-AU-6	UNIVISION COMMUNICATIONS INC		06/04/2020	JPMORGAN CHASE & CO.		500,000	500,000		4FE
91529Y-AQ-9	UNUM GROUP		05/18/2020	CITIGROUP GLOBAL MARKETS		497,360	500,000		2FE
91533B-AC-4	UPJOHN INC		06/17/2020	GOLDMAN, SACHS & CO.		999,550	1,000,000		2FE
91533B-AD-2	UPJOHN INC		06/17/2020	GOLDMAN, SACHS & CO.		498,435	500,000		2FE
91533B-AE-0	UPJOHN INC		06/17/2020	GOLDMAN, SACHS & CO.		498,960	500,000		2FE
91533B-AF-7	UPJOHN INC		06/17/2020	GOLDMAN, SACHS & CO.		498,700	500,000		2FE
90290M-AC-5	US FOODS INC		04/23/2020	CITIGROUP GLOBAL MARKETS		1,400,000	1,400,000		4FE
90327Q-D4-8	USAA CAPITAL CORP		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		599,256	600,000		1FE
91879Q-AL-3	VAIL RESORTS INC		04/29/2020	BANK OF AMERICA/MERRILL LYNCH		68,000	68,000		4FE
91913Y-AX-8	VALERO ENERGY CORPORATION		04/14/2020	CITIGROUP GLOBAL MARKETS		499,445	500,000		2FE
91913Y-AY-6	VALERO ENERGY CORPORATION		04/14/2020	JPMORGAN CHASE & CO.		499,630	500,000		1Z
92047W-AF-8	VALVOLINE INC		05/08/2020	BANK OF AMERICA/MERRILL LYNCH		248,750	250,000	2,947	3FE
92537R-AA-7	VERTICAL US NEWCO INC		06/30/2020	GOLDMAN, SACHS & CO.		330,000	330,000		4FE
918204-AZ-1	VF CORPORATION		04/21/2020	BANK OF AMERICA/MERRILL LYNCH		499,910	500,000		1FE
92556H-AC-1	VIACOMCBS INC		05/12/2020	CITIGROUP GLOBAL MARKETS		474,935	500,000		2FE
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC	D	06/11/2020	Various		1,936,875	1,950,000	1,215	4FE
928563-AD-7	VMWARE INC		04/02/2020	JPMORGAN CHASE & CO.		699,643	700,000		2FE
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FINANC	C	05/06/2020	GOLDMAN, SACHS & CO.		499,730	500,000		2FE
928668-BD-3	VOLKSWAGEN GROUP OF AMERICA FINANC	C	05/06/2020	GOLDMAN, SACHS & CO.		499,760	500,000		2FE
95000U-2N-2	WELLS FARGO & COMPANY		04/23/2020	WELLS FARGO		500,000	500,000		1FE
95000U-2Q-5	WELLS FARGO & COMPANY		04/23/2020	WELLS FARGO		500,000	500,000		1FE
95000U-2R-3	WELLS FARGO & COMPANY		05/26/2020	WELLS FARGO		500,000	500,000		1FE
95081Q-AN-4	WESCO DISTRIBUTION INC		05/29/2020	BARCLAYS		250,000	250,000		4FE
95081Q-AP-9	WESCO DISTRIBUTION INC		06/25/2020	Various		2,378,110	2,250,000	6,847	4FE
958254-AF-1	WESTERN GAS PARTNERS LP		04/08/2020	SEAPORT GROUP		123,375	150,000	1,976	3FE
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		06/16/2020	JPMORGAN CHASE & CO.		998,920	1,000,000		2FE
960413-AW-2	WESTLAKE CHEMICAL CORP		06/09/2020	JPMORGAN CHASE & CO.		298,764	300,000		2FE
96926J-AE-7	WILLIAM CARTER COMPANY (THE)		05/06/2020	BANK OF AMERICA/MERRILL LYNCH		230,000	230,000		3FE
71953L-AA-9	WILLIAMS SCOTSMAN INC		06/01/2020	JPMORGAN CHASE & CO.		210,000	210,000		4FE
970648-AJ-0	WILLIS NORTH AMERICA INC		05/21/2020	BANK OF AMERICA/MERRILL LYNCH		513,330	500,000	3,032	2FE
974637-AC-4	WINNEBAGO INDUSTRIES INC		06/30/2020	JPMORGAN CHASE & CO.		100,000	100,000		4Z
92933B-AQ-7	WMG ACQUISITION CORP		06/16/2020	CREDIT SUISSE		140,000	140,000		3FE
98212B-AM-5	WPX ENERGY INC		06/03/2020	WELLS FARGO		195,000	195,000		3FE
92940P-AG-9	WRKCO INC		06/01/2020	WELLS FARGO		374,115	375,000		2FE
983133-AB-5	WYNN RESORTS FINANCE LLC		04/07/2020	DEUTSCHE BANK AG		100,000	100,000		4FE
983793-AH-3	XPO LOGISTICS INC		06/29/2020	GOLDMAN, SACHS & CO.		4,651,750	4,450,000	44,253	3FE
98419M-AL-4	XYLEM INC (INDIANA)		06/24/2020	JPMORGAN CHASE & CO.		297,642	300,000		2FE
98419M-AM-2	XYLEM INC (INDIANA)		06/24/2020	CITIGROUP GLOBAL MARKETS		298,503	300,000		2FE
984851-AG-0	YARA INTERNATIONAL ASA	D	05/28/2020	JPMORGAN CHASE & CO.		500,000	500,000		2FE
98888D-AA-0	ZAIS 2020-15A A1		06/04/2020	RBC DOMINION SECURITIES		9,950,000	10,000,000		1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						991,954,219	995,567,637	1,839,653	XXX
05565Q-DU-9	BP CAPITAL MARKETS PLC	D	06/17/2020	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		2FE
05565Q-DV-7	BP CAPITAL MARKETS PLC	D	06/17/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		2FE
125896-BU-3	CMS ENERGY CORPORATION		05/15/2020	GOLDMAN, SACHS & CO.		500,000	500,000		2Z
200340-AU-1	COMERICA INCORPORATED		05/20/2020	JPMORGAN CHASE & CO.		600,000	600,000		3FE
446150-AT-1	HUNTINGTON BANCSHARES INC		05/27/2020	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000		3FE
816851-BK-4	SEMPRA ENERGY		06/10/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
89832Q-AE-9	TRUIST FINANCIAL CORP		05/27/2020	RBC DOMINION SECURITIES		750,000	750,000		2FE
4899999. Subtotal - Bonds - Hybrid Securities						6,350,000	6,350,000		XXX
464288-63-8	ISHARES INTERMEDIATE-TERM CORPORAT		06/19/2020	Various	0.000	40,440,843			2
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		05/19/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	249,504			2
8099999. Subtotal - Bonds - SVO Identified Funds						40,690,347			XXX
02944L-AS-7	AMERICAN SEAFOODS GROUP LLC TLB		05/04/2020	JPMORGAN CHASE & CO.		(231)			4FE
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL		04/01/2020	BANK MONTREAL / NESBITT BURNS		(1,405)			6*
17273L-AJ-6	CIRCOR INTERNATIONAL INC. NEW TL		05/18/2020	EXCHANGE		(401)			4FE
BAS0XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		04/01/2020	DIRECT			82,656		6*
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		05/15/2020	MORGAN STANLEY		(1,237)			4FE
23308U-AH-7	DCG ACQUISTION CORP DDTL		05/01/2020	JPMORGAN CHASE & CO.		(156)			4FE
23308U-AG-9	DCG ACQUISTION CORP TL		04/01/2020	EXCHANGE		13,905	13,905		5FE
33905P-AB-7	FLEETWASH INC DDTAL		04/06/2020	BANK MONTREAL / NESBITT BURNS		(1,211)			3PL
35645@-AD-7	FREEDOM SCIENTIFIC INCREM 2018 TL		04/01/2020	Bank of Ireland		(49,870)			3PL
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		06/15/2020	Various		85,300	140,000		5FE
L5137L-AK-1	INTELSAT JACKSON HOLDINGS SA TL	D	06/25/2020	CREDIT SUISSE		48,774	49,597		4Z
58401D-AD-6	MED PARENTCO LP DELAYED TL		04/06/2020	Jefferies & Company, Inc.		(219)			4FE
605024-AQ-1	MISSION BROADCASTING INC TL B3		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		74,156	74,249		3FE
65336R-AU-2	NEXSTAR BROADCASTING INC		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		287,920	288,617		3FE
BAS0SU-YL-7	OLDE THOMPSON LLC REVOLVER		04/06/2020	ALLY BANK		(1,760)			6*
69338C-AH-4	PG&E CORPORATION TERM LOAN		06/30/2020	JPMORGAN CHASE & CO.		295,500	300,000		3Z
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		04/08/2020	JPMORGAN CHASE & CO.		122,084	124,683		4FE
69374N-AC-6	PRECISION VALVE CORPORATION TL		05/01/2020	BNP CAPITAL MARKETS		(9,270)			4
74530D-AC-9	PUG LLC TERM LOAN (USD)		06/16/2020	JPMORGAN CHASE & CO.		91,500	100,000		4FE
83172D-AJ-8	SMILE BRANDS INC DDTL		04/14/2020	BANK MONTREAL / NESBITT BURNS		(2,954)			5
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	06/16/2020	DEUTSCHE BANK AG		(312)			2FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		05/01/2020	Jefferies & Company, Inc.		(246)			4FE
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		04/27/2020	EXCHANGE		8,203,098	8,245,946		5
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		05/04/2020	Various		(12,919)			5FE
BAS132-RT-5	XPLORNET COMMUNICATIONS INC TL	A	06/16/2020	CREDIT SUISSE		475,000	500,000		4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						9,615,044	9,919,653		XXX
8399997. Total - Bonds - Part 3						1,120,236,802	1,082,400,991	1,865,093	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,120,236,802	1,082,400,991	1,865,093	XXX
BAS120-RH-6	COMMERCIAL BARGE SERIES B	B	05/01/2020	Various	(1,709.000)	(42,725)			6*
S58433-29-3	SARTORIUS PREF AG	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	616.000	205,844			6*
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,688.000	401,852			6*
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						564,971	XXX		XXX
BAS12M-EC-3	AMERICAN COM BARG SER A PREF STOCK		05/01/2020	EXCHNG_TDR	6,606.000	165,150			6*
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						165,150	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						730,121	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						730,121	XXX		XXX
88579Y-10-1	3M COMPANY		06/26/2020	Various	6,584.000	939,266			
00287Y-10-9	ABBVIE INC		05/11/2020	MERGER	4,498.870	377,725			
003654-10-0	ABIOMED INC		06/26/2020	Various	784.000	145,941			
F00189-12-0	ACCOR S.A.	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	9,810.000	261,921			
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	06/26/2020	Various	7,052.000	158,941			
G0110T-10-6	ADMIRAL GROUP PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,271.000	36,469			
007903-10-7	ADVANCED MICRO DEVICES INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,128.000	106,613			
S59273-75-5	AEGON	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	91,319.000	264,910			
S64800-48-5	AEON LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,200.000	51,816			
S60552-08-0	AGC INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	7,600.000	224,770			
00846U-10-1	AGILENT TECHNOLOGIES INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,083.000	93,030			
Q01630-19-5	AGL ENERGY LTD	B	06/26/2020	Various	6,882.000	77,192			
00912X-30-2	AIR LEASE CORP		04/16/2020	GOLDMAN, SACHS & CO.	739.000	16,042			
00972D-10-5	AKEBIA THERAPEUTICS INC		06/10/2020	Various	9,618.000	114,352			
00973J-10-1	AKOUOS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	6,800			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
H01301-12-8	ALCON INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,624.000	153,253			
015351-10-9	ALEXION PHARMACEUTICAL INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,353.000	267,324			
W04008-15-2	ALFA LAVAL	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,184.000	69,534			
016255-10-1	ALIGN TECHNOLOGY INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	426.000	112,098			
D03080-11-2	ALLIANZ SE-REG COM STK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,484.000	495,807			
02209S-10-3	ALTRIA GROUP INC.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	16,193.000	618,411			
K03293-14-7	AMBU CLASS B	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,560.000	147,892			
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		06/24/2020	Various	2,007.000	71,959			
025816-10-9	AMERICAN EXPRESS CO		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,361.000	407,405			
026874-78-4	AMERICAN INTL GROUP INC		06/26/2020	Various	11,932.000	278,169			
03076K-10-8	AMERIS BANCORP		05/26/2020	BANK OF NEW YORK	583.000	14,140			
03073E-10-5	AMERISOURCEBERGEN CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,102.000	109,296			
031162-10-0	AMGEN INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	75.000	17,463			
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	06/26/2020	Various	9,830.000	450,903			
S60655-86-7	ANZ NATIONAL BANK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	42,668.000	550,241			
G0403H-10-8	AON PLC CLASS A	D	04/01/2020	EXCHANGE	8,491.000	771,511			
03824M-10-9	APPLIED MOLECULAR TRANSPORT		06/05/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	4,200			
G6095L-10-9	APTIV PLC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	382.000	28,318			
L0302D-21-0	ARCELORMITTAL SA	B	04/21/2020	CITIGROUP GLOBAL MARKETS	22,936.000	207,774			
G0450A-10-5	ARCH CAPITAL GROUP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,216.000	89,083			
03966V-10-7	ARCONIC CORP		04/01/2020	DISTRIBUTION	4,118.750	38,749			
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,900.000	175,044			
J0279C-10-7	ASAHI INTECC LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,500.000	160,097			
045327-10-3	ASPEN TECHNOLOGY		06/24/2020	Various	339.000	34,284			
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		05/12/2020	Various	319.000	6,892			
G0585R-10-6	ASSURED GUARANTY LTD		06/26/2020	Various	1,089.000	27,574			
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		05/26/2020	OPPENHEIMER & CO., INC.	1,803.000	39,327			
G0751N-10-3	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	06/26/2020	Various	7,352.000	196,610			
S56547-81-3	ATOS	B	04/21/2020	CITIGROUP GLOBAL MARKETS	332.000	22,818			
052769-10-6	AUTODESK INCORPORATED		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,772.000	412,415			
05350V-10-6	AVANOS MEDICAL INC		06/02/2020	Various	1,935.000	57,104			
05478C-10-5	AZEK COMPANY INC CLASS A		06/12/2020	BANK OF AMERICA/MERRILL LYNCH	700.000	16,100			
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	23,026.000	138,591			
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	51,738.000	123,082			
06652K-10-3	BANKUNITED INC		06/05/2020	Various	787.000	16,133			
G08036-12-4	BARCLAYS ORD GBP0.25	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	279,614.000	384,947			
S00811-80-2	BARRATT DEVELOPMENTS PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,202.000	26,146			
S50865-77-3	BASF SE	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	14,815.000	808,960			
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	9,819.000	178,560			
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	145,569.000	489,375			
07725L-10-2	BEIGENE ADR REPRESENTING LTD	D	06/26/2020	Various	859.000	162,104			
S61446-90-2	BHP BILLITON LTD COMN STOCK	B	06/26/2020	Various	23,467.000	553,408			
G10879-10-7	BHP GROUP PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,041.000	82,161			
090043-10-0	BILL COM HOLDINGS INC		04/15/2020	NATIONAL BANK OF CANADA	7.000	283			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,249.000	154,901			
SBF0LB-X7-2	BIOMERIEUX SA	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	608.000	83,177			
09260D-10-7	BLACKSTONE GROUP INC CLASS A		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,476.000	188,921			
05591B-10-9	BMC STOCK HOLDINGS INC		04/16/2020	BANK OF NEW YORK	510.000	8,330			
S73096-81-0	BNP PARIBAS S.A.	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	14,855.000	574,439			
097023-10-5	BOEING CO		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,019.000	173,240			
09857L-10-8	BOOKING HOLDINGS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	10.000	15,413			
099724-10-6	BORG WARNER INC.		04/21/2020	CITIGROUP GLOBAL MARKETS	4,112.000	104,897			
S07980-59-2	BP PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	329,299.000	1,244,277			
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		06/26/2020	Various	844.000	91,955			
110122-10-8	BRISTOL MYERS SQUIBB CO		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	8,262.000	475,395			
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	04/21/2020	CITIGROUP GLOBAL MARKETS	192,397.000	278,275			
14161W-10-5	CARDLYTICS INC		05/05/2020	Various	2,205.000	93,114			
G1991C-10-5	CARDTRONICS PLC CLASS A		04/15/2020	ITG INC.	435.000	7,970			
S41692-19-5	CARLSBERG AS CL B	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,315.000	438,034			
143658-30-0	CARNIVAL CORP		04/21/2020	CITIGROUP GLOBAL MARKETS	36,197.000	428,572			
14448C-10-4	CARRIER GLOBAL CORP		04/03/2020	DISTRIBUTION	12,899.000	113,742			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
147448-10-4	CASELLA WASTE SYSTEMS INC-A		06/24/2020	NATIONAL BANK OF CANADA	100.000	4,906			
147528-10-3	CASEYS GENERAL STORES, INC.		06/30/2020	Various	331.000	48,562			
S21715-73-5	CDN NAT RES COM NPV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	22,560.000	384,595			
15135B-10-1	CENTENE CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	689.000	41,168			
16359R-10-3	CHEMED CORP		06/24/2020	Various	326.000	147,162			
16383L-10-6	CHEMOCENTRYX INC		06/11/2020	Various	1,851.000	106,934			
166764-10-0	CHEVRON CORP		06/26/2020	Various	21,630.000	1,806,289			
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	368.000	37,998			
H1467J-10-4	CHUBB LTD		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,567.000	690,085			
17243V-10-2	CINEMARK HOLDINGS INC		04/15/2020	NATIONAL BANK OF CANADA	794.000	8,643			
172908-10-5	CINTAS COR P COM		06/26/2020	Various	1,247.000	261,446			
172967-42-4	CITIGROUP INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	20,285.000	1,005,730			
174610-10-5	CITIZENS FINANCIAL GROUP		04/21/2020	CITIGROUP GLOBAL MARKETS	16,386.000	316,086			
177376-10-0	CITRIX SYS INC		04/21/2020	CITIGROUP GLOBAL MARKETS	446.000	65,401			
184496-10-7	CLEAN HARBORS		06/05/2020	BANK OF NEW YORK	273.000	18,697			
18914U-10-0	CLOUDERA INC		06/05/2020	NATIONAL BANK OF CANADA	1,748.000	17,798			
Y16600-10-4	CLP HOLDINGS LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,000.000	9,825			
191216-10-0	COCA COLA CO.		06/26/2020	Various	8,805.000	390,327			
H1512E-10-0	COCA COLA HBC AG	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,054.000	77,929			
192422-10-3	COGNEX CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	298.000	17,475			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	6,405.000	353,620			
200525-10-3	COMMERCE BANCSHARES, INC.		05/14/2020	Various	97.000	4,948			
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	16,497.000	783,867			
SBD6K4-57-9	COMPASS GROUP PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	10,247.000	139,381			
205887-10-2	CONAGRA BRANDS INC		06/26/2020	Various	6,557.000	218,459			
209115-10-4	CONSOLIDATED EDISON INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	387.000	27,585			
210373-10-6	CONSTELLATION PHARMACEUTICALS INC		06/24/2020	Various	3,488.000	126,044			
219350-10-5	CORNING IN C COM		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	7,415.000	188,415			
22266L-10-6	COUPA SOFTWARE INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,157.000	318,985			
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	04/21/2020	CITIGROUP GLOBAL MARKETS	48,125.000	327,609			
SBMWHS-T7-7	CREDITO VALTELLINESE SPA NPV	B	06/08/2020	EXCHANGE	17,798.190	93,971			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		06/26/2020	Various	19,273.000	1,861,037			
228368-10-6	CROWN HOLDINGS INC		05/06/2020	NATIONAL BANK OF CANADA	743.000	46,540			
229663-10-9	CUBESMART		05/29/2020	NATIONAL BANK OF CANADA	398.000	11,343			
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		05/29/2020	Various	2,660.000	27,164			
S62509-06-2	DAI NIPPON PRINTING LTD	B	06/26/2020	Various	17,800.000	388,618			
J11718-11-1	DAIWA SECURITIES	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	75,800.000	322,619			
23804L-10-3	DATADOG INC CLASS A		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,661.000	140,355			
D1T0KZ-10-3	DELIVERY HERO	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	666.000	69,275			
J1207N-10-8	DENTSU GROUP INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	7,400.000	178,950			
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	31,455.000	286,868			
254709-10-8	DISCOVER FINL SVCS		04/21/2020	CITIGROUP GLOBAL MARKETS	9,284.000	318,441			
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		06/26/2020	Various	2,721.000	50,760			
254687-10-6	DISNEY WALT CO		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,783.000	412,725			
256163-10-6	DOCUSIGN INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,840.000	326,747			
25746U-10-9	DOMINION ENERGY INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,196.000	95,297			
25754A-20-1	DOMINIOS PIZZA INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	17.000	6,219			
265504-10-0	DUNKIN' BRANDS GROUP INC		06/30/2020	Various	1,810.000	111,751			
26614N-10-2	DUPONT DE NEMOURS INC		04/21/2020	CITIGROUP GLOBAL MARKETS	17,850.000	697,400			
D24914-13-3	E.ON AG OMN STK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	23,526.000	256,791			
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,499.000	104,014			
27579R-10-4	EAST WEST BANCORP INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,798.000	128,410			
278265-10-3	EATON VANCE CORP		06/29/2020	Various	490.000	17,566			
278642-10-3	EBAY INC		06/26/2020	Various	6,452.000	303,655			
SB0NJJ-17-9	ELECTRICITE DE FRA COM STK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	10,207.000	91,313			
285512-10-9	ELECTRONIC ARTS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,336.000	174,922			
532457-10-8	ELI LILLY & CO		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	716.000	116,586			
E41759-10-6	ENAGAS S.A.	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,769.000	43,244			
SB627L-W9-9	ENEOS HOLDINGS INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	158,900.000	567,050			
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		05/27/2020	Various	2,002.000	31,878			
S52898-37-6	ERSTE GROUP BANK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	17,444.000	302,283			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		06/11/2020	Various	3,802.000	54,106			
F3322K-10-4	EUROFINS SCIENTIFIC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	93.000	57,566			
30063P-10-5	EXACT SCIENCES CORP		06/26/2020	Various	3,064.000	239,811			
30231G-10-2	EXXON MOBIL CORP		06/26/2020	Various	65,324.000	2,805,083			
J1346E-10-0	FAST RETAILING CO	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	57,937			
31428X-10-6	FEDEX CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,379.000	179,380			
E49512-11-9	FERROVIAL SA	B	05/14/2020	STOCK DIV.	164.480	3,191			
316773-10-0	FIFTH THIRD BANCORP		04/21/2020	CITIGROUP GLOBAL MARKETS	14,950.000	243,087			
32051X-10-8	FIRST HAWAIIAN INC		06/09/2020	Various	547.000	9,827			
320517-10-5	FIRST HORIZON NATL CORP		04/16/2020	Various	1,743.000	14,656			
33829M-10-1	FIVE BELOW INC		04/06/2020	BANK OF NEW YORK	600.000	40,562			
302445-10-1	FLIR SYSTEMS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,987.000	116,702			
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	04/09/2020	STOCK DIV.	58.730	5,673			
345370-86-0	FORD MTR C O DEL COM PAR U		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	60,307.000	356,414			
354613-10-1	FRANKLIN RES INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	7,440.000	149,098			
36118A-10-0	FUSION PHARMACEUTICALS INC	A	06/26/2020	MORGAN STANLEY	200.000	3,400			
B44170-10-6	GALAPAGOS NV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	26.000	5,175			
SB1FW7-51-5	GALP ENERGIA SGPS SA	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	24,807.000	289,300			
366651-10-7	GARTNER GROUP INC NEW		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	138.000	16,263			
SB0C2C-03-8	GDF SUEZ CMN STK	B	06/26/2020	Various	4,052.000	47,503			
368736-10-4	GENERAC HOLDINGS INC		04/03/2020	Various	156.000	13,568			
369604-10-3	GENERAL EL EC CO COM		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	12,306.000	79,743			
37045V-10-0	GENERAL MOTORS CO		04/21/2020	CITIGROUP GLOBAL MARKETS	27,338.000	580,659			
375558-10-3	GILEAD SCIENCES INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,014.000	75,614			
39304D-10-2	GREEN DOT CORP-CLASS A		06/26/2020	Various	2,000.000	88,970			
SB1Y9T-B3-1	GROUPE DANONE	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	6,028.000	428,823			
40171V-10-0	GUIDEWIRE SOFTWARE INC		06/26/2020	Various	945.000	99,073			
406216-10-1	HALLIBURTON CO		06/26/2020	Various	19,253.000	198,698			
418056-10-7	HASBRO INC COM		06/26/2020	Various	2,604.000	186,972			
SBDVLQ-Z9-7	HELLOFRESH	D	06/15/2020	STOCK DIVIDEND LPS	32,918.000	1,403,953			
42704L-10-4	HERC HOLDINGS INC		06/24/2020	NATIONAL BANK OF CANADA	1,700.000	47,511			
40425J-10-1	HMS HLDGS CORP		06/29/2020	Various	1,408.000	44,042			
S64365-57-0	HONG KONG AND CHINA GAS	B	06/09/2020	STOCK DIV.	22,583.350	37,474			
44107P-10-4	HOST HOTELS & RESORTS INC		04/21/2020	CITIGROUP GLOBAL MARKETS	10,609.000	112,031			
443201-10-8	HOWMET AEROSPACE INC		04/03/2020	EXCHANGE	16,475.000	159,128			
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	146,373.000	690,442			
446150-10-4	HUNTINGTON BANCSHARES INC		04/21/2020	CITIGROUP GLOBAL MARKETS	82,442.000	643,048			
449253-10-3	IAA INC		04/15/2020	NATIONAL BANK OF CANADA	100.000	3,190			
S04544-92-0	IMPERIAL TOBACCO GROUP	B	06/26/2020	Various	17,457.000	332,418			
45332Y-10-9	INARI MEDICAL INC		05/22/2020	MORGAN STANLEY	100.000	1,900			
45337C-10-2	INCYTE CORPORATION		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	595.000	60,351			
G4770L-10-6	INFORMA PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	48,809.000	282,818			
45784P-10-1	INSULET CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	327.000	61,214			
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,404.000	633,295			
G4911B-10-8	INTERTEK GROUP PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	903.000	61,161			
44988Q-10-6	IQHQ INC NPV		05/27/2020	EXCHANGE	583,333.000	8,749,995			
46284V-10-1	IRON MOUNTAIN INC		04/21/2020	CITIGROUP GLOBAL MARKETS	1,512.000	37,346			
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	10,400.000	242,765			
46590V-10-0	JBG SMITH PROPERTIES		04/02/2020	BARCLAYS	2,295.000	66,870			
477839-10-4	JOHN BEAN TECH		05/14/2020	Various	389.000	26,944			
N84437-10-7	JUST EAT TAKEAWA NV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,083.000	112,626			
493267-10-8	KEYCORP NEW COM		04/21/2020	CITIGROUP GLOBAL MARKETS	25,909.000	267,381			
49338L-10-3	KEYSIGHT TECHNOLOGIES		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	449.000	43,804			
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	48,971.000	130,427			
W5139V-26-5	KINNEVIK CLASS B	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	8,977.000	232,736			
497266-10-6	KIRBY CORP		04/21/2020	INSTINET, LLC	192.000	8,931			
SBD4G3-49-8	KIRKLAND LAKE GOLD LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	615.000	23,771			
J35759-12-5	KOMATSU LTD NPV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	8,300.000	166,488			
512807-10-8	LAM RESEARCH CORP.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	242.000	73,210			
G54050-10-2	LAZARD LTD CL A		06/26/2020	Various	880.000	22,974			
521865-20-4	LEAR CORP		04/21/2020	CITIGROUP GLOBAL MARKETS	2,879.000	240,022			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	112,546.000	301,984			
526107-10-7	LENNOX INTERNATIONAL INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	62.000	13,970			
530307-30-5	LIBERTY BROADBAND CORP SERIES C		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,195.000	147,344			
534187-10-9	LINCOLN NA TL CORP IN COM		04/21/2020	CITIGROUP GLOBAL MARKETS	209.000	5,670			
G5494J-10-3	LINDE PLC	D	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,487.000	1,134,821			
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,268,874.000	489,368			
S73333-78-3	LONZA GROUP AG	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	365.000	191,905			
548661-10-7	LOWES COS INC USD0.50		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	144.000	18,635			
55261F-10-4	M & T BANK CORP		04/21/2020	CITIGROUP GLOBAL MARKETS	3,529.000	369,239			
SBKFB1-C6-1	M&G PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	59,516.000	119,161			
56585A-10-2	MARATHON PETROLEUM CORP		06/26/2020	Various	11,589.000	314,897			
57060D-10-8	MARKETAXESS HOLDINGS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	106.000	51,922			
J39788-13-8	MARUBENI	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	77,900.000	361,210			
579780-20-6	MCCORMICK & CO.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,041.000	183,476			
584021-10-9	MEDALLIA INC		05/14/2020	Various	330.000	5,636			
592688-10-5	METTLER TOLEDO INTERNATIONAL		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	93.000	71,824			
552953-10-1	MGM RESORTS INTERNATIONAL		06/26/2020	Various	12,743.000	177,914			
S61619-78-9	MIRVAC GROUP STAPLED UNITS	B	04/21/2020	CITIGROUP GLOBAL MARKETS	114,863.000	157,046			
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	134,000.000	540,451			
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	04/21/2020	CITIGROUP GLOBAL MARKETS	446,800.000	500,203			
60786M-10-5	MOELIS ORD CLASS A		06/26/2020	Various	170.000	5,003			
60855R-10-0	MOLINA HEALTHCARE INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	808.000	136,625			
60871R-20-9	MOLSON COORS BEVERAGE CO		06/26/2020	Various	5,161.000	200,680			
609207-10-5	MONDELEZ INTERNATIONAL INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,789.000	139,673			
60937P-10-6	MONGODB INC CLASS A		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	95.000	21,328			
609839-10-5	MONOLITHIC POWER SYSTEMS		06/12/2020	Various	233.000	39,601			
610236-10-1	MONRO MUFFLER BRAKE INC		06/02/2020	GOLDMAN, SACHS & CO.	201.000	11,183			
617700-10-9	MORNINGSTAR INC		06/26/2020	Various	92.000	10,867			
620076-30-7	MOTOROLA SOLUTIONS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,104.000	291,993			
SB02L4-86-0	MOWI	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,790.000	106,934			
N59465-10-9	MYLAN NV		04/21/2020	CITIGROUP GLOBAL MARKETS	11,757.000	177,883			
SBDR05-C0-9	NATIONAL GRID PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,101.000	37,175			
637417-10-6	NATIONAL RETAIL PROPERTIES		04/03/2020	NATIONAL BANK OF CANADA	316.000	8,408			
63845R-10-7	NATIONAL VISION HOLDINGS INC		05/13/2020	Various	572.000	14,060			
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	45,130.000	569,607			
64110D-10-4	NETAPP INC		06/26/2020	Various	2,063.000	83,782			
651229-10-6	NEWELL RUBBERMAID INC		04/21/2020	CITIGROUP GLOBAL MARKETS	13,862.000	173,552			
J4914X-10-4	NEXON LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	6,000.000	145,207			
SB1DN4-66-5	NIHON M&A CENTER INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,600.000	165,247			
J52088-10-1	NIPPON BUILDING FUND INC.	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	22.000	133,209			
S66405-07-7	NIPPON PAINT HOLDINGS LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	22,111			
SB98BC-67-1	NIPPON PROLOGIS REIT INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	76.000	225,125			
S66415-88-6	NISSAN CHEMICAL CORP	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,500.000	128,749			
J57160-12-9	NISSAN MOTOR CO CMN STK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	83,300.000	317,548			
S59029-41-3	NOKIA OYJ EUR0.06	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	80,091.000	349,630			
SBYSJJ-F4-3	NOMURA REAL ESTATE MASTER FUND REI	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	181.000	223,242			
655663-10-2	NORDSON CORP.		06/03/2020	Various	241.000	35,925			
67000B-10-4	NOVANTA INC		06/24/2020	Various	852.000	71,206			
SBHC8X-90-3	NOVO-NORDISK B ORD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	931.000	61,622			
SB798F-W0-4	NOVOZYMES CLASS B	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,917.000	338,946			
670346-10-5	NUCOR CORP.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,967.000	161,060			
G6718L-10-6	OCADO GROUP PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	978.000	24,665			
SB0F9V-20-4	OCBC BANK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	34,300.000	222,825			
674599-10-5	OCCIDENTAL PETROLEUM CORP		06/26/2020	Various	20,644.000	259,011			
675234-10-8	OCEANFIRST FINANCIAL CORP		05/29/2020	BARCLAYS	1,914.000	31,972			
679295-10-5	OKTA INC CLASS A		06/26/2020	Various	1,818.000	346,371			
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	649.000	105,787			
S66588-01-3	OLYMPUS CORP	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,200.000	23,600			
681936-10-0	OMEGA HEALTHCARE INVESTORS		06/26/2020	Various	3,921.000	112,881			
682680-10-3	ONEOK INC		06/26/2020	Various	8,960.000	254,737			
68389X-10-5	ORACLE CORP COM		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,108.000	114,211			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
S66488-91-7	ORIENTAL LAND LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	400.000	53,683			
Q71610-10-1	ORIGIN ENERGY LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	68,817.000	209,284			
X6002Y-11-2	ORION OYJ CLASS B	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,101.000	154,914			
R67787-10-2	ORKLA ASA	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	9,073.000	79,030			
J62320-11-4	OSAKA GAS CO	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	900.000	17,927			
68902V-10-7	OTIS WORLDWIDE CORP		04/03/2020	DISTRIBUTION	6,449.500	319,470			
SB44XT-X8-2	PANDORA	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,315.000	177,777			
70432V-10-2	PAYCOM SOFTWARE INC		06/26/2020	Various	737.000	195,951			
G69651-10-0	PEARSON	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	19,730.000	137,550			
712704-10-5	PEOPLES UNITED FINANCIAL INC		04/21/2020	CITIGROUP GLOBAL MARKETS	27,364.000	300,457			
S06825-38-4	PERSIMMON PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,588.000	129,935			
718546-10-4	PHILLIPS 66		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	7,764.000	528,495			
72352L-10-6	PINTEREST INC CLASS A		06/26/2020	Various	3,122.000	59,323			
729139-10-5	PLIANT THERAPEUTICS INC		06/03/2020	CITIGROUP GLOBAL MARKETS	100.000	1,600			
693475-10-5	PNC FINL SVCS GROUP INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,373.000	441,367			
736508-84-7	PORTLAND GENERAL ELECTRIC CO		06/12/2020	Various	7,589.000	361,750			
739276-10-3	POWER INTEGRATIONS INC		04/15/2020	Various	800.000	73,755			
74167P-10-8	PRIMO WATER CORP		04/15/2020	NATIONAL BANK OF CANADA	684.000	6,280			
74251V-10-2	PRINCIPAL FINANCIAL GROUP		04/21/2020	CITIGROUP GLOBAL MARKETS	3,681.000	104,651			
SBJDS7-L3-4	PROSUS NV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,128.000	459,678			
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,255.000	59,613			
745867-10-1	PULTE GROUP INC		06/26/2020	Various	4,319.000	115,214			
S50647-22-1	PUMA	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	208.000	15,744			
749607-10-7	R L I CORP.		05/15/2020	Various	257.000	18,438			
753422-10-4	RAPID7 INC		06/02/2020	Various	4,210.000	190,484			
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		04/07/2020	EXCHANGE	22,506.700	1,110,325			
75524B-10-4	RBC BEARING INS		04/16/2020	Various	50.000	5,925			
75606N-10-9	REALPAGE INC		06/22/2020	Various	2,418.000	152,091			
SB07DR-Z5-9	RECORDATI INDUSTRIA CHIMICA E FARM	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,238.000	163,065			
SBD6FX-N3-0	RED ELECTRICA SA	B	06/26/2020	Various	8,133.000	153,965			
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	376.000	229,871			
7591EP-10-0	REGIONS FINANCIAL CORP		04/21/2020	CITIGROUP GLOBAL MARKETS	25,052.000	222,462			
759351-60-4	REINSURANCE GROUP AMERICA INC		06/26/2020	Various	1,655.000	129,258			
G74570-12-1	RELX PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,271.000	123,777			
761152-10-7	RESMED INC.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,309.000	428,620			
76680R-20-6	RINGCENTRAL INC CLASS A		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	393.000	113,691			
775711-10-4	ROLLINS, INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,199.000	90,797			
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	46,284.000	163,634			
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	286,082.000	366,851			
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	14,544.000	967,161			
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	61,237.000	955,785			
SBKKMK-R2-9	RSA INSURANCE GROUP PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	9,669.000	49,645			
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		06/12/2020	BANK OF AMERICA/MERRILL LYNCH	120.000	4,464			
F03381-13-8	SAFRAN	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	569.000	56,021			
G7800X-10-7	SANDS CHINA LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	54,800.000	219,186			
Q82869-11-8	SANTOS	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	98,586.000	352,327			
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	163.000	47,953			
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	118,726.000	178,354			
816300-10-7	SELECTIVE INSURANCE GROUP		04/01/2020	STERN BROTHERS	340.000	16,501			
816307-30-0	SELECTQUOTE INC		06/30/2020	Various	846,193.000	43,824			
81762P-10-2	SERVICENOW INC		06/26/2020	Various	2,525.000	817,548			
82452J-10-9	SHIFT4 PAYMENTS INC CLASS A		06/05/2020	CREDIT SUISSE	100.000	2,300			
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	06/26/2020	Various	1,063.000	837,357			
D69671-21-8	SIEMANS AG	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	9,005.000	1,028,356			
82669G-10-4	SIGNATURE BK NEW YORK NY		06/12/2020	Various	562.000	48,162			
H7631K-27-3	SIKA AG	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,667.000	318,942			
828806-10-9	SIMON PPTY GROUP INC		04/21/2020	CITIGROUP GLOBAL MARKETS	9,447.000	505,981			
W83567-11-0	SKANSKA B	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,313.000	45,736			
830566-10-5	SKECHERS USA INC		04/28/2020	BANK OF NEW YORK	1,481.000	37,185			
T8578L-10-7	SNAM RETE GAS	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	47,197.000	227,998			
F84941-12-3	SODEXO	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,788.000	321,927			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
SBF5M0-K5-2	SOFTBANK CORP	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	14,100.000	183,115			
J75963-10-8	SOFTBANK GROUP CORP	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,300.000	67,107			
Q8563C-10-7	SONIC HEALTHCARE	B	06/26/2020	Various	6,620.000	123,827			
S68814-36-7	SPARK NEW ZEALAND LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	208,618.000	595,309			
848637-10-4	SPLUNK INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	387.000	76,162			
85209W-10-9	SPROUT SOCIAL INC CLASS A		06/29/2020	Various	5,686.000	155,867			
78469X-10-7	SPX FLOW INC		04/15/2020	BANK OF NEW YORK	820.000	22,607			
G8842P-10-2	SSE PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,750.000	80,343			
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	43,592.000	228,525			
854502-10-1	STANLEY BLACK & DECKER INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	762.000	103,838			
S68508-56-3	STOCKLAND	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	56,915.000	138,595			
S68587-08-8	SUMITOMO ELECTRIC INDUSTRIES LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	63,400.000	619,657			
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	35,900.000	894,540			
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	6,000.000	168,514			
SB3NB1-P2-8	SUNCOR ENERGY INC	B	06/26/2020	Various	36,781.000	594,121			
78486Q-10-1	SVB FINANCIAL GROUP		04/21/2020	CITIGROUP GLOBAL MARKETS	847.000	140,170			
871829-10-7	SYSCO CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	724.000	37,865			
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	06/26/2020	Various	21,300.000	751,645			
87612E-10-6	TARGET CORP		06/26/2020	Various	1,221.000	136,506			
879382-10-9	TELEFONICA DE ESPANA	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	33,673.000	159,042			
88160R-10-1	TESLA INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	121.000	116,129			
882681-10-9	TEXAS RODAHOUSE INC		04/07/2020	BANK OF NEW YORK	1,100.000	46,850			
883203-10-1	TEXTRON IN C COM		04/21/2020	CITIGROUP GLOBAL MARKETS	9,518.000	248,896			
872590-10-4	T-MOBILE US INC		04/01/2020	MERGER	1,672.960	140,361			
J87000-10-5	TOKYO GAS CO LTD	B	06/26/2020	Various	3,800.000	90,652			
S68971-43-1	TORAY INDUSTRIES	B	06/26/2020	Various	43,000.000	193,433			
SB15C5-57-0	TOTAL SA EUR 2.5	B	06/26/2020	Various	38,272.000	1,330,467			
S69005-80-9	TOYOTA TSUSHO	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	12,000.000	308,551			
SB61JC-67-1	TREASURY WINE ESTATES LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	15,469.000	111,097			
89610F-10-1	TRICIDA INC		06/29/2020	JEFFERIES & COMPANY, INC.	940.000	23,997			
SB0MKZ-N5-3	TSURUHA HOLDINGS INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	42,375			
90041T-10-8	TURNING POINT THERAPEUTICS INC		06/10/2020	Various	1,782.000	108,294			
90353T-10-0	UBER TECHNOLOGIES INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	7,640.000	226,220			
F9396N-10-6	UBISOFT ENTERTAINMENT	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	259.000	20,516			
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		06/26/2020	Various	10,159.000	1,024,718			
911363-10-9	UNITED RENTALS INC		06/26/2020	Various	1,182.000	135,999			
913017-10-9	UNITED TECHNOLOGIES CORP		04/03/2020	MERGER	9,607.700	487,399			
SBDC5S-T8-2	VALEO SA	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,929.000	149,790			
91913Y-10-0	VALERO ENERGY CORP		06/26/2020	Various	7,100.000	391,271			
92220P-10-5	VARIAN MEDICAL SYST		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,356.000	158,272			
92339V-10-0	VEREIT INC		04/21/2020	CITIGROUP GLOBAL MARKETS	48,457.000	238,893			
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,202.000	120,062			
92556H-20-6	VIACOMCBS INC CLASS B		04/21/2020	CITIGROUP GLOBAL MARKETS	25,669.000	388,885			
SBH4HK-S3-2	VODAFONE GROUP PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	376,855.000	585,483			
92918V-10-9	VROOM INC		06/09/2020	GOLDMAN, SACHS & CO.	300.000	6,600			
931427-10-8	WALGREENS BOOTS ALLIANCE		04/21/2020	CITIGROUP GLOBAL MARKETS	10,562.000	449,413			
94419L-10-1	WAYFAIR INC CLASS A		06/26/2020	Various	972.000	94,748			
949746-10-1	WELLS FARGO CO		04/21/2020	CITIGROUP GLOBAL MARKETS	55,755.000	1,496,464			
957638-10-9	WESTERN ALLIANCE BANCORP		05/26/2020	Various	5,859.000	189,689			
96145D-10-5	WESTROCK		06/26/2020	Various	6,960.000	197,848			
96208T-10-4	WEX INC		06/26/2020	Various	262.000	28,601			
G9606P-19-7	WHITBREAD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	10,761.000	293,011			
969457-10-0	WILLIAMS COS INC		06/26/2020	Various	24,817.000	455,533			
97650W-10-8	WINTRUST FINANCIAL CORP		06/25/2020	Various	674.000	27,849			
980745-10-3	WOODWARD INC		06/01/2020	Various	677.000	39,376			
983134-10-7	WYNN RESOR TS LTD COM		04/21/2020	CITIGROUP GLOBAL MARKETS	3,369.000	237,178			
J95732-10-3	YAMAHA CORP	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,400.000	257,947			
989207-10-5	ZEBRA TECHNOLOGIES CORP.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	599.000	147,606			
98954M-20-0	ZILLOW GROUP INC CLASS C		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,098.000	116,628			
989701-10-7	ZIONS BANCORPORATION NA		04/21/2020	CITIGROUP GLOBAL MARKETS	13,082.000	374,799			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						95,551,448	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
BAS12M-EF-6	AMERICAN COM BARG COMMON STOCK		05/01/2020	EXCHNG_TDR	1,776.000	69,903			
BAS12M-ED-1	AMERICAN COM BARG SER A PREF WRNT		05/01/2020	EXCHNG_TDR	6,944.000	173,600			
BAS12M-EE-9	AMERICAN COM BARG SER B PREF WRNT		05/01/2020	Various	4,331.000	108,275			
BAS12M-EG-4	AMERICAN COMMERCIAL BARGE LINE HOL		05/01/2020	EXCHNG_TDR	1,866.000	73,445			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						425,223	XXX		XXX
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	06/26/2020	Jane Street Execution Services, LLC	145,000.000	7,741,202			
78462F-10-3	SPDR S&P 500 ETF TRUST		04/14/2020	BANK OF AMERICA/MERRILL LYNCH	540,087.000	150,826,960			
9499999. Subtotal - Common Stocks - Mutual Funds						158,568,162	XXX		XXX
9799997. Total - Common Stocks - Part 3						254,544,833	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						254,544,833	XXX		XXX
9899999. Total - Preferred and Common Stocks						255,274,954	XXX		XXX
9999999 - Totals						1,375,511,756	XXX	1,865,093	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		06/01/2020	SCHEDULED REDEMPTION		89	89	101	99		(10)		(10)		89				1	06/15/2023	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		06/01/2020	SCHEDULED REDEMPTION		1,704	1,704	1,532	1,606		99		99		1,704				26	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		06/01/2020	SCHEDULED REDEMPTION		336	336	345	342		(6)		(6)		336				6	09/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		06/01/2020	SCHEDULED REDEMPTION		1,152	1,152	1,060	1,099		53		53		1,152				18	04/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		06/01/2020	SCHEDULED REDEMPTION		171	171	176	174		(3)		(3)		171				3	08/15/2026	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		06/01/2020	SCHEDULED REDEMPTION		363	363	414	381		(18)		(18)		363				6	01/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		06/01/2020	SCHEDULED REDEMPTION		104	104	108	108		(3)		(3)		104				2	01/15/2025	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		06/01/2020	SCHEDULED REDEMPTION		1,728	1,728	1,893	1,837		(109)		(109)		1,728				44	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		06/01/2020	SCHEDULED REDEMPTION		3	3	3	3						3					11/15/2030	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		06/01/2020	SCHEDULED REDEMPTION		249	249	252	252		(4)		(4)		249				4	06/15/2026	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		06/01/2020	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					04/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		06/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					06/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		06/01/2020	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15					06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		06/01/2020	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					07/15/2029	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		06/01/2020	SCHEDULED REDEMPTION		81	81	87	89		(8)		(8)		81				1	01/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		06/01/2020	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					12/15/2030	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		06/01/2020	SCHEDULED REDEMPTION		160,818	160,818	163,431	164,402		(3,584)		(3,584)		160,818				2,151	04/15/2038	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		06/01/2020	SCHEDULED REDEMPTION		8	8	8	8						8					08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		06/01/2020	SCHEDULED REDEMPTION		82	82	94	89		(7)		(7)		82				1	05/15/2027	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		06/01/2020	SCHEDULED REDEMPTION		68	68	70	68						68				1	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		06/01/2020	SCHEDULED REDEMPTION		107	107	110	107						107				2	08/20/2021	1
71654Q-BC-5	PETROLEOS MEXICANOS		06/20/2020	SCHEDULED REDEMPTION		550,000	550,000	550,000	550,000						550,000				5,500	12/20/2022	1
71654Q-BD-3	PETROLEOS MEXICANOS		06/20/2020	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000						500,000				4,875	12/20/2022	1
74046B-AA-4	PREMIER AIRCRAFT LEASING		05/06/2020	SCHEDULED REDEMPTION		51,034	51,034	53,094	52,484		(1,450)		(1,450)		51,034				912	02/06/2022	1
746388-AA-5	PURPLE CHEN 2011 LLC		05/01/2020	SCHEDULED REDEMPTION		112,624	112,624	112,624	112,624						112,624				1,540	08/01/2023	1
797224-AC-6	SAN CLEMENTE LEASING LLC		05/22/2020	SCHEDULED REDEMPTION		291,508	291,508	291,508	291,508						291,508				4,416	11/22/2022	1
805649-AB-6	SAYARRA LTD		04/29/2020	SCHEDULED REDEMPTION		232,889	232,889	232,889	232,889						232,889				2,998	04/14/2022	1
912828-YT-1	TREASURY NOTE		05/20/2020	CITIGROUP GLOBAL MARKETS		58,300,848	57,138,000	57,001,851	57,003,558		26,738		26,738		57,030,295		1,270,552	1,270,552	405,118	11/30/2021	1
912828-YV-6	TREASURY NOTE		05/20/2020	GOLDMAN, SACHS & CO.		71,642,500	68,000,000	67,269,531	67,273,028		54,791		54,791		67,327,819		4,314,681	4,314,681	482,131	11/30/2024	1
912828-ZE-3	TREASURY NOTE		04/15/2020	DEUTSCHE BANK AG		7,044,023	7,000,000	6,995,078			15		15		6,995,093		48,930	48,930	1,913	03/31/2027	1
0599999. Subtotal - Bonds - U.S. Governments						138,892,545	134,043,174	133,176,319	126,186,815		76,488		76,488		133,258,382		5,634,164	5,634,164	911,673	XXX	XXX
23371D-AD-6	DAE FUNDING LLC	C	06/17/2020	CANTOR FITZGERALD		99,000	100,000	100,000	100,000						100,000		(1,000)	(1,000)	3,121	11/15/2021	2FE
87164K-AD-6	SYNGENTA FINANCE NV	D	04/24/2020	MATURED		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				55,470	04/24/2020	2FE
1099999. Subtotal - Bonds - All Other Governments						3,099,000	3,100,000	3,100,000	3,100,000						3,100,000		(1,000)	(1,000)	58,591	XXX	XXX
387514-BW-1	GRANT & DOUGLAS CNTYS WASH SCH		06/10/2020	UMB BANK		537,195	450,000	503,595	500,981		(2,193)		(2,193)		498,788		38,407	38,407	17,017	12/01/2036	1FE
419792-VT-0	HAWAII ST		05/01/2020	UMB BANK		582,861	545,000	609,419	578,773		(5,737)		(5,737)		573,036		9,825	9,825	23,011	01/01/2022	1FE
534655-FW-0	LINCOLN PK MICH SCH DIST		05/05/2020	VINING-SPARKS IBG LP		948,856	815,000	899,393	895,515		(2,654)		(2,654)		892,861		55,995	55,995	16,843	05/01/2036	1FE
71915P-BT-5	PHOENIX TALENT SCH DIST NO 004		06/30/2020	UMB BANK		302,563	405,000	230,453	247,269		4,956		4,956		252,225		50,338	50,338		06/15/2032	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,371,475	2,215,000	2,242,860	2,222,538		(5,628)		(5,628)		2,216,909		154,565	154,565	56,871	XXX	XXX
232392-AG-5	CUYAHOGA OHIO CMNTY COLLEGE DI		05/04/2020	UMB BANK		375,428	340,000	387,478	369,659		(3,445)		(3,445)		366,214		9,214	9,214	7,319	12/01/2022	1FE
537096-W3-9	LITTLE ELM TEX INDPT SCH DIST		05/12/2020	Various		1,304,734	1,030,000	1,223,094	1,194,374		(6,332)		(6,332)		1,188,042		116,692	116,692	37,426	08/15/2031	1FE
68583R-BR-2	OREGON CMNTY CLG LTD TAX PENSION 2004		06/30/2020	CALLED @ 100.000		1,070,264	1,070,264	1,070,264	1,070,264						1,070,264				29,111	06/30/2023	1FE
686053-AT-6	OREGON SCH BRD PENSION OBLIG 02A		06/30/2020	MATURED		10,000,000	10,000,000	3,355,500	9,694,982		305,018		305,018		10,000,000					06/30/2020	1FE
796269-ZE-1	SAN ANTONIO TEX INDPT SCH DIST		05/06/2020	UMB BANK		219,322	200,000	223,258	215,250		(2,007)		(2,007)		213,243		6,079	6,079	7,306	08/15/2022	1FE
796269-ZF-8	SAN ANTONIO TEX INDPT SCH DIST		05/06/2020	UMB BANK		113,555	100,000	113,633	109,915		(933)		(933)		108,982		4,573	4,573	3,653	08/15/2023	1FE
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP		04/01/2020	CALLED @ 88.556		823,570	930,000	354,432	811,147		12,418		12,418		823,565		5	5		04/01/2022	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,906,873	13,670,264	6,727,659	13,465,592		304,719		304,719		13,770,311		136,563	136,563	84,815	XXX	XXX
02554C-AB-5	AMERICAN EAGLE NW LLC WA MILITARY 05A		06/15/2020	CALLED @ 100.000		510,000	510,000	510,000	510,000						510,000				13,974	12/15/2028	1FE
161045-MJ-5	CHARLOTTE N C WTR & SWR SYS RE		05/08/2020	Various		2,043,314	1,800,000	2,071,908	1,980,995		(17,933)		(17,933)		1,963,062		80,252	80,252	77,167	07/01/2023	1FE
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A		06/01/2020	CALLED @ 100.000		1,450,000	1,450,000	1,450,000	1,437,104		3,696		3,696		1,440,800		9,200	9,200	62,531	06/01/2022	1FE
313401-Z8-7	FED HOME LOAN MTG CORP #360119		04/01/2020	SCHEDULED REDEMPTION		12	12	14	13		(1)		(1)		12					08/01/2020	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		06/01/2020	SCHEDULED REDEMPTION		12,873	12,873	13,669	13,289		(416)		(416)		12,873				126	11/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		06/01/2020	SCHEDULED REDEMPTION		1,450	1,450	1,539	1,499		(49)		(49)		1,450				14	09/01/2023	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		06/01/2020	SCHEDULED REDEMPTION		20,778	20,778	18,823	20,676		102		102		20,778				347	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		06/01/2020	SCHEDULED REDEMPTION		21,085	21,085	19,611	21,003		82		82		21,085				371	06/15/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		06/01/2020	SCHEDULED REDEMPTION		16,387	16,387	14,838	16,293		94		94		16,387				282	09/15/2022	1
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		06/01/2020	SCHEDULED REDEMPTION		9,081	9,081	7,872	8,969		112		112		9,081				148	04/15/2024	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		04/01/2020	SCHEDULED REDEMPTION		3	3	4	3						3					04/01/2021	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		06/01/2020	SCHEDULED REDEMPTION		318	318	308	311		7		7		318				3	06/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		06/01/2020	SCHEDULED REDEMPTION		244	244	242	242		2		2		244				3	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		06/01/2020	SCHEDULED REDEMPTION		371	371	359	362		9		9		371				4	03/01/2035	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		06/01/2020	SCHEDULED REDEMPTION		173	173	208	173						173				3	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		06/01/2020	SCHEDULED REDEMPTION		309	309	327	315		(6)		(6)		309				6	12/01/2021	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2020	SCHEDULED REDEMPTION		41	41	43	45		(4)		(4)		41				1	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2020	SCHEDULED REDEMPTION		75	75	77	80		(5)		(5)		75				1	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		06/01/2020	SCHEDULED REDEMPTION		50	50	52	55		(5)		(5)		50				1	12/01/2030	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2020	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					10/01/2031	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		06/01/2020	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23					02/01/2032	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		06/01/2020	SCHEDULED REDEMPTION		3	3	3	4						3					04/01/2030	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		06/01/2020	SCHEDULED REDEMPTION		129	129	135	142		(13)		(13)		129				2	07/01/2030	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		06/01/2020	SCHEDULED REDEMPTION		208	208	235	236		(28)		(28)		208				3	03/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2020	SCHEDULED REDEMPTION		183	183	189	195		(12)		(12)		183				3	12/01/2029	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		06/01/2020	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					11/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		06/01/2020	SCHEDULED REDEMPTION		90	90	92	97		(7)		(7)		90				2	01/01/2031	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		06/01/2020	SCHEDULED REDEMPTION		9,110	9,110	9,371	9,485		(376)		(376)		9,110				91	08/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2020	SCHEDULED REDEMPTION		1,972	1,972	1,954	1,958		14		14		1,972				21	08/01/2035	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		06/01/2020	SCHEDULED REDEMPTION		2,439	2,439	2,509	2,540		(101)		(101)		2,439				29	03/01/2038	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		06/01/2020	SCHEDULED REDEMPTION		8,562	8,562	8,868	8,686		(124)		(124)		8,562				95	09/01/2022	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		06/01/2020	SCHEDULED REDEMPTION		4,337	4,337	4,492	4,420		(83)		(83)		4,337				53	04/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2020	SCHEDULED REDEMPTION		25,086	25,086	25,983	25,675		(589)		(589)		25,086				282	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2020	SCHEDULED REDEMPTION		29,066	29,066	30,105	29,666		(600)		(600)		29,066				323	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2020	SCHEDULED REDEMPTION		13,282	13,282	13,757	13,625		(343)		(343)		13,282				153	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2020	SCHEDULED REDEMPTION		10,228	10,228	10,593	10,496		(269)		(269)		10,228				111	04/01/2024	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		06/01/2020	SCHEDULED REDEMPTION		3,314	3,314	3,432	3,376		(62)		(62)		3,314				38	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		06/01/2020	SCHEDULED REDEMPTION		4,058	4,058	4,203	4,136		(78)		(78)		4,058				50	02/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		06/01/2020	SCHEDULED REDEMPTION		5,740	5,740	5,945	5,849		(109)		(109)		5,740				66	06/01/2023	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		06/01/2020	SCHEDULED REDEMPTION		6,093	6,093	6,310	6,204		(111)		(111)		6,093				68	05/01/2024	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		06/01/2020	SCHEDULED REDEMPTION		3,656	3,656	3,786	3,717		(61)		(61)		3,656				42	04/01/2023	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		06/01/2020	SCHEDULED REDEMPTION		2,149	2,149	2,226	2,196		(47)		(47)		2,149				24	04/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		06/01/2020	SCHEDULED REDEMPTION		1,620	1,620	1,658	1,632		(12)		(12)		1,620				27	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2020	SCHEDULED REDEMPTION		770	770	757	762		8		8		770				10	08/01/2028	1
313615-GJ-9	FED NATL MTG ASSOC #050601		06/01/2020	SCHEDULED REDEMPTION		145	145	159	150		(6)		(6)		145				3	07/01/2022	1
31371J-L5-1	FED NATL MTG ASSOC #253348		06/01/2020	SCHEDULED REDEMPTION		106	106	112	118		(12)		(12)		106				2	06/01/2030	1
31371J-SE-5	FED NATL MTG ASSOC #253517		06/01/2020	SCHEDULED REDEMPTION		87	87	92	98		(12)		(12)		87				2	11/01/2030	1
31371J-WA-8	FED NATL MTG ASSOC #253641		06/01/2020	SCHEDULED REDEMPTION		13	13	14	15		(2)		(2)		13					01/01/2031	1
31371J-3J-1	FED NATL MTG ASSOC #253801		06/01/2020	SCHEDULED REDEMPTION		397	397	384	393		4		4		397				5	05/01/2021	1
31371J-5G-5	FED NATL MTG ASSOC #253847		06/01/2020	SCHEDULED REDEMPTION		354	354	343	351		3		3		354				5	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		06/01/2020	SCHEDULED REDEMPTION		64	64	62	63		1		1		64				1	07/01/2021	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		06/01/2020	SCHEDULED REDEMPTION		278	278	269	275		3		3		278				4	10/01/2021	1
31371K-F2-2	FED NATL MTG ASSOC #254085		06/01/2020	SCHEDULED REDEMPTION		431	431	417	426		5		5		431				6	11/01/2021	1
31371K-GV-7	FED NATL MTG ASSOC #254112		06/01/2020	SCHEDULED REDEMPTION		76	76	81	82		(6)		(6)		76				1	11/01/2031	1
31371K-KE-0	FED NATL MTG ASSOC #254193		06/01/2020	SCHEDULED REDEMPTION		294	294	285	291		3		3		294				4	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		06/01/2020	SCHEDULED REDEMPTION		594	594	575	586		7		7		594				8	03/01/2022	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		06/01/2020	SCHEDULED REDEMPTION		602	602	583	594		8		8		602				8	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2020	SCHEDULED REDEMPTION		254	254	246	251		3		3		254				3	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		06/01/2020	SCHEDULED REDEMPTION		532	532	515	523		8		8		532				7	09/01/2022	1
31371K-WD-9	FED NATL MTG ASSOC #254544		06/01/2020	SCHEDULED REDEMPTION		744	744	721	733		12		12		744				10	11/01/2022	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		06/01/2020	SCHEDULED REDEMPTION		703	703	698	698		5		5		703				8	03/01/2033	1
31371M-AA-5	FED NATL MTG ASSOC #255701		06/01/2020	SCHEDULED REDEMPTION		80,866	80,866	86,729	84,893		(4,027)		(4,027)		80,866				945	04/01/2025	1
31371M-PC-5	FED NATL MTG ASSOC #256119		06/01/2020	SCHEDULED REDEMPTION		33	33	33	33		(1)		(1)		33				1	02/01/2036	1
31371N-TS-4	FED NATL MTG ASSOC #257161		06/01/2020	SCHEDULED REDEMPTION		3,673	3,673	4,093	4,114		(441)		(441)		3,673				53	04/01/2038	1
31371N-U9-4	FED NATL MTG ASSOC #257208		06/01/2020	SCHEDULED REDEMPTION		1,839	1,839	1,887	1,862		(23)		(23)		1,839				22	05/01/2023	1
31374F-WG-0	FED NATL MTG ASSOC #313047		06/01/2020	SCHEDULED REDEMPTION		157	157	166	165		(8)		(8)		157				4	12/01/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31384V-VZ-2	FED NATL MTG ASSOC #535332		06/01/2020	SCHEDULED REDEMPTION		31	31	33	35		(4)		(4)		31				1	04/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		06/01/2020	SCHEDULED REDEMPTION		65	65	68	70		(6)		(6)		65				1	07/01/2030	1
31384W-G2-0	FED NATL MTG ASSOC #535817		06/01/2020	SCHEDULED REDEMPTION		97	97	98	100		(3)		(3)		97				2	04/01/2031	1
31385F-LV-6	FED NATL MTG ASSOC #543140		06/01/2020	SCHEDULED REDEMPTION		77	77	81	88		(11)		(11)		77				1	06/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		06/01/2020	SCHEDULED REDEMPTION		98	98	104	109		(11)		(11)		98				2	06/01/2030	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		06/01/2020	SCHEDULED REDEMPTION		171	171	165	169		2		2		171				2	04/01/2021	1
31387S-AE-6	FED NATL MTG ASSOC #592305		06/01/2020	SCHEDULED REDEMPTION		80	80	78	79		1		1		80				1	06/01/2021	1
31388C-FF-2	FED NATL MTG ASSOC #600566		06/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2031	1
31400C-4C-5	FED NATL MTG ASSOC #684019		06/01/2020	SCHEDULED REDEMPTION		119	119	118	119		1		1		119				1	02/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		06/01/2020	SCHEDULED REDEMPTION		50,005	50,005	52,349	53,528		(3,523)		(3,523)		50,005				1,078	05/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		06/01/2020	SCHEDULED REDEMPTION		1,063	1,063	1,112	1,116		(54)		(54)		1,063				15	09/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		06/01/2020	SCHEDULED REDEMPTION		2,721	2,721	2,848	2,799		(78)		(78)		2,721				39	09/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		06/01/2020	SCHEDULED REDEMPTION		58	58	58	58						58				1	05/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		06/01/2020	SCHEDULED REDEMPTION		301	301	308	310		(10)		(10)		301				5	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		06/01/2020	SCHEDULED REDEMPTION		1,896	1,896	1,943	1,953		(58)		(58)		1,896				29	10/01/2036	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		06/01/2020	SCHEDULED REDEMPTION		644	644	663	659		(15)		(15)		644				9	04/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		06/01/2020	SCHEDULED REDEMPTION		467	467	469	469		(2)		(2)		467				7	08/01/2034	1
31406S-TE-3	FED NATL MTG ASSOC #818749		06/01/2020	SCHEDULED REDEMPTION		710	710	713	713		(4)		(4)		710				10	02/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		06/01/2020	SCHEDULED REDEMPTION		274	274	281	281		(8)		(8)		274				4	11/01/2035	1
31408B-QF-8	FED NATL MTG ASSOC #846554		06/01/2020	SCHEDULED REDEMPTION		282	282	288	288		(6)		(6)		282				4	12/01/2035	1
31408G-UA-3	FED NATL MTG ASSOC #851177		06/01/2020	SCHEDULED REDEMPTION		91	91	92	92						91				1	04/01/2036	1
31409A-HN-2	FED NATL MTG ASSOC #865237		06/01/2020	SCHEDULED REDEMPTION		19	19	19	19						19					02/01/2036	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		06/01/2020	SCHEDULED REDEMPTION		58	58	58	58						58				1	02/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		06/01/2020	SCHEDULED REDEMPTION		74	74	75	75						74				1	02/01/2036	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		06/01/2020	SCHEDULED REDEMPTION		3,286	3,286	3,406	3,331		(46)		(46)		3,286				37	03/01/2023	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		06/01/2020	SCHEDULED REDEMPTION		28	28	28	28		(1)		(1)		28					11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		06/01/2020	SCHEDULED REDEMPTION		37	37	38	39		(1)		(1)		37				1	05/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		06/01/2020	SCHEDULED REDEMPTION		1,439	1,439	1,475	1,480		(41)		(41)		1,439				30	08/01/2036	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		06/01/2020	SCHEDULED REDEMPTION		138	138	142	139		(2)		(2)		138				1	02/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		06/01/2020	SCHEDULED REDEMPTION		3,547	3,547	3,676	3,599		(52)		(52)		3,547				43	04/01/2022	1
31410X-TS-5	FED NATL MTG ASSOC #900661		06/01/2020	SCHEDULED REDEMPTION		61	61	62	63		(2)		(2)		61				1	09/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		06/01/2020	SCHEDULED REDEMPTION		256	256	262	262		(7)		(7)		256				4	09/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		06/01/2020	SCHEDULED REDEMPTION		606	606	621	613		(7)		(7)		606				9	08/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		06/01/2020	SCHEDULED REDEMPTION		7	7	7	7						7					02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		06/01/2020	SCHEDULED REDEMPTION		4,325	4,325	4,484	4,377		(52)		(52)		4,325				48	02/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		06/01/2020	SCHEDULED REDEMPTION		163	163	167	168		(4)		(4)		163				2	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		06/01/2020	SCHEDULED REDEMPTION		4,643	4,643	4,813	4,692		(50)		(50)		4,643				52	03/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		06/01/2020	SCHEDULED REDEMPTION		1,962	1,962	2,034	1,995		(33)		(33)		1,962				22	04/01/2022	1
31411W-YF-8	FED NATL MTG ASSOC #917010		06/01/2020	SCHEDULED REDEMPTION		1,979	1,979	2,052	2,003		(24)		(24)		1,979				22	04/01/2022	1
31411X-XB-6	FED NATL MTG ASSOC #917874		06/01/2020	SCHEDULED REDEMPTION		302	302	305	306		(4)		(4)		302				4	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		06/01/2020	SCHEDULED REDEMPTION		3,818	3,818	3,960	3,871		(53)		(53)		3,818				42	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		06/01/2020	SCHEDULED REDEMPTION		2,729	2,729	2,829	2,769		(40)		(40)		2,729				29	05/01/2022	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		06/01/2020	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		06/01/2020	SCHEDULED REDEMPTION		3,230	3,230	3,348	3,275		(45)		(45)		3,230				34	04/01/2022	1
31412D-2D-9	FED NATL MTG ASSOC #922472		06/01/2020	SCHEDULED REDEMPTION		2,848	2,848	2,919	2,925		(77)		(77)		2,848				59	03/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		06/01/2020	SCHEDULED REDEMPTION		149	149	153	154		(5)		(5)		149				2	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		06/01/2020	SCHEDULED REDEMPTION		86	86	88	88		(2)		(2)		86				1	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		06/01/2020	SCHEDULED REDEMPTION		89	89	91	91		(3)		(3)		89				1	10/01/2037	1
31412N-W7-7	FED NATL MTG ASSOC #930470		06/01/2020	SCHEDULED REDEMPTION		2,280	2,280	2,366	2,333		(53)		(53)		2,280				25	01/01/2024	1
31412X-H8-0	FED NATL MTG ASSOC #937755		06/01/2020	SCHEDULED REDEMPTION		169	169	173	175		(6)		(6)		169				2	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		06/01/2020	SCHEDULED REDEMPTION		2,722	2,722	2,822	2,761		(39)		(39)		2,722				30	06/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		06/01/2020	SCHEDULED REDEMPTION		152	152	156	157		(4)		(4)		152				2	07/01/2037	1
31412X-2U-7	FED NATL MTG ASSOC #938287		06/01/2020	SCHEDULED REDEMPTION		4,004	4,004	4,151	4,067		(63)		(63)		4,004				44	07/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		06/01/2020	SCHEDULED REDEMPTION		183	183	187	188		(5)		(5)		183				3	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		06/01/2020	SCHEDULED REDEMPTION		884	884	916	897		(13)		(13)		884				10	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		06/01/2020	SCHEDULED REDEMPTION		60	60	61	60		(1)		(1)		60				1	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		06/01/2020	SCHEDULED REDEMPTION		102	102	103	103		(1)		(1)		102				1	07/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		06/01/2020	SCHEDULED REDEMPTION		6,994	6,994	7,169	7,209		(216)		(216)		6,994				76	08/01/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31414C-TX-6	FED NATL MTG ASSOC #962366		06/01/2020	SCHEDULED REDEMPTION		184	184	189	187		(2)		(2)		184				2	04/01/2023	1
31414E-DA-9	FED NATL MTG ASSOC #963697		06/01/2020	SCHEDULED REDEMPTION		46	46	48	47		(1)		(1)		46					06/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		06/01/2020	SCHEDULED REDEMPTION		13	13	14	14						13					09/01/2038	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		06/01/2020	SCHEDULED REDEMPTION		1,488	1,488	1,543	1,515		(27)		(27)		1,488				17	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		06/01/2020	SCHEDULED REDEMPTION		124	124	127	125		(1)		(1)		124				1	09/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		06/01/2020	SCHEDULED REDEMPTION		2,634	2,634	2,731	2,669		(35)		(35)		2,634				29	01/01/2023	1
31414J-SN-4	FED NATL MTG ASSOC #967725		06/01/2020	SCHEDULED REDEMPTION		2,776	2,776	2,878	2,822		(46)		(46)		2,776				31	01/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		06/01/2020	SCHEDULED REDEMPTION		1,791	1,791	1,856	1,804		(13)		(13)		1,791				18	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		06/01/2020	SCHEDULED REDEMPTION		68	68	69	70		(2)		(2)		68				1	02/01/2038	1
31414P-7G-8	FED NATL MTG ASSOC #972595		06/01/2020	SCHEDULED REDEMPTION		86	86	88	89		(3)		(3)		86				1	04/01/2038	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		06/01/2020	SCHEDULED REDEMPTION		12,514	12,514	12,804	12,939		(425)		(425)		12,514				105	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		06/01/2020	SCHEDULED REDEMPTION		6,448	6,448	6,615	6,525		(77)		(77)		6,448				65	03/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		06/01/2020	SCHEDULED REDEMPTION		265	265	271	273		(8)		(8)		265				3	04/01/2038	1
31414U-G6-9	FED NATL MTG ASSOC #976421		06/01/2020	SCHEDULED REDEMPTION		41	41	42	41		(1)		(1)		41					03/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		06/01/2020	SCHEDULED REDEMPTION		2,561	2,561	2,655	2,616		(55)		(55)		2,561				28	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		06/01/2020	SCHEDULED REDEMPTION		10	10	10	10						10					04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		06/01/2020	SCHEDULED REDEMPTION		1,668	1,668	1,730	1,702		(34)		(34)		1,668				19	08/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		06/01/2020	SCHEDULED REDEMPTION		488	488	501	493		(5)		(5)		488				5	04/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		06/01/2020	SCHEDULED REDEMPTION		139	139	142	145		(6)		(6)		139				2	05/01/2038	1
31415L-QX-8	FED NATL MTG ASSOC #983470		06/01/2020	SCHEDULED REDEMPTION		1,019	1,019	1,042	1,057		(38)		(38)		1,019				12	05/01/2038	1
31415L-4E-4	FED NATL MTG ASSOC #983821		06/01/2020	SCHEDULED REDEMPTION		1,673	1,673	1,867	1,891		(218)		(218)		1,673				20	06/01/2038	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		06/01/2020	SCHEDULED REDEMPTION		4,614	4,614	4,783	4,683		(69)		(69)		4,614				51	09/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		06/01/2020	SCHEDULED REDEMPTION		6,260	6,260	6,489	6,353		(93)		(93)		6,260				68	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		06/01/2020	SCHEDULED REDEMPTION		6,912	6,912	7,165	7,041		(129)		(129)		6,912				76	08/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		06/01/2020	SCHEDULED REDEMPTION		817	817	838	826		(9)		(9)		817				8	09/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		06/01/2020	SCHEDULED REDEMPTION		2,784	2,784	2,886	2,814		(30)		(30)		2,784				30	09/01/2023	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		06/01/2020	SCHEDULED REDEMPTION		5,371	5,371	5,568	5,491		(119)		(119)		5,371				60	01/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		06/01/2020	SCHEDULED REDEMPTION		1,698	1,698	1,742	1,716		(18)		(18)		1,698				17	10/01/2023	1
31418A-GL-6	FED NATL MTG ASSOC #MA1102		06/01/2020	SCHEDULED REDEMPTION		5,462	5,462	5,729	5,633		(171)		(171)		5,462				37	07/01/2027	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		06/01/2020	SCHEDULED REDEMPTION		2,724	2,724	2,008	2,713		11		11		2,724				40	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		06/01/2020	SCHEDULED REDEMPTION		7,250	7,250	5,873	7,212		38		38		7,250				120	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		06/01/2020	SCHEDULED REDEMPTION		69,413	69,413	64,406	69,082		330		330		69,413				1,153	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		06/01/2020	SCHEDULED REDEMPTION		18,454	18,454	13,877	18,279		174		174		18,454				284	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ RMBS		06/01/2020	SCHEDULED REDEMPTION		1,400	1,400	1,477	1,409		(9)		(9)		1,400				20	10/15/2023	1
313398-QA-0	FHR 2335 PZ RMBS		06/01/2020	SCHEDULED REDEMPTION		8,048	8,048	7,573	7,954		94		94		8,048				116	07/15/2031	1
313399-TE-7	FHR 2345 PZ RMBS		06/01/2020	SCHEDULED REDEMPTION		19,038	19,038	17,973	18,824		214		214		19,038				292	08/15/2031	1
313399-FX-0	FHR 2351 AZ RMBS		06/01/2020	SCHEDULED REDEMPTION		6,851	6,851	6,571	6,793		58		58		6,851				110	08/15/2031	1
31339N-2C-9	FHR 2398 ZP RMBS		06/01/2020	SCHEDULED REDEMPTION		87,801	87,801	83,848	86,816		985		985		87,801				1,122	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC RMBS		06/01/2020	SCHEDULED REDEMPTION		58,351	58,351	55,724	57,825		526		526		58,351				760	02/15/2032	1
31392K-ZE-9	FHR 2448 TN RMBS		06/01/2020	SCHEDULED REDEMPTION		5,142	5,142	5,354	5,200		(58)		(58)		5,142				74	05/15/2032	1
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B		04/01/2020	MATURED		10,000	10,000	9,765	9,993		7		7		10,000				247	04/01/2020	1FE
31358U-7D-2	FNR 1993-70 Z RMBS		06/01/2020	SCHEDULED REDEMPTION		1,030	1,030	1,073	1,030						1,030				16	05/25/2023	1
31397M-WQ-6	FNR 2008-82 EY RMBS		06/01/2020	SCHEDULED REDEMPTION		38	38	37	38						38					09/25/2023	1
45528U-ZG-9	INDIANAPOLIS IND LOC PUB IMPT		06/19/2020	UMB BANK		461,721	390,000	412,733	411,261		(968)		(968)		410,293		51,428	51,428	10,053	02/01/2044	1FE
45528U-ZH-7	INDIANAPOLIS IND LOC PUB IMPT		04/02/2020	RBC DOMINION SECURITIES		1,106,201	940,000	1,101,530	1,090,905		(3,843)		(3,843)		1,087,062		19,140	19,140	31,986	02/01/2044	1FE
46246K-6L-1	IOWA FIN AUTH REV		04/02/2020	UMB BANK		602,730	500,000	575,830	569,888		(1,885)		(1,885)		568,003		34,727	34,727	10,764	08/01/2042	1FE
498622-KC-2	KLICKITAT CNTY WASH PUB UTIL DIST		06/03/2020	UMB BANK		328,358	250,000	311,825	311,302		(2,374)		(2,374)		308,928		19,430	19,430	6,528	12/01/2031	1FE
594712-UJ-8	MICHIGAN ST UNIV REVS		05/04/2020	UMB BANK		222,112	200,000	223,430	218,514		(2,006)		(2,006)		216,508		5,604	5,604	7,250	02/15/2023	1FE
60416J-BW-9	MINNESOTA ST HIGHER ED FACS AU		05/28/2020	VINING-SPARKS IBG LP		456,672	400,000	450,460	447,944		(1,811)		(1,811)		446,133		10,539	10,539	10,667	10/01/2032	1FE
60416J-BX-7	MINNESOTA ST HIGHER ED FACS AU		05/26/2020	VINING-SPARKS IBG LP		729,642	600,000	740,172	733,123		(4,968)		(4,968)		728,155		1,487	1,487	19,750	10/01/2033	1FE
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/04/2020	CALLED @ 100.000		4,200,000	4,200,000	4,185,300	4,196,511		(120)		(120)		4,196,391		3,609	3,609	118,251	06/01/2023	1FE
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/03/2020	CALLED @ 100.000		255,000	255,000	255,000	255,000						255,000				9,588	06/01/2028	1FE
91417K-4Q-1	UNIVERSITY COLO ENTERPRISE SYS		06/30/2020	UMB BANK		134,058	110,000	127,195	126,856		(815)		(815)		126,040		8,018	8,018	2,579	06/01/2036	1FE
914233-N9-8	UNIVERSITY CONN		05/05/2020	UMB BANK		1,087,730	1,000,000	1,103,930	1,070,589		(7,207)		(7,207)		1,063,382		24,348	24,348	28,056	04/15/2023	1FE
914703-HT-3	UNIVERSITY NORTH ALA REV		06/08/2020	UMB BANK		117,610	100,000	111,660	111,526		(456)		(456)		111,070		6,540	6,540	2,289	11/01/2036	1FE
917393-CH-1	UTAH CNTY UTAH HOSP REV		05/15/2020	MATURED		1,100,000	1,100,000	1,165,021	1,113,394		(13,394)		(13,394)		1,100,000				27,500	05/15/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		06/01/2020	SCHEDULED REDEMPTION		54,687	54,687	50,539	54,423		263		263		54,687				2,010	05/15/2022	1
3199999. Subtotal - Bonds - U.S. Special Revenues						15,645,629	14,645,481	15,624,698	15,436,691		(65,384)		(65,384)		15,371,307		274,321	274,321	451,765	XXX	XXX
00287Y-BU-2	ABBVIE INC		04/30/2020	Various		5,296,420	5,000,000	4,994,050	4,994,136		255		255		4,994,391		302,029	302,029	65,228	11/21/2026	2FE
024747-AF-4	ABC SUPPLY CO INC		05/04/2020	Various		322,875	341,000	341,000	341,000						341,000		(18,125)	(18,125)	6,988	01/15/2028	4FE
00404A-AJ-8	ACADIA HEALTHCARE CO INC		06/11/2020	BANK OF AMERICA/MERRILL LYNCH		47,760	48,000	48,506	48,320		(128)		(128)		48,192		(432)	(432)	2,250	02/15/2023	4FE
00404A-AM-1	ACADIA HEALTHCARE CO INC		06/11/2020	BANK OF AMERICA/MERRILL LYNCH		134,310	132,000	133,900	133,443		(289)		(289)		133,154		1,156	1,156	6,769	03/01/2024	4FE
00507U-AR-2	ACTAVIS FUNDING SCS		05/26/2020	EXCHANGE		5,013,885	5,000,000	5,044,100	5,016,878		(2,994)		(2,994)		5,013,885				120,271	03/15/2022	2FE
00115A-AM-1	AEP TRANSMISSION COMPANY LLC		04/07/2020	JEFFERIES & COMPANY, INC.		544,640	500,000	499,820							499,820		44,820	44,820	406	04/01/2050	1FE
00130H-BT-1	AES CORPORATION (THE)		06/11/2020	Various		8,493,460	8,425,000	8,161,073	8,312,188		13,199		13,199		8,325,387		90,348	90,348	311,736	05/15/2023	3FE
00130H-CA-1	AES CORPORATION (THE)		06/05/2020	Various		102,475	100,000	96,000			236		236		96,236		3,239	3,239	4,000	03/15/2023	3FE
00111@-AA-2	AES HAWAII (HEPCO)		06/30/2020	SCHEDULED REDEMPTION		514,500	514,500	514,500	514,500						514,500				17,673	06/30/2022	5
009089-AB-9	AIR CANADA	A	05/15/2020	SCHEDULED REDEMPTION		59,540	59,540	61,586	60,867		(1,328)		(1,328)		59,540				1,600	11/15/2022	2FE
00912X-BE-3	AIR LEASE CORPORATION		05/14/2020	TD SECURITIES		6,670,800	7,200,000	7,148,880	7,167,933		5,730		5,730		7,173,662		(502,862)	(502,862)	210,700	01/15/2022	2FE
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC		05/15/2020	MORGAN STANLEY		504,415	500,000	498,180			2		2		498,182		6,233	6,233	739	05/15/2050	1FE
009158-BB-1	AIR PRODUCTS AND CHEMICALS INC		06/02/2020	MORGAN STANLEY		719,866	700,000	699,853			2		2		699,855		20,011	20,011	963	10/15/2025	1FE
00928Q-AG-6	AIRCASTLE LTD		04/15/2020	MATURED		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				114,375	04/15/2020	2FE
013092-AD-3	ALBERTSONS COMPANIES INC		06/24/2020	BARCLAYS		168,075	166,000	166,000							166,000		2,075	2,075	2,276	02/15/2023	4FE
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY		04/22/2020	JPMORGAN CHASE & CO.		105,510	100,000	100,000	100,000						100,000		5,510	5,510	4,064	02/15/2028	4FE
013817-AV-3	ALCOA INC		05/07/2020	Various		1,552,326	1,500,000	1,331,250	1,451,347		11,932		11,932		1,463,279		13,921	13,921	118,902	04/15/2021	3FE
01639#-AA-1	ALISAL WATER CORPORATION		04/01/2020	SCHEDULED REDEMPTION		125,000	125,000	125,000	125,000						125,000				4,906	01/01/2027	3PL
018490-AN-2	ALLERGAN INC		05/26/2020	EXCHANGE		8,649,073	8,650,000	8,623,791	8,647,850		1,223		1,223		8,649,073				203,545	09/15/2020	2FE
018490-AQ-5	ALLERGAN INC		05/26/2020	EXCHANGE		2,997,350	3,000,000	2,991,420	2,996,986		364		364		2,997,350				58,567	03/15/2023	2FE
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		06/15/2020	SCHEDULED REDEMPTION		1,940,000	1,940,000	1,940,000	1,940,000						1,940,000				49,082	06/15/2025	1
019736-AF-4	ALLISON TRANSMISSION INC		06/19/2020	BARCLAYS		112,618	107,000	107,282	107,265		(14)		(14)		107,251		5,366	5,366	3,527	06/01/2029	3FE
02005N-BF-6	ALLY FINANCIAL INC		06/30/2020	Market Axess		74,793	70,000	74,864	74,328		(327)		(327)		74,001		792	792	2,482	11/20/2025	3FE
023135-BR-6	AMAZON.COM INC		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		503,850	500,000	499,835			1		1		499,836		4,014	4,014	317	06/03/2027	1FE
023135-BT-2	AMAZON.COM INC		06/02/2020	JPMORGAN CHASE & CO.		747,173	750,000	742,328							742,328		4,845	4,845	52	06/03/2050	1FE
023135-BU-9	AMAZON.COM INC		06/02/2020	CITIGROUP GLOBAL MARKETS		760,628	750,000	741,120							741,120		19,507	19,507	56	06/03/2060	1Z
02315Q-AA-6	AMBAC LSNI LLC		04/01/2020	SCHEDULED REDEMPTION		2,511	2,511				2,511		2,511		2,511				88	02/12/2023	6*
02343U-AC-9	AMCOR FINANCE (USA) INC		04/24/2020	EXCHANGE		36,303,637	36,085,000	36,367,732	36,313,828		(10,191)		(10,191)		36,303,637				639,506	04/28/2026	2FE
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		04/15/2020	SCHEDULED REDEMPTION		18,780	18,780	17,502	17,597		1,183		1,183		18,780				282	04/15/2030	1FE
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS		04/15/2020	SCHEDULED REDEMPTION		22,650	22,650	20,888	21,346		1,733		1,733		22,650				368	04/15/2030	1FE
02376R-AC-6	AMERICAN AIRLINES GROUP INC		06/16/2020	GOLDMAN, SACHS & CO.		64,400	92,000	92,000	92,000						92,000		(27,600)	(27,600)	2,517	06/01/2022	4FE
02376R-AE-2	AMERICAN AIRLINES GROUP INC		04/14/2020	BAIRD (ROBERT W.) & CO. INC.		100,873	157,000	141,573			321		321		141,894		(41,021)	(41,021)	834	03/01/2025	4FE
02406P-AL-4	AMERICAN AXLE & MFG INC		05/06/2020	BARCLAYS		2,580,390	3,018,000	3,002,910	3,010,889		827		827		3,011,716		(431,326)	(431,326)	112,745	10/15/2022	4FE
02406P-AR-1	AMERICAN AXLE AND MANUFACTURING IN		04/07/2020	BARCLAYS		104,820	138,000	139,665	46,794		(87)		(87)		139,632		(34,812)	(34,812)	4,487	04/01/2025	4FE
02406P-AU-4	AMERICAN AXLE AND MANUFACTURING IN		05/18/2020	OPPENHEIMER & CO., INC.		2,602,426	3,000,000	3,000,000	3,000,000						3,000,000		(397,574)	(397,574)	123,794	04/01/2027	4FE
025537-AN-1	AMERICAN ELECTRIC POWER COMPANY IN		06/18/2020	CITIGROUP GLOBAL MARKETS		406,820	400,000	399,824			5		5		399,829		6,991	6,991	2,734	03/01/2030	2FE
13006*-AG-2	AMERICAN WATER / CALIFORNIA-AMERICAN WAT		06/01/2020	MATURED		6,000,000	6,000,000	6,000,000	6,000,171		(171)		(171)		6,000,000				291,300	06/01/2020	1
00175P-AB-9	AMN HEALTHCARE INC		05/29/2020	SUNTRUST INVESTMENT SERVICES, INC.		19,375	20,000	18,500			28		28		18,528		847	847	619	10/01/2027	3FE
032177-AH-0	AMSTED INDUSTRIES INCORPORATED		05/01/2020	Jane Street Execution Services, LLC		135,922	135,000	135,000	135,000						135,000		922	922	6,961	07/01/2027	3FE
02582J-HE-3	AMXCA_17-3 ABS		04/15/2020	SCHEDULED REDEMPTION		7,313,000	7,313,000	7,193,592	7,246,280		66,720		66,720		7,313,000				43,147	11/15/2022	1FE
03674X-AF-3	ANTERO RESOURCES CORP		04/30/2020	Various		105,103	236,000	186,085	96,866		3,123		3,123		189,434		(84,331)	(84,331)	4,829	06/01/2023	4FE
03674X-AJ-5	ANTERO RESOURCES CORP		05/08/2020	BANK OF AMERICA/MERRILL LYNCH		9,725	16,000	13,640	13,776		128		128		13,903		(4,178)	(4,178)	558	03/01/2025	4FE
037411-BE-4	APACHE CORPORATION		05/22/2020	Various		4,061,400	5,000,000	4,992,250	4,993,099		235		235		4,993,334		(931,934)	(931,934)	125,417	10/15/2028	2FE
03837P-AA-5	AQFIT_17-A ABS		05/27/2020	Various		1,752,301	1,756,410	1,756,194	1,756,273		19		19		1,756,292		(3,991)	(3,991)	28,939	11/15/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
038370-AA-0	AQFIT_19-A ABS		05/27/2020	Various		2,523,740	2,541,493	2,541,098	2,541,149		89		89		2,541,237		(17,497)	(17,497)	35,256	08/15/2029	1FE
039483-BB-7	ARCHER-DANIELS-MIDLAND C		06/30/2020	CALLED @ 102.775		5,138,750	5,000,000	5,036,450	5,005,145		(2,163)		(2,163)		5,002,982		(2,982)	(2,982)	324,753	03/01/2021	1FE
03966V-AB-3	ARCONIC CORP		04/29/2020	MIZUHO SECURITIES USA INC.		150,750	150,000	150,000							150,000		750	750		05/15/2025	1Z
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	D	06/02/2020	MORGAN STANLEY		303,188	300,000	300,788	190,222		(18)		(18)		300,754		2,433	2,433	4,572	08/15/2026	3FE
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	D	05/27/2020	STIFEL CAPITAL MARKETS		221,625	225,000	216,563							216,563		5,063	5,063		08/15/2027	1Z
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG		04/23/2020	MORGAN STANLEY		95,480	95,000	97,375	96,549		(148)		(148)		96,401		(921)	(921)	3,990	02/15/2025	4FE
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG		06/08/2020	Various		1,716,027	1,700,000	1,703,250	1,695,625		(602)		(602)		1,695,023		5,059	5,059	67,760	09/15/2022	3FE
04046L-AA-9	ARIVO 19-1 A ABS		06/03/2020	Various		5,274,607	5,276,111	5,275,896	5,275,902		49		49		5,275,951		(1,344)	(1,344)	71,312	07/15/2024	1FE
007036-UQ-7	ARMT_05-11 RMBS		05/26/2020	Various		1,420,422	2,341,594	1,100,549	1,261,362		24,934		24,934		1,286,296		134,126	134,126	22,046	04/25/2057	1FM
2254W0-MM-4	ARMT_05-12 RMBS		06/25/2020	Various		1,626,558	4,045,334	1,824,193	2,058,104		22,040		22,040		2,080,144		(453,586)	(453,586)	41,793	07/25/2056	1FM
043436-AS-3	ASBURY AUTOMOTIVE GROUP INC.		04/01/2020	Various		2,000	2,000	2,000							2,000				10	03/01/2028	4FE
043436-AT-1	ASBURY AUTOMOTIVE GROUP INC.		04/01/2020	Various		4,000	4,000	4,000							4,000				22	03/01/2030	4FE
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL		04/07/2020	GOLDMAN, SACHS & CO.		19,865	58,000	52,055	52,337		166		166		52,503		(32,638)	(32,638)	1,782	11/01/2026	4FE
045054-AD-5	ASHTEAD CAPITAL INC	C	06/25/2020	Market Axess		139,959	137,000	137,000	137,000						137,000		2,959	2,959	4,929	08/15/2025	2FE
00206R-AX-0	AT&T INC		06/29/2020	CALLED @ 103.572		41,428,682	40,000,000	39,970,000	39,995,081		1,740		1,740		39,996,820		3,180	3,180	2,536,238	05/15/2021	2FE
00206R-KA-9	AT&T INC		06/05/2020	JPMORGAN CHASE & CO.		507,015	500,000	498,065			1		1		498,066		8,949	8,949	558	06/01/2051	2FE
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS		06/15/2020	SCHEDULED REDEMPTION		824,090	824,090	824,090	824,090						824,090				11,404	05/15/2025	1PL
05369A-AE-1	AVIATION CAPITAL GROUP LLC		06/02/2020	TD SECURITIES		1,448,999	1,600,000	1,600,000	1,600,000						1,600,000		(151,001)	(151,001)	22,713	07/30/2021	2FE
05454N-AA-7	AXALTA COATING SYSTEMS US HOLDINGS	C	06/02/2020	STIFEL CAPITAL MARKETS		126,250	125,000	125,000							125,000		1,250	1,250		06/30/2027	1Z
12655X-AA-8	AZEK CO LLC/THE		06/24/2020	CALLED @ 107.125		58,919	55,000	54,450			10		10		54,460		540	540	4,528	05/15/2025	5FE
059523-BB-5	BAFC 2007-5 7A5 RMBS		06/10/2020	Various		3,977,184	5,321,686	1,735,630	2,822,130		94,180		94,180		2,916,311		1,060,874	1,060,874	115,634	02/25/2052	1FM
05724B-AA-7	BAKER HUGHES HOLDINGS LLC		05/06/2020	GOLDMAN, SACHS & CO.		511,500	500,000	500,000							500,000		11,500	11,500	436	05/01/2030	1FE
05971K-AE-9	BANCO SANTANDER SA	D	05/26/2020	IMPERIAL CAPITAL, LLC		407,052	400,000	400,000							400,000		7,052	7,052		05/28/2025	2FE
060077-H*-8	BANGOR HYDRO-ELECTRIC COMPANY		06/15/2020	MATURED		13,000,000	13,000,000	13,238,551	13,012,722		(12,722)		(12,722)		13,000,000				1,162,236	06/15/2020	2
06051G-HX-0	BANK OF AMERICA CORP		05/19/2020	BANK OF AMERICA/MERRILL LYNCH		519,815	500,000	500,000	500,000						500,000		19,815	19,815	8,372	10/22/2030	1FE
06051G-JA-8	BANK OF AMERICA CORP		04/01/2020	CITIGROUP GLOBAL MARKETS		783,041	700,000	700,000							700,000		83,041	83,041	1,032	03/20/2051	1FE
06367W-B8-5	BANK OF MONTREAL	A	06/02/2020	MORGAN STANLEY		1,544,325	1,500,000	1,498,860			22		22		1,498,882		45,443	45,443	2,775	05/01/2025	1FE
06406R-AN-7	BANK OF NEW YORK MELLON CORP/THE		06/02/2020	CREDIT SUISSE		519,625	500,000	499,810			4		4		499,814		19,811	19,811	867	04/24/2025	1FE
05526D-BK-0	BAT CAPITAL CORP ABS	C	06/05/2020	JPMORGAN CHASE & CO.		289,332	262,000	262,000	262,000						262,000		27,332	27,332	9,453	09/06/2049	2FE
071734-AC-1	BAUSCH HEALTH COMPANIES INC		04/23/2020	Various		136,205	130,000	130,000	130,000						130,000		6,205	6,205	5,170	08/15/2027	3FE
071734-AD-9	BAUSCH HEALTH COMPANIES INC		05/14/2020	BANK OF AMERICA/MERRILL LYNCH		193,800	190,000	204,250	203,803		(922)		(922)		202,881		(9,081)	(9,081)	11,194	01/15/2028	4FE
071734-AJ-6	BAUSCH HEALTH COMPANIES INC		04/06/2020	BARCLAYS		230,580	252,000	252,000	252,000						252,000		(21,420)	(21,420)	3,585	01/30/2030	4FE
071734-AK-3	BAUSCH HEALTH COMPANIES INC		06/10/2020	Various		560,725	550,000	550,000							550,000		10,725	10,725	764	02/15/2029	4FE
075887-BR-9	BECTON DICKINSON AND COMPANY		06/05/2020	MATURED		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				13,447	06/05/2020	2FE
081437-AM-7	BEMIS COMPANY INC		04/24/2020	EXCHANGE		9,982,175	10,000,000	9,982,438	9,978,547		3,628		3,628		9,982,175				236,250	10/15/2021	2FE
081437-AP-0	BEMIS COMPANY INC		04/24/2020	EXCHANGE		5,012,657	5,000,000	5,019,211	5,013,217		(560)		(560)		5,012,657				94,292	09/15/2026	2FE
084664-CU-3	BERKSHIRE HATHAWAY FINANCE CORP		05/11/2020	RBC DOMINION SECURITIES		399,352	400,000	399,600			6		6		399,606		(254)	(254)	1,254	03/12/2030	1FE
085790-AX-1	BERRY PLASTICS CORP		06/22/2020	CALLED @ 100.000		172,000	172,000	173,505	172,407		(407)		(407)		172,000				5,361	05/15/2022	4FE
09062X-AC-7	BIOGEN INC		05/28/2020	CALLED @ 100.781		20,156,240	20,000,000	19,958,400	19,993,763		3,599		3,599		19,997,361		2,639	2,639	563,851	09/15/2020	2FE
09062X-AE-3	BIOGEN INC		05/29/2020	JPMORGAN CHASE & CO.		1,067,660	1,000,000	1,013,480	1,005,727		(849)		(849)		1,004,878		62,782	62,782	25,778	09/15/2022	2FE
09062X-AG-8	BIOGEN INC		05/14/2020	BNP CAPITAL MARKETS		471,945	500,000	495,870			4		4		495,874		(23,929)	(23,929)	788	05/01/2050	2FE
097023-CB-9	BOEING CO		04/09/2020	CITIGROUP GLOBAL MARKETS		407,061	450,000	432,882	433,124		89		89		433,213		(26,152)	(26,152)	7,844	11/01/2048	2FE
097023-CD-5	BOEING CO		04/01/2020	CITIGROUP GLOBAL MARKETS		6,538,000	7,000,000	6,894,510	6,902,389		2,332		2,332		6,904,721		(366,721)	(366,721)	131,911	03/01/2029	2FE
097023-CN-3	BOEING CO		04/09/2020	GOLDMAN, SACHS & CO.		1,250,100	1,350,000	1,348,421	1,348,474		37		37		1,348,512		(98,412)	(98,412)	28,099	02/01/2030	2FE
09739D-AC-4	BOISE CASCADE CO		05/04/2020	WELLS FARGO		131,983	131,000	115,280			320		320		115,600		16,383	16,383	1,330	09/01/2024	3FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		06/15/2020	SCHEDULED REDEMPTION		314,616	314,616	360,701	319,921		(5,305)		(5,305)		314,616				11,444	09/15/2021	1
103186-AB-8	BOXER PARENT CO INC		05/18/2020	JEFFERIES & COMPANY, INC.		142,721	140,000	140,000							140,000		2,721	2,721		10/02/2025	4Z
103304-BM-2	BOYD GAMING CORPORATION		04/24/2020	GOLDMAN, SACHS & CO.		115,778	129,000	134,966			(253)		(253)		134,713		(18,936)	(18,936)	4,729	04/01/2026	4FE
103304-BS-9	BOYD GAMING CORPORATION		05/14/2020	JPMORGAN CHASE & CO.		277,750	275,000	275,000							275,000		2,750	2,750		06/01/2025	5Z
11042A-AA-2	BRITISH AIRWAYS PLC ABS	C	06/20/2020	SCHEDULED REDEMPTION		33,777	33,777	33,777	33,777						33,777				781	12/20/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
11134L-AF-6	BROADCOM CORPORATION		05/21/2020	EXCHANGE		12,093,064	12,100,000	12,089,184	12,092,344		691		691		12,093,035		30	30	372,831	01/15/2024	2FE
11134L-AP-4	BROADCOM CORPORATION		06/04/2020	BANK OF AMERICA/MERRILL LYNCH		554,799	527,000	526,859	526,894		9		9		526,902		27,897	27,897	14,776	01/15/2025	2FE
11135F-AD-3	BROADCOM INC		05/21/2020	EXCHANGE		3,974,679	4,000,000	3,968,720	3,972,541		2,049		2,049		3,974,590		89	89	87,000	10/15/2024	2FE
11135F-AE-1	BROADCOM INC		06/16/2020	Various		1,041,553	978,000	970,773	971,434		331		331		971,766		69,788	69,788	23,824	04/15/2026	2FE
11135F-AK-7	BROADCOM INC		06/18/2020	Various		2,523,666	2,290,000	2,159,042			868		868		2,159,910		360,038	360,038	9,948	09/15/2028	2FE
11135F-AM-3	BROADCOM INC		06/18/2020	PREPAYMENT FEE		663													663	09/15/2026	2FE
11135F-AT-8	BROADCOM INC		06/22/2020	BNP CAPITAL MARKETS		1,070,200	1,000,000	998,640			29		29		998,669		71,531	71,531	4,025	11/15/2025	2FE
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT	A	06/24/2020	MORGAN STANLEY		45,760	52,000	52,000							52,000		(6,240)	(6,240)	845	02/15/2030	4FE
07384M-6H-0	BSARM_04-12 RMBS		06/01/2020	SCHEDULED REDEMPTION		55,684	55,684	54,753	54,642		1,042		1,042		55,684				929	05/25/2037	1FM
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		06/22/2020	SUNTRUST INVESTMENT SERVICES, INC.		289,896	282,000	287,328	84,111		(487)		(487)		286,375		3,521	3,521	9,179	11/15/2024	3FE
121579-AH-9	BURLINGTON COAT FACTORY WAREHOUSE		04/13/2020	JPMORGAN CHASE & CO.		101,375	100,000	100,000							100,000		1,375	1,375		04/15/2025	3Z
90357#-AH-9	BURLINGTON NORTHERN ABS		04/01/2020	SCHEDULED REDEMPTION		218,694	218,694	218,694	218,694						218,694				5,763	04/01/2023	1
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB		04/01/2020	SCHEDULED REDEMPTION		226,093	226,093	226,093	226,093						226,093				5,958	04/01/2023	1
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB		04/01/2020	SCHEDULED REDEMPTION		135,639	135,639	135,639	135,639						135,639				3,556	04/01/2023	1
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB		04/01/2020	SCHEDULED REDEMPTION		351,633	351,633	351,633	351,633						351,633				9,129	04/01/2022	1
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB		04/01/2020	SCHEDULED REDEMPTION		205,575	205,575	205,575	205,575						205,575				5,417	04/01/2023	1
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A		04/01/2020	SCHEDULED REDEMPTION		51,171	51,171	51,171	51,171						51,171				1,348	04/01/2023	1
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A		04/01/2020	MATURED		70,319	70,319	70,319	70,319						70,319					04/01/2020	1
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		04/01/2020	MATURED		17,542	17,542	17,542	17,542						17,542				461	04/01/2020	1
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		06/01/2020	SCHEDULED REDEMPTION		41,286	41,286	41,286	41,286						41,286				1,456	08/01/2022	1
05605H-AB-6	BWX TECHNOLOGIES INC		06/30/2020	MORGAN STANLEY		190,675	190,000	190,000							190,000		675	675	211	06/30/2028	3Z
05607B-AA-9	BXGNT_17-A ABS		06/02/2020	SCHEDULED REDEMPTION		80,004	80,004	80,002	80,003		1		1		80,004				522	10/04/2032	1FE
12673P-AH-8	CA INC		05/21/2020	EXCHANGE		2,519,018	2,520,000	2,517,732	2,518,846		165		165		2,519,011		7	7	69,552	08/15/2022	2FE
12803P-AB-4	CAJUN_17-1 ABS		05/29/2020	Various		4,251,938	4,587,500	4,509,742	4,754,216		(14,469)		(14,469)		4,519,272		(267,334)	(267,334)	158,952	08/20/2047	2FE
129268-AA-6	CALEDONIA GENERATING LLC		06/30/2020	SCHEDULED REDEMPTION		684,538	684,538	684,538	684,538						684,538				6,304	02/28/2022	1FE
13123X-AZ-5	CALLON PETROLEUM COMPANY		05/12/2020	Various		243,040	1,292,000	1,169,260			3,231		3,231		1,172,491		(929,451)	(929,451)	30,021	07/01/2026	5FE
131347-CN-4	CALPINE CORP		06/10/2020	DEUTSCHE BANK AG		125,460	123,000	123,000	123,000						123,000		2,460	2,460	2,889	03/15/2028	4FE
141781-BL-7	CARGILL INC		05/06/2020	Market Axess		1,509,705	1,500,000	1,498,440			20		20		1,498,460		11,245	11,245	859	07/23/2023	1FE
14314E-AD-3	CARMX_16-3 ABS		06/17/2020	Various		16,461,819	16,438,276	16,069,057	16,284,383		97,624		97,624		16,382,007		79,812	79,812	125,370	01/18/2022	1FE
19421U-AB-0	CASL 19-A A2 ABS		06/25/2020	SCHEDULED REDEMPTION		200,278	200,278	200,205	200,212		66		66		200,278				1,435	12/28/2048	1FE
194204-AA-1	CASL_17-A ABS		06/25/2020	SCHEDULED REDEMPTION		179,044	179,044	181,326	181,019		(1,975)		(1,975)		179,044				887	11/26/2046	2FE
12484@-AA-6	CB MEDICAL SOUTH LLC ABS		06/15/2020	SCHEDULED REDEMPTION		191,647	191,647	191,647	191,647						191,647				5,504	08/15/2033	1
1248MG-AP-9	CBASS_07-CB1 RMBS		05/21/2020	Various		3,213,718	8,368,840	4,697,165	2,645,702		(39,190)		(39,190)		2,606,512		607,206	607,206	86,278	01/25/2047	1FM
17311Y-AE-3	CBASS_07-CB3 RMBS		06/10/2020	Various		6,226,189	13,083,209	7,422,160	5,132,126		(112,071)		(112,071)		5,020,056		1,206,133	1,206,133	147,488	02/25/2047	1FM
17305E-GB-5	CCCIT_17-A3 ABS		04/07/2020	SCHEDULED REDEMPTION		14,290,000	14,290,000	14,084,526	14,248,105		41,895		41,895		14,290,000				137,184	04/07/2022	1FE
17305E-GC-3	CCCIT_17-A4 ABS		04/07/2020	SCHEDULED REDEMPTION		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				46,676	04/07/2022	1FE
16678R-BT-3	COMFC 2004-A B1 RMBS		05/20/2020	Various		624,837	1,157,130	810,559	462,704		(15,894)		(15,894)		446,810		178,027	178,027	11,299	03/25/2035	1FM
16678R-CM-7	COMFCF_04-BA RMBS		06/01/2020	SCHEDULED REDEMPTION		30,159	30,174	21,319	3,610		26,549		26,549		30,159				270	10/25/2035	1FM
1248EP-BF-9	CCO HOLDINGS LLC		05/01/2020	CALLED @ 101.281		2,025,620	2,000,000	2,000,000	2,000,000						2,000,000				76,870	05/01/2023	3FE
1248EP-CD-3	CCO HOLDINGS LLC		06/29/2020	BANK OF AMERICA/MERRILL LYNCH		105,446	103,000	104,050	104,014		(99)		(99)		103,915		1,531	1,531	3,669	03/01/2030	3FE
12510C-AA-9	CD&R SMOKEY BUYER INC		06/24/2020	UNION BANK OF SWITZERLAND		99,275	95,000	95,000							95,000		4,275	4,275		07/15/2025	4Z
12513X-AH-5	CD_06-CD2 CMBS		06/01/2020	SCHEDULED REDEMPTION		479,182	485,898	297,241	256,831		222,351		222,351		479,182				24,366	01/15/2046	1FM
151290-BW-2	CEMEX SAB DE CV	D	06/02/2020	IMPERIAL CAPITAL, LLC		203,750	200,000	200,000							200,000		3,750	3,750		06/05/2027	3FE
15135B-AJ-0	CENTENE CORPORATION		05/14/2020	Market Axess		265,775	260,000	261,915	261,534		(133)		(133)		261,401		4,374	4,374	10,395	01/15/2025	3FE
15135B-AM-3	CENTENE CORPORATION		04/22/2020	SUNTRUST INVESTMENT SERVICES, INC.		104,970	100,000	100,667			(207)		(207)		100,387		4,583	4,583	3,703	08/15/2026	3FE
15135B-AN-1	CENTENE CORPORATION		05/11/2020	EXCHANGE		345,133	336,000	345,660	345,457		(1,071)		(1,071)		344,387		747	747	13,123	01/15/2025	3FE
15135B-AQ-4	CENTENE CORPORATION		05/11/2020	EXCHANGE		496,980	501,000	496,792	496,822		160		160		496,982		(2)	(2)	9,168	12/15/2027	3FE
15135B-AU-5	CENTENE CORPORATION		05/11/2020	EXCHANGE		2,150,151	2,177,000	2,149,816			341		341		2,150,157		(7)	(7)	17,960	02/15/2030	3FE
15135B-AV-3	CENTENE CORPORATION		06/03/2020	STIFEL CAPITAL MARKETS		47,553	46,000	46,000							46,000		1,553	1,553	483	02/15/2030	3FE
156700-AW-6	CENTURYLINK INC		04/01/2020	MATURED		309,000	309,000	312,090	309,598		(598)		(598)		309,000				8,691	04/01/2020	4FE
12527G-AC-7	CF INDUSTRIES INC		06/17/2020	Millennium Advisors		102,536	100,000	95,000	96,023		506		506		96,530		6,006	6,006	1,898	06/01/2023	3FE
165183-BS-2	CFII 18-2A D ABS		05/05/2020	MIZUHO SECURITIES USA INC.		2,771,250	3,000,000	2,999,184	2,999,365		48		48		2,999,413		(228,163)	(228,163)	48,043	08/15/2030	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC		05/18/2020	STIFEL CAPITAL MARKETS		119,390	120,000	120,000							120,000		(610)	(610)	1,241	03/01/2025	1Z
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2020	Various		2,716,427	3,055,735	2,004,987	2,003,914		40,619		40,619		2,044,533		671,894	671,894	57,816	03/25/2037	1FM
171484-AG-3	CHURCHILL DOWNS INCORPORATED		05/13/2020	JPMORGAN CHASE & CO.		107,054	111,000	111,000	111,000						111,000		(3,946)	(3,946)	3,782	04/01/2027	4FE
125523-AL-4	CIGNA CORP		04/01/2020	Various		(247,328)			9,983,997		3,238		3,238						612,717	03/15/2021	2FE
125523-BN-9	CIGNA CORP		04/01/2020	Various		74,198			3,089,919		(11,714)		(11,714)						190,513	11/15/2021	2FE
125523-CJ-7	CIGNA CORP		04/07/2020	Market Axess		140,660	150,000	149,780			1		1		149,780		(9,121)	(9,121)	307	03/15/2040	2FE
172441-BC-0	CINEMARK HOLDINGS INC		04/13/2020	STIFEL CAPITAL MARKETS		51,250	50,000	50,000							50,000		1,250	1,250		05/01/2025	3Z
17252M-AM-2	CINTAS CORPORATION		06/22/2020	Market Axess		727,349	700,000	699,076	699,571		89		89		699,660		27,689	27,689	14,774	04/01/2022	1FE
12556L-BJ-4	CIT BANK NA		06/04/2020	Various		2,267,625	2,475,000	2,475,000	2,475,000						2,475,000		(207,375)	(207,375)	48,848	09/27/2025	2FE
125581-GR-3	CIT GROUP INC		05/06/2020	BANK OF AMERICA/MERRILL LYNCH		21,471,250	22,250,000	22,704,688	22,449,107		(18,206)		(18,206)		22,430,902		(959,652)	(959,652)	856,007	08/01/2023	3FE
125581-GV-4	CIT GROUP INC		05/06/2020	Various		218,653	223,000	225,324	224,050		(304)		(304)		223,746		(5,093)	(5,093)	6,073	03/09/2021	3FE
185899-AG-6	CLEVELAND-CLIFFS INC		06/17/2020	Various		230,000	230,000	227,878			38		38		227,916		2,084	2,084	4,140	03/15/2026	3FE
12572Q-AJ-4	CME GROUP INC		05/20/2020	Market Axess		590,500	500,000	499,920	499,930		3		3		499,933		90,567	90,567	8,177	06/15/2028	1FE
12621E-AL-7	CNO FINANCIAL GROUP INC		06/23/2020	Various		355,895	338,000	338,000	338,000						338,000		17,895	17,895	9,348	05/30/2029	2FE
191216-CQ-1	COCA-COLA CO		04/28/2020	Various		1,347,996	1,000,000	993,580			10		10		993,590		354,406	354,406	3,733	03/25/2050	1FE
198280-AD-1	COLUMBIA PIPELINE GROUP INC		06/01/2020	MATURED		1,000,000	1,000,000	1,007,549	1,000,821		(821)		(821)		1,000,000				16,500	06/01/2020	1FE
20030N-BX-8	COMCAST CORPORATION		06/19/2020	JPMORGAN CHASE & CO.		404,190	375,000	374,284	374,567		48		48		374,615		29,575	29,575	10,031	02/01/2024	1FE
200339-DW-6	COMERICA BANK		06/02/2020	MATURED		10,000,000	10,000,000	9,993,500	9,999,424		576		576		10,000,000				125,000	06/02/2020	1FE
20034D-JA-8	COMERICA BANK		05/14/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		1,025,740	1,000,000	999,070	999,147		68		68		999,215		26,525	26,525	20,486	07/23/2024	1FE
20338Q-AA-1	COMMSCOPE FINANCE LLC		06/24/2020	BANK OF AMERICA/MERRILL LYNCH		96,140	92,000	92,997	92,726		(225)		(225)		92,501		3,639	3,639	6,220	03/01/2027	4FE
209111-EZ-2	CONS EDISON CO OF NY		06/15/2020	MATURED		3,000,000	3,000,000	3,217,953	3,029,043		(29,043)		(29,043)		3,000,000				66,750	06/15/2020	2FE
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		06/30/2020	SCHEDULED REDEMPTION		23,912	23,912	23,912	23,912						23,912				1,041	06/30/2022	1
210518-DH-6	CONSUMERS ENERGY COMPANY		04/07/2020	GOLDMAN, SACHS & CO.		547,815	500,000	498,030			1		1		498,031		49,784	49,784	632	08/01/2051	1FE
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		04/29/2020	SCHEDULED REDEMPTION		11,266	11,266	11,717	11,386		(120)		(120)		11,266				310	04/29/2022	2FE
22160K-AN-5	COSTCO WHOLESALE CORPORATION		05/14/2020	CREDIT SUISSE		1,002,430	1,000,000	997,750			23		23		997,773		4,657	4,657	1,069	06/20/2027	1FE
13057F-AG-6	CRART 18-1 D		05/14/2020	JPMORGAN CHASE & CO.		3,278,115	3,379,500	3,379,290	3,379,357		18		18		3,379,375		(101,260)	(101,260)	62,191	04/15/2025	2FE
12652A-AA-1	CRC ESCROW ISSUER LLC		06/19/2020	CREDIT SUISSE		114,660	126,000	125,750	125,770		16		16		125,787		(11,127)	(11,127)	4,557	10/15/2025	4FE
225310-AM-3	CREDIT ACCEPTANCE CORPORATION		06/25/2020	COWEN and COMPANY		89,100	88,000	88,000							88,000		1,100	1,100	1,684	03/15/2026	3FE
17310N-AH-1	CRMSI 2006-3, M2 RMBS		06/01/2020	SCHEDULED REDEMPTION			33,280	12,335	996		(996)		(996)						798	04/25/2037	1FM
173109-AH-2	CRMSI_07-1 RMBS		04/01/2020	SCHEDULED REDEMPTION			129,215	34,653											2,841	03/25/2037	1FM
17312H-AJ-8	CRMSI_07-2 RMBS		06/01/2020	SCHEDULED REDEMPTION			297,173	68,594											7,480	06/25/2037	1FM
146868-AF-1	CRVNA_19-1 ABS		05/13/2020	JPMORGAN CHASE & CO.		4,106,563	4,250,000	4,253,148	4,252,575		(320)		(320)		4,252,254		(145,692)	(145,692)	68,708	10/15/2024	2FE
126307-AT-4	CSC HOLDINGS LLC		06/11/2020	SUNTRUST INVESTMENT SERVICES, INC.		102,515	101,000	102,985	102,206		(342)		(342)		101,863		652	652	4,931	07/15/2023	3FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		06/25/2020	Various		1,406,805	1,814,953	1,225,310	1,215,606		4,154		4,154		1,219,759		187,046	187,046	47,640	10/25/2035	1FM
22547Q-08-9	CSMC 2006-3 5A5 RMBS		05/22/2020	Various		1,184,410	2,186,966	1,267,953	1,154,855		(13,201)		(13,201)		1,141,654		42,756	42,756	70,155	04/25/2036	1FM
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		06/30/2020	SCHEDULED REDEMPTION		199,105	199,105	199,105	199,105						199,105				8,020	09/30/2038	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		06/10/2020	SCHEDULED REDEMPTION		85,214	85,214	85,214	85,214						85,214				2,980	01/10/2024	2
126650-DE-7	CVS HEALTH CORP		05/29/2020	BANK OF AMERICA/MERRILL LYNCH		2,954,308	2,800,000	2,785,580	2,786,604		1,140		1,140		2,787,745		166,563	166,563	58,392	08/15/2024	2FE
126650-BC-3	CVS PASS-THROUGH TRUST ABS		06/10/2020	SCHEDULED REDEMPTION		352,944	352,944	352,944	375,756		(22,812)		(22,812)		352,944				9,803	01/10/2028	2FE
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		06/01/2020	SCHEDULED REDEMPTION		21,885	21,885	21,259	21,370		515		515		21,885				546	10/25/2041	1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		06/10/2020	Various		3,881,893	4,701,438	4,202,132	1,844,021		(204,231)		(204,231)		1,639,790		2,242,103	2,242,103	133,553	07/25/2035	1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		05/20/2020	Various		2,076,642	3,228,981	2,658,066	1,614,828		(94,797)		(94,797)		1,520,031		556,611	556,611	87,167	05/25/2036	1FM
02151N-AB-8	CWALT_07-18CB RMBS		06/10/2020	Various		1,753,006	4,451,045	2,735,879	491,170		(183,526)		(183,526)		307,644		1,445,363	1,445,363	33,715	08/25/2037	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2020	Various		1,227,905	1,887,929	1,355,135	1,215,571		(53,563)		(53,563)		1,162,008		65,897	65,897	55,747	01/25/2038	1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		06/01/2020	Various		5,835,101	8,326,394	6,485,501	5,237,081		40,798		40,798		5,277,879		557,222	557,222	252,558	05/25/2036	1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		06/10/2020	Various		668,498	758,260	523,519	521,323		22,978		22,978		544,301		124,196	124,196	16,248	06/25/2047	1FM
12669G-NM-9	CWHL_05-7 RMBS		06/08/2020	Various		114,126	135,014	134,771	136,390		(69)		(69)		136,322		(22,195)	(22,195)	1,251	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		06/01/2020	Various		970,019	1,299,363	930,693	898,930		(12,513)		(12,513)		886,417		83,602	83,602	37,339	02/25/2037	1FM
12666R-AF-7	CWL_06-9 RMBS		06/10/2020	Various		613,386	663,048	439,127			65,521		65,521		65,521		547,865	547,865	15,553	08/27/2046	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	06/30/2020	SCHEDULED REDEMPTION		229,067	229,067	229,067	229,067						229,067				4,867	03/31/2023	2PL
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	06/30/2020	SCHEDULED REDEMPTION		57,581	57,581	57,581	57,581						57,581				890	03/31/2023	2PL
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	06/30/2020	SCHEDULED REDEMPTION		138,828	138,828	138,828	138,828						138,828				2,378	03/31/2023	2PL
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	06/30/2020	SCHEDULED REDEMPTION		141,210	141,210	141,210	141,210						141,210				2,297	03/31/2023	2PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
235825-AF-3	DANA INC		06/18/2020	CITIGROUP GLOBAL MARKETS		92,460	92,000	92,000	92,000						92,000		460	460	2,926	11/15/2027	3FE
237266-AH-4	DARLING INGREDIENTS INC		05/13/2020	JPMORGAN CHASE & CO.		196,913	194,000	202,730	201,973		(612)		(612)		201,360		(4,448)	(4,448)	5,800	04/15/2027	3FE
23918K-AS-7	DAVITA INC		05/26/2020	Various		138,546	138,000	138,000							138,000		546	546		06/01/2030	4FE
240019-BT-5	DAYTON POWER AND LIGHT CO		04/17/2020	EXCHANGE		1,192,378	1,200,000	1,192,260	1,192,338		41		41		1,192,378				16,063	06/15/2049	2FE
23311V-AB-3	DCP MIDSTREAM OPERATING		06/17/2020	BANK OF AMERICA/MERRILL LYNCH		2,005,000	2,000,000	1,990,700	1,997,501		496		496		1,997,997		7,003	7,003	70,950	04/01/2022	3FE
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		06/30/2020	GOLDMAN, SACHS & CO.		115,719	115,000	115,000							115,000		719	719	144	07/15/2027	3FE
244199-BK-0	DEERE & CO		04/07/2020	Various		2,851,763	2,500,000	2,499,950							2,499,950		351,812	351,812	1,563	04/15/2050	1FE
247361-ZJ-0	DELTA AIR LINES INC		05/12/2020	Various		610,935	700,000	699,902	699,955		6		6		699,961		(89,026)	(89,026)	15,674	03/15/2022	2FE
247361-ZT-8	DELTA AIR LINES INC		04/17/2020	GOLDMAN, SACHS & CO.		277,200	330,000	328,664	328,683		34		34		328,717		(51,517)	(51,517)	5,947	10/28/2029	2FE
247361-ZU-5	DELTA AIR LINES INC		05/08/2020	Various		1,814,658	2,400,000	2,390,472	2,390,784		615		615		2,391,399		(576,741)	(576,741)	36,202	10/28/2024	2FE
247361-ZZ-4	DELTA AIR LINES INC		06/10/2020	Various		503,500	500,000	499,930							499,930		3,570	3,570		01/15/2026	3FE
25243Y-AZ-2	DIAGEO CAPITAL PLC	D	05/28/2020	CITIGROUP GLOBAL MARKETS		2,593,350	2,250,000	2,241,698	2,242,834		299		299		2,243,133		350,217	350,217	46,258	05/18/2028	1FE
25243Y-BE-8	DIAGEO CAPITAL PLC	D	05/11/2020	GOLDMAN, SACHS & CO.		490,895	500,000	495,905			12		12		495,917		(5,022)	(5,022)	413	04/29/2032	1FE
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		06/11/2020	IMPERIAL CAPITAL, LLC		81,765	79,000	86,928	82,464		(649)		(649)		81,815		(50)	(50)	2,814	06/15/2024	3FE
03789X-AD-0	DIN 19-1 A2I ABS		05/13/2020	MIZUHO SECURITIES USA INC.		2,843,750	3,500,000	3,183,250	3,500,000		14,601		14,601		3,197,851		(354,101)	(354,101)	65,240	06/07/2049	2FE
25466A-AB-7	DISCOVER BANK		04/15/2020	MATURED		500,000	500,000	574,130	505,226		(5,226)		(5,226)		500,000				17,500	04/15/2020	2FE
25470D-AF-6	DISCOVERY COMMUNICATIONS		05/18/2020	TENDER OFFER		2,079,880	2,000,000	1,983,340	1,995,525		693		693		1,996,218		83,662	83,662	33,550	05/15/2022	2FE
25470X-AQ-8	DISH DBS CORP		05/01/2020	MATURED		600,000	600,000	616,500	601,581		(1,581)		(1,581)		600,000				15,375	05/01/2020	4FE
260543-CV-3	DOW CHEMICAL COMPANY (THE)		05/14/2020	CITIGROUP GLOBAL MARKETS		521,914	468,000	465,228	465,232		17		17		465,249		56,665	56,665	11,419	05/15/2049	2FE
233293-AP-4	DPL INC		04/24/2020	EXCHANGE		1,371,576	1,382,000	1,371,298	1,078,453		183		183		1,371,576				31,561	04/15/2029	3FE
06742L-AN-3	DROCK_17-1 ABS		05/15/2020	SCHEDULED REDEMPTION		20,890,000	20,890,000	20,911,298	20,891,883		(1,883)		(1,883)		20,890,000				144,694	03/15/2023	1FE
06742L-AP-8	DROCK_17-2 ABS		05/26/2020	MIZUHO SECURITIES USA INC.		11,385,750	11,400,000	11,417,813	11,404,340		(3,276)		(3,276)		11,401,064		(15,314)	(15,314)	79,518	05/15/2023	1FE
23343J-AG-1	DTAOT_19-4 ABS		05/13/2020	JPMORGAN CHASE & CO.		2,724,375	3,000,000	2,999,731	2,999,750		43		43		2,999,793		(275,418)	(275,418)	35,625	07/15/2025	2FE
23334B-AA-2	DTE ENERGY CNTR		04/30/2020	SCHEDULED REDEMPTION		1,361,072	1,361,072	1,404,883	1,373,614		(12,542)		(12,542)		1,361,072				59,112	04/30/2024	3FE
26442C-AJ-3	DUKE ENERGY CAROLINAS		06/15/2020	MATURED		3,000,000	3,000,000	3,220,221	3,029,273		(29,273)		(29,273)		3,000,000				64,500	06/15/2020	1FE
26443T-AC-0	DUKE ENERGY INDIANA LLC		04/03/2020	JEFFERIES & COMPANY, INC.		347,681	375,000	374,539			1		1		374,539		(26,858)	(26,858)	716	04/01/2050	1FE
26614N-AA-0	DUPONT DE NEMOURS INC		06/22/2020	BANK OF AMERICA/MERRILL LYNCH		1,021,980	1,000,000	1,000,000							1,000,000		21,980	21,980	3,133	05/01/2023	2FE
26817R-AB-4	DYNEGY INC		06/01/2020	CALLED @ 100.979		411,994	408,000	413,921	411,497		(1,005)		(1,005)		410,492		(2,492)	(2,492)	15,979	06/01/2023	3FE
278642-AK-9	EBAY INC.		06/22/2020	Various		1,028,200	1,000,000	993,640	998,120		555		555		998,675		(475)	(475)	55,635	08/01/2021	2FE
278865-BE-9	ECOLAB INC		05/21/2020	Jane Street Execution Services, LLC		617,305	500,000	499,530			6		6		499,536		117,769	117,769	4,133	03/24/2030	1FE
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		05/20/2020	CANTOR FITZGERALD		253,906	250,000	250,000							250,000		3,906	3,906		06/01/2028	1Z
28414H-AG-8	ELANCO ANIMAL HEALTH INC		06/16/2020	Various		302,185	272,000	311,780			(1,482)		(1,482)		310,298		(8,113)	(8,113)	11,282	08/28/2028	3FE
268648-AQ-5	EMC CORP		06/01/2020	MATURED		588,000	588,000	554,870	584,376		3,624		3,624		588,000				7,791	06/01/2020	3FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	D	05/25/2020	SCHEDULED REDEMPTION		305,725	305,725	305,725	305,725						305,725				8,790	05/25/2025	2FE
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP		04/23/2020	BARCLAYS		275,172	372,000	364,913	366,581		206		206		366,787		(91,615)	(91,615)	10,094	03/15/2027	2FE
29261A-AB-6	ENCOMPASS HEALTH CORP		06/16/2020	Various		302,648	303,000	300,525	138,000		18		18		300,543		2,105	2,105	7,827	02/01/2030	4FE
292554-A#-9	ENCORE CAPITAL GROUP 2017 SR SECD		05/11/2020	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000						750,000				20,977	08/11/2024	3PL
29266R-AB-4	ENERGIZER HOLDINGS INC		06/21/2020	CALLED @ 103.870		15,580,500	15,000,000	14,998,800	14,999,799		67		67		14,999,866		134	134	995,667	05/19/2021	3FE
29278N-AQ-6	ENERGY TRANSFER OPERATING LP		06/05/2020	CITIGROUP GLOBAL MARKETS		1,153,787	1,130,000	1,128,226			54		54		1,128,280		25,507	25,507	16,126	05/15/2030	2FE
29278N-AR-4	ENERGY TRANSFER OPERATING LP		06/03/2020	Various		2,623,549	2,720,000	2,717,661			12		12		2,717,673		(94,124)	(94,124)	48,574	05/15/2050	2FE
29364W-BD-9	ENTERGY LOUISIANA LLC		04/01/2020	CITIGROUP GLOBAL MARKETS		378,944	400,000	399,020			1		1		399,021		(20,077)	(20,077)	870	03/15/2051	1FE
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC		06/22/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		762,098	750,000	749,235	749,793		76		76		749,869		12,229	12,229	14,725	04/15/2021	2FE
29379V-BR-3	ENTERPRISE PRODUCTS OPERATING LLC		06/05/2020	MORGAN STANLEY		341,468	371,000	371,000	371,000						371,000		(29,532)	(29,532)	16,285	02/15/2078	2FE
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC		06/05/2020	CITIGROUP GLOBAL MARKETS		317,685	300,000	295,590			12		12		295,602		22,083	22,083	4,773	01/31/2060	2FE
26885B-AH-3	EQM MIDSTREAM PARTNERS LP		06/17/2020	JPMORGAN CHASE & CO.		142,275	140,000	140,000							140,000		2,275	2,275	25	07/01/2027	3Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
28108P-AA-4	ESLFT 2012-A AP ABS		04/01/2020	SCHEDULED REDEMPTION		19,176	19,176	19,176	19,176						19,176				485	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		04/01/2020	SCHEDULED REDEMPTION		26,128	26,128	26,128	26,128						26,128				492	10/01/2025	1FE
26924X-AG-0	ETRVM_04-1 ABS		04/07/2020	SCHEDULED REDEMPTION		59	59	58	59						59					11/07/2031	1FE
30040W-AC-2	EVERSOURCE ENERGY		06/22/2020	Market Axess		776,798	750,000	748,950	749,520		102		102		749,622		27,176	27,176	15,927	03/15/2022	2FE
30161N-AY-7	EXELON CORPORATION		04/07/2020	GOLDMAN, SACHS & CO.		382,512	350,000	349,601							349,601		32,910	32,910	366	04/15/2050	2FE
30231G-BK-7	EXXON MOBIL CORP		06/18/2020	BANK OF AMERICA/MERRILL LYNCH		572,135	500,000	500,000							500,000		72,135	72,135	4,498	03/19/2030	1FE
30231G-BM-3	EXXON MOBIL CORP		05/06/2020	MORGAN STANLEY		519,225	500,000	500,000							500,000		19,225	19,225	1,103	04/15/2051	1FE
33845W-AG-4	FCAT_19-2 ABS		05/14/2020	JPMORGAN CHASE & CO.		1,645,000	1,750,000	1,749,877	1,749,893		10		10		1,749,903		(104,903)	(104,903)	26,254	05/15/2025	2FE
35105D-AF-8	FCRT 18-1 D ABS		05/13/2020	MIZUHO SECURITIES USA INC.		997,500	1,000,000	999,992	999,995		1		1		999,996		(2,496)	(2,496)	17,458	11/15/2023	1FE
35104X-AE-8	FCRT_17-1 ABS		05/13/2020	MIZUHO SECURITIES USA INC.		897,750	900,000	899,750	899,868		18		18		899,886		(2,136)	(2,136)	19,800	08/15/2024	2FE
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV		05/21/2020	Various		406,456	357,000	356,379	356,411		21		21		356,432		50,024	50,024	6,880	05/21/2029	2FE
316773-CT-5	FIFTH THIRD BANCORP		06/27/2020	CALLED @ 100.000		25,000,000	25,000,000	24,967,750	24,996,072		3,928		3,928		25,000,000				658,854	07/27/2020	2FE
316773-CX-6	FIFTH THIRD BANCORP		06/02/2020	Various		843,789	775,000	773,559	773,808		116		116		773,924		69,865	69,865	24,212	01/25/2024	2FE
335934-AK-1	FIRST QUANTUM MINERALS LTD	A	05/19/2020	JPMORGAN CHASE & CO.		347,100	390,000	399,750			(1,467)		(1,467)		398,283		(51,183)	(51,183)	17,986	04/01/2023	4FE
335934-AP-0	FIRST QUANTUM MINERALS LTD	A	05/20/2020	Various		1,180,790	1,364,000	1,281,930	1,296,451		5,354		5,354		1,301,805		(121,015)	(121,015)	63,412	03/01/2024	4FE
33834D-AA-2	FIVE CORNERS FUNDING TRUST II		05/22/2020	Various		379,675	375,000	375,000							375,000		4,675	4,675	134	05/15/2030	1Z
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC		04/16/2020	Various		1,272,931	1,401,000	1,401,000							1,401,000		(128,069)	(128,069)	11,592	01/09/2023	2FE
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC		04/21/2020	CREDIT SUISSE		232,500	250,000	234,375			485		485		234,860		(2,360)	(2,360)	2,325	01/09/2022	3FE
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC		06/10/2020	CREDIT SUISSE		283,500	300,000	265,125			2,002		2,002		267,127		16,373	16,373	5,624	05/04/2023	2FE
345397-ZM-8	FORD MOTOR CREDIT COMPANY LLC		04/21/2020	BARCLAYS		408,450	420,000	420,000	420,000						420,000		(11,550)	(11,550)	18,672	01/07/2022	2FE
34531C-AE-0	FORDO_16-C ABS		06/15/2020	SCHEDULED REDEMPTION		2,562,672	2,562,672	2,501,408	2,538,629		24,043		24,043		2,562,672				8,245	02/15/2022	1FE
345838-AE-6	FOREST LABORATORIES INC		05/26/2020	EXCHANGE		3,502,588	3,488,000	3,589,830	3,510,622		(8,035)		(8,035)		3,502,588				132,726	02/15/2021	2FE
35137L-AB-1	FOX CORP		04/06/2020	EXCHANGE		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				67,435	01/25/2024	2FE
34962A-AA-0	FRCMT 2018-ONE A ABS		06/24/2020	MIZUHO SECURITIES USA INC.		4,853,125	5,000,000	4,999,561	4,999,737		78		78		4,999,815		(146,690)	(146,690)	146,964	11/15/2023	1FE
35671D-AU-9	FREEPORT-MCMORAN C & G		05/21/2020	Market Axess		10,170	10,000	9,784	9,849		27		27		9,876		294	294	261	03/01/2022	3FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		06/26/2020	Various		350,203	351,000	331,956	336,989		1,645		1,645		338,634		11,569	11,569	9,479	03/15/2023	3FE
35671D-CE-3	FREEPORT-MCMORAN INC		04/06/2020	BANK OF AMERICA/MERRILL LYNCH		245,050	290,000	290,000							290,000		(44,950)	(44,950)	1,130	03/01/2028	3FE
36320X-AM-6	GALXY_21-R CLO		05/08/2020	BREAN MURRAY CARRET CO LLC		198,450	280,000	146,440			4,996		4,996		151,436		47,014	47,014	6,041	04/21/2031	3FE
36255G-AC-4	GCAR 18-1 B ABS		05/13/2020	MIZUHO SECURITIES USA INC.		1,240,625	1,250,000	1,249,892	1,249,953		12		12		1,249,965		(9,340)	(9,340)	18,333	08/15/2023	2FE
20173M-AG-5	GCCFC_06-GG7 CMBS		06/01/2020	SCHEDULED REDEMPTION		638,709	638,709	606,799	638,709						638,709				18,183	07/10/2038	1FM
36828Q-SC-1	GECMC_06-C1 CMBS		06/01/2020	SCHEDULED REDEMPTION			3,549	1,762	1,270		(1,270)		(1,270)						143	03/10/2044	1FM
37185L-AG-7	GENESIS ENERGY LP/ GENESIS ENERGY		06/16/2020	Various		2,470,000	2,600,000	2,650,625	2,617,738		(5,813)		(5,813)		2,611,925		(141,925)	(141,925)	91,867	05/15/2023	4FE
37185L-AL-6	GENESIS ENERGY LP/ GENESIS ENERGY		04/21/2020	STIFEL CAPITAL MARKETS		39,660	48,000	48,000							48,000		(8,340)	(8,340)	1,002	02/01/2028	4FE
373334-KF-7	GEORGIA POWER CO		04/02/2020	BARCLAYS		1,495,710	1,500,000	1,496,925	1,499,206		165		165		1,499,371		(3,661)	(3,661)	18,500	04/01/2021	1FE
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD		06/10/2020	MORGAN STANLEY		1,564,400	2,224,000	2,232,528	2,232,591		(1,102)		(1,102)		2,231,489		(667,089)	(667,089)	124,159	09/15/2024	3FE
361841-AL-3	GLP CAPITAL LP		06/24/2020	CANTOR FITZGERALD		149,558	138,000	137,979	137,981		1		1		137,982		11,575	11,575	6,914	01/15/2029	2FE
361841-AH-2	GLP CAPITAL LP FIN II		06/25/2020	CANTOR FITZGERALD		195,558	179,000	183,847	183,044		(275)		(275)		182,768		12,789	12,789	6,788	04/15/2026	2FE
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		06/01/2020	Various		326,883	384,343	161,337	164,460		(79,252)		(79,252)		85,208		241,675	241,675	7,307	11/19/2035	1FM
38012T-AC-6	GMACM_06-HE3 RMBS		06/10/2020	Various		2,448,369	2,506,609	1,708,988			177,011		177,011		177,011		2,271,358	2,271,358	73,852	12/25/2040	1FM
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE		05/06/2020	SCHEDULED REDEMPTION		155,182	155,182	145,727	151,558		3,623		3,623		155,182				4,449	05/06/2025	1FE
38141G-VU-5	GOLDMAN SACHS & CO		06/22/2020	Market Axess		761,798	750,000	749,513	749,865		48		48		749,914		11,884	11,884	13,016	04/25/2021	2FE
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE		06/18/2020	JEFFERIES & COMPANY, INC.		319,605	308,000	307,892			4		4		307,896		11,710	11,710	3,003	02/07/2030	1FE
382550-BH-3	GOODYEAR TIRE & RUBBER COMPANY (TH		05/20/2020	Various		259,000	250,000	254,375							254,375		4,625	4,625	264	05/31/2025	1Z
38748Y-AA-0	GRANITE HOLDINGS US ACQUISITION CO		04/24/2020	JPMORGAN CHASE & CO.		221,235	258,000	248,134	248,321		253		253		248,574		(27,339)	(27,339)	16,397	10/01/2027	5FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		05/10/2020	SCHEDULED REDEMPTION		657,572	657,572	657,572	657,572						657,572				23,705	02/10/2024	4FE
398905-AL-3	GROUP 1 AUTOMOTIVE INC.		04/02/2020	CALLED @ 102.625		1,085,773	1,058,000	1,061,340	1,059,370		(170)		(170)		1,059,200		(1,200)	(1,200)	44,282	12/15/2023	3FE
40052V-AA-2	GRUPO BIMBO SAB DE CV	D	06/30/2020	MATURED		1,500,000	1,500,000	1,495,890	1,499,745		255		255		1,500,000				36,563	06/30/2020	2FE
36245E-AG-3	GSAMP_06-HE7 RMBS		04/27/2020	SCHEDULED REDEMPTION			96,349												648	10/27/2036	1FM
37186X-AA-3	GSFMT 19-AA A ABS		05/05/2020	JPMORGAN CHASE & CO.		3,589,000	3,700,000	3,302,658	3,728,637		19,822		19,822		3,328,671		260,329	260,329	65,897	08/20/2023	1FE
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		06/03/2020	Various		829,440	997,673	696,147	773,857		(13,917)		(13,917)		580,841		248,599	248,599	30,150	01/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING		04/29/2020	RBS SECURITIES INC		757,028	750,000	749,010	749,729		67		67		749,796		7,231	7,231	7,667	04/26/2021	1FE
402635-AL-0	GULFPORT ENERGY CORPORATION		06/18/2020	JEFFERIES & COMPANY, INC.		71,690	134,000	118,482	119,788		1,006		1,006		120,794		(49,104)	(49,104)	5,149	05/15/2025	5FE
402635-AP-1	GULFPORT ENERGY CORPORATION		06/18/2020	JEFFERIES & COMPANY, INC.		691,645	1,343,000	849,448			23,473		23,473		872,921		(181,276)	(181,276)	80,146	01/15/2026	5FE
423074-AS-2	H.J. HEINZ CO		06/04/2020	CALLED @ 102.438		2,792,460	2,726,000	2,726,000	2,726,000						2,726,000				173,143	02/15/2025	2FE
44891Q-AE-2	HALST 2017-C A4 ABS		06/15/2020	SCHEDULED REDEMPTION		1,765,535	1,765,535	1,744,776	1,760,043		5,491		5,491		1,765,535				13,863	09/15/2021	1FE
44935Q-AD-2	HALST_18-B ABS		06/17/2020	Various		5,299,407	5,279,109	5,266,324	5,273,644		3,518		3,518		5,277,162		22,245	22,245	77,249	10/15/2021	1FE
43814T-AD-4	HAROT_17-1 ABS		05/12/2020	JPMORGAN CHASE & CO.		4,017,031	4,000,000	3,934,063	3,963,542		10,496		10,496		3,974,038		42,993	42,993	32,572	06/21/2023	1FE
418751-AB-9	HAT HOLDINGS I LLC & HAT		04/15/2020	JPMORGAN CHASE & CO.		136,688	135,000	135,000							135,000		1,688	1,688		04/15/2025	1Z
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		06/01/2020	Various		2,082,379	1,828,398	1,828,398	1,828,398						1,828,398				303,812	02/10/2024	1
421924-BT-7	HEALTHSOUTH CORP		04/23/2020	MORGAN STANLEY		101,263	100,000	104,250	102,723		(218)		(218)		102,505		(1,242)	(1,242)	3,546	09/15/2025	4FE
42772G-AB-8	HERO 18-1A ABS		06/22/2020	Various		3,147,001	2,948,735	3,022,425	3,010,615		(6,557)		(6,557)		3,004,058		142,943	142,943	71,440	09/20/2048	1FE
42770W-AA-7	HERO_16-2 ABS		06/22/2020	Various		665,687	642,043	652,576	652,204		(603)		(603)		651,601		14,086	14,086	12,453	09/20/2041	1FE
42829L-AF-1	HEXION INC		06/26/2020	CITIGROUP GLOBAL MARKETS		92,198	100,000	100,000	100,000						100,000		(7,802)	(7,802)	7,853	07/15/2027	4FE
428041-BG-1	HFLF 18-1 D ABS		05/01/2020	MIZUHO SECURITIES USA INC.		1,406,300	1,640,000	1,639,653	1,639,816		35		35		1,639,851		(233,551)	(233,551)	27,545	10/12/2021	2FE
428041-BH-9	HFLF 18-1 E ABS		05/01/2020	MIZUHO SECURITIES USA INC.		2,396,070	2,844,000	2,859,726	1,499,944		(5,735)		(5,735)		2,858,837		(462,767)	(462,767)	57,359	10/12/2021	2FE
428041-BB-2	HFLF_17-1 ABS		05/26/2020	BARCLAYS		3,520,000	4,000,000	3,998,702	3,999,786		282		282		3,998,937		(478,937)	(478,937)	108,267	04/10/2031	2FE
43739E-BS-5	HMBT_05-4 RMBS		06/25/2020	SCHEDULED REDEMPTION		198,286	198,286	153,300	173,745		24,541		24,541		198,286				1,622	10/25/2035	1FM
435765-AH-5	HOLLY ENERGY PARTNERS LP		06/25/2020	TD SECURITIES		59,985	62,000	62,000							62,000		(2,015)	(2,015)	1,249	02/01/2028	4FE
436440-AM-3	HOLOGIC INC		05/15/2020	CITIGROUP GLOBAL MARKETS		107,363	105,000	104,791	104,803		8		8		104,811		2,552	2,552	3,885	02/01/2028	3FE
437076-BY-7	HOME DEPOT INC		06/04/2020	BARCLAYS		884,456	800,000	795,408	795,622		176		176		795,798		88,658	88,658	11,341	06/15/2029	1FE
438516-CB-0	HONEYWELL INTERNATIONAL INC		06/19/2020	WELLS FARGO		1,025,140	1,000,000	999,900			2		2		999,902		25,238	25,238	1,275	06/01/2025	1FE
443201-AA-6	HOWMET AEROSPACE INC		05/22/2020	Various		1,218,012	1,192,000	1,192,000							1,192,000		26,012	26,012	1,791	05/01/2025	3FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		05/31/2020	SCHEDULED REDEMPTION		184,027	184,027	183,298	182,704		1,322		1,322		184,027				4,067	05/31/2033	2PL
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		05/20/2020	Various		221,393	468,383	244,677			35,068		35,068		35,068		186,325	186,325	4,369	11/19/2034	1FM
448579-AH-5	HYATT HOTELS CORP		04/22/2020	DEUTSCHE BANK AG		508,125	500,000	500,000							500,000		8,125	8,125	75	04/23/2025	2Z
448579-AJ-1	HYATT HOTELS CORP		04/22/2020	GOLDMAN, SACHS & CO.		256,563	250,000	250,000							250,000		6,563	6,563	40	04/23/2030	2Z
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		06/05/2020	SCHEDULED REDEMPTION		42,283	42,283	42,283	42,283						42,283				1,482	10/05/2021	2
451102-BZ-9	ICAHN ENTERPRISES LP		06/16/2020	Various		189,473	195,000	197,732			(79)		(79)		197,653		(8,181)	(8,181)	5,056	05/15/2027	3FE
45167R-AE-4	IDEX CORP		05/27/2020	CALLED @ 102.252		10,225,200	10,000,000	9,947,300	9,993,890		2,563		2,563		9,996,453		3,547	3,547	427,700	12/15/2020	2FE
45232T-AA-9	ILLUMINATE BUYER/HLDG		06/16/2020	STIFEL CAPITAL MARKETS		57,475	55,000	55,000							55,000		2,475	2,475		07/01/2028	1Z
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP		06/15/2020	SCHEDULED REDEMPTION		424,555	424,555	424,555	424,908		(354)		(354)		424,555				20,739	12/15/2020	2FE
45672N-AG-6	INFOR (US) INC		05/26/2020	CALLED @ 100.000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				51,729	05/15/2022	5FE
456873-AA-6	INGERSOLL-RAND LUXEMBOURG FINANCE		04/13/2020	CALLED @ 100.000		850,000	850,000	839,503	849,164		836		836		850,000				10,041	05/01/2020	2FE
458140-BK-5	INTEL CORPORATION		05/01/2020	Various		489,354	460,000	456,969			9		9		456,977		32,377	32,377	3,179	02/15/2060	1FE
458140-BM-1	INTEL CORPORATION		04/01/2020	Market Axess		334,910	250,000	249,723							249,723		85,187	85,187	264	03/25/2050	1FE
462613-AK-6	IPALCO ENTERPRISES INC		05/14/2020	CALLED @ 100.527		6,534,259	6,500,000	6,483,876	6,497,973		1,389		1,389		6,499,362		638	638	220,511	07/15/2020	2FE
46284V-AG-6	IRON MOUNTAIN INC		06/23/2020	JPMORGAN CHASE & CO.		90,225	90,000	90,000							90,000		225	225	38	07/15/2028	3FE
46284V-AJ-0	IRON MOUNTAIN INC		06/25/2020	JPMORGAN CHASE & CO.		113,419	115,000	115,000							115,000		(1,581)	(1,581)	117	07/15/2030	3FE
46284V-AL-5	IRON MOUNTAIN INC		06/19/2020	JPMORGAN CHASE & CO.		45,281	45,000	45,000							45,000		281	281	7	07/15/2032	3Z
465740-AA-6	ITRON INC		05/14/2020	WELLS FARGO		169,524	170,000	163,625	164,595		291		291		164,885		4,639	4,639	7,154	01/15/2026	4FE
832696-AT-5	J M SMUCKER CO		04/07/2020	FIFTH THIRD SECURITIES, INC.		141,404	150,000	149,423			1		1		149,423		(8,020)	(8,020)	444	03/15/2050	2FE
475795-AE-0	JELD-WEN INC		06/30/2020	BANK OF AMERICA/MERRILL LYNCH		104,500	100,000	100,000							100,000		4,500	4,500	1,007	05/15/2025	3FE
24422E-UX-5	JOHN DEERE CAPITAL CORP		06/19/2020	Jane Street Execution Services, LLC		1,064,050	1,000,000	998,290	998,483		164		164		998,647		65,403	65,403	20,583	03/07/2024	1FE
24422E-UY-3	JOHN DEERE CAPITAL CORP		05/11/2020	FIFTH THIRD SECURITIES, INC.		2,125,460	2,000,000	1,998,440	1,998,502		50		50		1,998,552		126,908	126,908	45,733	07/18/2029	1FE
46628G-AF-6	JPALT RMBS		06/10/2020	Various		4,147,230	5,339,624	3,857,511	2,812,263		(154,087)		(154,087)		2,658,176		1,489,054	1,489,054	109,858	05/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		06/10/2020	Various		2,082,228	3,017,925	2,219,033	1,302,179		(30,167)		(30,167)		1,272,013		810,215	810,215	46,252	12/25/2050	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		06/01/2020	SCHEDULED REDEMPTION			33,037	1,808											507	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		06/10/2020	Various		3,790,492	5,800,529	4,614,297	3,139,179		(67,401)		(67,401)		3,071,778		718,715	718,715	105,244	06/25/2042	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS		06/01/2020	SCHEDULED REDEMPTION		138,450	138,450	110,356	110,946		63,781		63,781		138,450				5,524	05/12/2045	6FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		06/01/2020	Various		1,413,140	1,558,518	1,055,126	1,117,154		35,926		35,926		1,153,080		260,060	260,060	29,091	04/25/2036	1FM
46647P-BD-7	JPMORGAN CHASE & CO		05/21/2020	GOLDMAN, SACHS & CO.		459,425	413,000	413,000	413,000						413,000		46,425	46,425	8,494	05/06/2030	1FE
46647P-BE-5	JPMORGAN CHASE & CO		04/28/2020	SMBC Nikko Securities America, Inc		2,147,615	2,083,000	2,070,903	2,071,026		311		311		2,071,337		76,278	76,278	35,975	10/15/2030	1FE
483007-AK-6	KAISER ALUMINUM CORPORATION		06/30/2020	BARCLAYS		151,475	146,000	146,460			(17)		(17)		146,443		5,032	5,032	1,687	05/01/2025	3FE
50077L-AB-2	KRAFT HEINZ FOODS CO		06/26/2020	BARCLAYS		44,965	46,000	43,153			20		20		43,173		1,792	1,792	1,168	06/01/2046	3FE
50077L-AD-8	KRAFT HEINZ FOODS CO		06/10/2020	JPMORGAN CHASE & CO.		201,145	196,000	185,500			298		298		185,798		15,347	15,347	3,120	06/01/2026	3FE
50077L-AU-0	KRAFT HEINZ FOODS CO		05/08/2020	RBC DOMINION SECURITIES		90,225	90,000	92,700			(51)		(51)		92,649		(2,424)	(2,424)	2,128	04/01/2030	3FE
50077L-AY-2	KRAFT HEINZ FOODS CO		06/05/2020	Various		1,102,485	1,151,000	1,144,149	739,325		22		22		1,144,213		(41,728)	(41,728)	33,457	10/01/2049	3FE
50077L-BD-7	KRAFT HEINZ FOODS CO		05/21/2020	Various		256,125	250,000	250,000							250,000		6,125	6,125	148	03/01/2031	3Z
501044-DN-8	KROGER CO		04/21/2020	CITIGROUP GLOBAL MARKETS		312,430	275,000	274,087			4		4		274,091		38,339	38,339	3,017	01/15/2050	2FE
501797-AU-8	L BRANDS INC		06/11/2020	JPMORGAN CHASE & CO.		70,380	69,000	69,000							69,000		1,380	1,380		07/01/2025	4FE
502431-AB-5	L3HARRIS TECHNOLOGIES INC		05/06/2020	EXCHANGE		1,596,703	1,600,000	1,597,496	1,596,358		345		345		1,596,703				24,127	06/15/2023	2FE
502431-AE-9	L3HARRIS TECHNOLOGIES INC		05/06/2020	EXCHANGE		4,991,260	5,000,000	4,995,537	4,990,950		310		310		4,991,260				86,167	06/15/2028	2FE
512807-AS-7	LAM RESEARCH CORPORATION		06/22/2020	Various		2,829,970	2,500,000	2,497,225	2,497,515		149		149		2,497,664		332,306	332,306	66,563	03/15/2026	2FE
512807-AW-8	LAM RESEARCH CORPORATION		05/27/2020	CITIGROUP GLOBAL MARKETS		706,111	700,000	698,159			2		2		698,161		7,950	7,950	1,286	06/15/2050	1Z
513075-BS-9	LAMAR MEDIA CORP		06/04/2020	BANK OF AMERICA/MERRILL LYNCH		50,618	51,000	51,000							51,000		(383)	(383)	691	02/15/2030	3FE
513075-BU-4	LAMAR MEDIA CORP		05/11/2020	STIFEL CAPITAL MARKETS		150,375	150,000	150,000							150,000		375	375		01/15/2029	1Z
513075-BL-4	LAMAR MEDIA CORP.		06/02/2020	MORGAN STANLEY		218,405	209,000	214,044	213,390		(453)		(453)		212,937		5,468	5,468	10,115	02/01/2026	3FE
52606B-AA-2	LDPT 19-1 ABS		06/15/2020	SCHEDULED REDEMPTION		920,384	920,384	920,383	920,384						920,384				6,865	08/15/2025	1FE
521615-AA-2	LEA POWER PARTNERS 2033		06/15/2020	SCHEDULED REDEMPTION		51,425	51,425	45,060	47,003		4,422		4,422		51,425				1,696	06/15/2033	3FE
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		06/10/2020	SCHEDULED REDEMPTION		68,870	68,870	84,188	77,727		(8,857)		(8,857)		68,870				2,118	01/10/2034	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		06/05/2020	SCHEDULED REDEMPTION		125,120	125,120	125,120	125,120						125,120				3,316	02/05/2027	1
52532X-AE-5	LEIDOS INC		06/18/2020	Various		557,918	500,000	493,580			41		41		493,621		64,297	64,297	1,732	05/15/2030	2FE
526057-BX-1	LENNAR CORP		05/27/2020	JPMORGAN CHASE & CO.		224,039	221,000	217,880	125,000		540		540		218,420		5,619	5,619	6,940	04/01/2021	3FE
526057-CM-4	LENNAR CORPORATION		06/18/2020	CANTOR FITZGERALD		165,600	160,000	158,800			156		156		158,956		6,644	6,644	5,194	12/15/2021	3FE
527298-BH-5	LEVEL 3 FINANCING INC		04/22/2020	Market Axess		100,998	100,000	99,750	99,813		10		10		99,823		1,175	1,175	3,479	05/01/2025	3FE
52736R-BH-4	LEVI STRAUSS & CO		04/17/2020	STIFEL CAPITAL MARKETS		407,000	400,000	402,000			(4)		(4)		401,996		5,004	5,004	9,444	05/01/2025	3FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		06/10/2020	Various		5,549,797	7,346,834	5,915,996	4,670,492		(208,896)		(208,896)		4,461,596		1,088,201	1,088,201	210,580	02/25/2036	1FM
539830-AY-5	LOCKHEED MARTIN CORP		06/16/2020	CALLED @ 103.602		3,269,679	3,156,000	3,295,148	3,201,192		(11,964)		(11,964)		3,189,228		(33,228)	(33,228)	193,267	09/15/2021	1FE
539830-BF-5	LOCKHEED MARTIN CORP		06/16/2020	CALLED @ 100.768		3,021,025	2,998,000	2,987,237	2,995,973		1,033		1,033		2,997,006		994	994	65,288	11/23/2020	1FE
539830-BP-3	LOCKHEED MARTIN CORPORATION		06/04/2020	BARCLAYS		509,035	500,000	498,900			5		5		498,905		10,130	10,130	463	06/15/2030	1FE
52523K-AL-8	LXS 2006-17, WF62 RMBS		06/10/2020	Various		926,493	974,837	746,785	87,933		8,491		8,491		96,423		830,070	830,070	24,567	11/25/2036	1FM
52524M-AX-7	LXS_07-9 RMBS		06/10/2020	Various		612,597	699,404	567,091	506,581		(7,138)		(7,138)		499,443		113,154	113,154	16,086	04/25/2037	1FM
50249A-AA-1	LYB INTERNATIONAL FINANCE III LLC		04/29/2020	CITIGROUP GLOBAL MARKETS		512,970	500,000	492,440	492,468		42		42		492,510		20,460	20,460	11,725	10/15/2049	2FE
556079-AC-5	MACQUARIE BANK LTD	D	05/28/2020	Various		1,014,527	1,000,000	1,000,000							1,000,000		14,527	14,527		06/03/2030	1Z
55616P-AA-2	MACYS INC		05/27/2020	Various		97,135	95,000	95,000							95,000		2,135	2,135		06/15/2025	1Z
55954Y-AA-3	MAGNE 2020-26A A CLO		06/02/2020	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	10,000,000							10,000,000				542	07/15/2030	1FE
576433-UF-1	MARM 2004-13 3A1 RMBS		06/01/2020	SCHEDULED REDEMPTION		86,084	86,084	83,246	83,388		2,696		2,696		86,084				1,842	01/21/2057	1FM
576436-AS-8	MARP 2005-1 1A2 RMBS		06/25/2020	Various		3,120,945	3,838,938	2,511,206	3,517,310		(21,461)		(21,461)		2,496,207		624,738	624,738	116,256	08/25/2049	1FM
571903-AN-3	MARRIOTT INTERNATIONAL INC		05/07/2020	Various		493,752	500,000	498,775	499,722		85		85		499,807		(6,056)	(6,056)	9,983	03/01/2021	2FE
571903-AV-5	MARRIOTT INTERNATIONAL INC		04/29/2020	DEUTSCHE BANK AG		14,250,000	15,000,000	14,961,198	14,971,312		2,932		2,932		14,974,244		(724,244)	(724,244)	333,333	02/15/2023	2FE
571903-BC-6	MARRIOTT INTERNATIONAL INC		06/22/2020	TENDER OFFER		995,000	1,000,000	997,920	998,085		322		322		998,407		(3,407)	(3,407)	15,288	10/03/2022	2FE
571903-BD-4	MARRIOTT INTERNATIONAL INC		04/16/2020	BANK OF AMERICA/MERRILL LYNCH		518,750	500,000	499,980							499,980		18,770	18,770	319	05/01/2025	2Z
571903-BE-2	MARRIOTT INTERNATIONAL INC		05/29/2020	Various		763,860	750,000	745,343			1		1		745,343		18,517	18,517	48	06/15/2030	1Z
571676-AF-2	MARS INCORPORATED		05/20/2020	Jane Street Execution Services, LLC		306,058	250,000	248,520	248,540		10		10		248,550		57,507	57,507	6,336	04/01/2049	1FE
571748-BB-7	MARSH & MCLENNAN COMPANIES INC		06/22/2020	Millennium Advisors		774,353	750,000	748,973	749,559		99		99		749,658		24,694	24,694	18,505	01/30/2022	1FE
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		05/13/2020	Various		181,230	186,000	188,293	188,144		(137)		(137)		188,006		(6,776)	(6,776)	7,902	02/01/2028	3FE
57636Q-AP-9	MASTERCARD INC		04/07/2020	Market Axess		1,099,920	1,000,000	998,060			6		6		998,066		101,854	101,854	1,210	03/26/2030	1FE
57643M-EE-0	MASTR 2004-8 1A1 RMBS		06/01/2020	SCHEDULED REDEMPTION		7,522	7,522				7,522		7,522		7,522					05/25/2034	2FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
57665R-AN-6	MATCH GROUP INC		05/13/2020	MIZUHO SECURITIES USA INC.		200,500	200,000	200,000							200,000		500	500		06/01/2028	1Z
58013M-FR-0	MCDONALDS CORPORATION		05/21/2020	Market Axess		59,522	50,000	49,428			2		2		49,429		10,092	10,092	344	04/01/2050	2FE
59982W-AA-5	MCSLT 19-1 A ABS		05/28/2020	Various		8,698,533	8,693,313	8,715,984	8,713,035		(1,744)		(1,744)		8,711,292		(12,758)	(12,758)	165,928	03/20/2043	1FE
55282G-AA-5	ME 19-1 A1 ABS		06/10/2020	MIZUHO SECURITIES USA INC.		4,054,625	4,975,000	4,473,470	3,980,000		14,011		14,011		4,489,148		(434,523)	(434,523)	196,483	07/30/2049	2FE
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		06/15/2020	SCHEDULED REDEMPTION		254,152	254,152	254,946	254,599		(447)		(447)		254,152				6,891	04/15/2028	1
59001K-AD-2	MERITOR INC		06/03/2020	JPMORGAN CHASE & CO.		230,145	229,000	239,036	233,558		(906)		(906)		232,653		(2,508)	(2,508)	11,530	02/15/2024	4FE
55288*-AA-5	MGE POWER LLC ABS		06/25/2020	SCHEDULED REDEMPTION		244,792	244,792	245,608	245,195		(403)		(403)		244,792				6,568	09/25/2033	1
55288*-AB-3	MGE POWER LLC ABS		06/25/2020	SCHEDULED REDEMPTION		200,813	200,813	200,813	200,813						200,813				4,923	10/25/2033	1
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PA		06/03/2020	Various		151,459	150,000	150,000							150,000		1,459	1,459		06/15/2025	1Z
552953-CF-6	MGM RESORTS INTERNATIONAL		06/03/2020	CREDIT SUISSE		45,310	46,000	50,600	50,496		(230)		(230)		50,266		(4,956)	(4,956)	1,616	04/15/2027	3FE
552953-CG-4	MGM RESORTS INTERNATIONAL		06/16/2020	BARCLAYS		84,000	80,000	80,000							80,000		4,000	4,000	660	05/01/2025	3FE
61913P-AQ-5	MHL_05-1 RMBS		06/25/2020	SCHEDULED REDEMPTION		28,575	28,575	28,575	28,574						28,575				268	02/25/2035	1FM
61913P-AS-1	MHL_05-1 RMBS		06/25/2020	SCHEDULED REDEMPTION		71,436	71,436	71,436	71,096		340		340		71,436				649	02/25/2035	1FM
61915R-AK-2	MHL_05-3 RMBS		06/25/2020	SCHEDULED REDEMPTION		120,971	120,971	118,419	118,950		2,021		2,021		120,971				1,023	08/25/2035	1FM
595017-AS-3	MICROCHIP TECHNOLOGY INCORPORATED		05/26/2020	Various		201,750	200,000	200,000							200,000		1,750	1,750		09/01/2025	3FE
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC	D	04/28/2020	MUFG SECURITIES AMERICAS INC		442,136	400,000	400,000	400,000						400,000		42,136	42,136	11,711	07/18/2039	1FE
606935-AM-6	MLCFC_06-1 CMBS		06/01/2020	SCHEDULED REDEMPTION		66,740	69,703	50,186	34,063		32,676		32,676		66,740				1,931	02/12/2039	1FM
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		06/01/2020	SCHEDULED REDEMPTION		38,778	38,778	37,871	38,071		707		707		38,778				715	02/25/2035	1FM
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		05/21/2020	Various		948,392	1,108,075	394,945	702,373		28,902		28,902		406,039		542,352	542,352	22,712	09/25/2035	1FM
60855R-AH-3	MOLINA HEALTHCARE INC		04/22/2020	MORGAN STANLEY		101,970	100,000	100,000	100,000						100,000		1,970	1,970	1,747	06/15/2025	4FE
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC		04/24/2020	SUNTRUST INVESTMENT SERVICES, INC.		51,255	153,000	151,924	151,714		9		9		151,723		(100,468)	(100,468)	7,896	01/15/2026	4FE
55336V-BE-9	MPLX LP		05/27/2020	EXCHANGE		663,447	665,000	663,997	663,377		70		70		663,447				13,817	12/01/2027	2FE
55354G-AB-6	MSCI INC		05/19/2020	MORGAN STANLEY		916,664	883,000	930,550	921,400		(8,060)		(8,060)		913,340		3,324	3,324	38,785	08/15/2025	3FE
55354G-AL-4	MSCI INC		06/02/2020	Various		374,865	365,000	365,000							365,000		9,865	9,865	209	02/15/2031	3FE
61748H-HC-8	MSM_04-11A RMBS		06/25/2020	SCHEDULED REDEMPTION		25,120	25,120	25,120	25,120						25,120				181	07/25/2053	1FM
61748H-AN-1	MSM_04-5AR RMBS		06/01/2020	SCHEDULED REDEMPTION		35,518	35,518	35,400	35,447		71		71		35,518				368	07/25/2034	1FM
61748H-VW-8	MSMT 2006-2 6PT RMBS		05/20/2020	Various		4,345,979	6,197,869	5,087,448	4,093,630		(75,928)		(75,928)		4,017,702		328,276	328,276	189,586	04/25/2058	1FM
656836-AB-9	NA DEVELOPMENT BANK	D	05/29/2020	TENDER OFFER		4,618,900	4,420,000	4,328,418	4,391,347		4,046		4,046		4,395,393		223,507	223,507	62,764	10/26/2022	1FE
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		05/20/2020	Various		4,495,591	17,800,160	4,702,323	5,184,886		(57,390)		(57,390)		4,702,323		(206,733)	(206,733)	101,967	10/25/2051	1FM
62957H-AF-2	NABORS INDUSTRIES INC		04/30/2020	Various		126,673	555,000	515,117	517,402		2,004		2,004		519,406		(392,733)	(392,733)	24,096	02/01/2025	4FE
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	D	06/30/2020	SCHEDULED REDEMPTION		172,700	172,700	168,864	170,412		2,288		2,288		172,700				10,823	12/31/2033	1FE
62927#-AD-8	NATIONAL FOOTBALL LEAGUE		04/15/2020	SCHEDULED REDEMPTION		1,450,770	1,450,770	1,450,770	1,450,770						1,450,770				20,528	03/31/2024	1FE
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		04/15/2020	SCHEDULED REDEMPTION		255,753	255,753	255,753	255,753						255,753				7,161	03/31/2024	1FE
743753-C@-2	NATIONAL GRID / NARRAGANSETT ELEC / PROV		05/30/2020	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				240,750	05/30/2020	1
63938C-AB-4	NAVIENT CORP		06/17/2020	JEFFERIES & COMPANY, INC.		96,650	100,000	100,750	100,564		(48)		(48)		100,516		(3,866)	(3,866)	3,819	10/25/2024	3FE
63938C-AJ-7	NAVIENT CORP		06/25/2020	CANTOR FITZGERALD		43,700	46,000	44,045	44,224		108		108		44,332		(632)	(632)	1,673	06/15/2026	3FE
63938P-BG-3	NAVMT 18-1 D ABS		05/29/2020	MIZUHO SECURITIES USA INC.		1,154,406	1,170,500	1,170,500	1,170,500						1,170,500		(16,094)	(16,094)	14,547	09/25/2023	2FE
62886H-AR-2	NCL CORPORATION LTD		05/06/2020	WELLS FARGO		90,450	90,000	89,100							89,100		1,350	1,350		05/15/2024	1Z
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		06/30/2020	SCHEDULED REDEMPTION		644,278	644,278	644,278	644,278						644,278				20,005	06/30/2027	1PL
64110L-AY-2	NETFLIX INC		06/19/2020	BNP CAPITAL MARKETS		103,000	100,000	100,000							100,000		3,000	3,000	554	06/15/2025	3FE
65120F-AA-2	NEWCREST FINANCE PTY LTD	D	06/05/2020	Various		10,649,539	10,100,000	10,226,516	10,150,752		(10,528)		(10,528)		10,140,224		18,986	18,986	737,298	11/15/2021	2FE
651229-BB-1	NEWELL BRANDS INC		05/20/2020	JPMORGAN CHASE & CO.		250,625	250,000	248,750							248,750		1,875	1,875		06/01/2025	1Z
65342R-AC-4	NFP CORP		05/05/2020	Various		101,188	100,000	100,000							100,000		1,188	1,188		05/15/2025	1Z
654106-AK-9	NIKE INC		06/03/2020	CITIGROUP GLOBAL MARKETS		554,175	500,000	499,265			12		12		499,277		54,898	54,898	2,692	03/27/2030	1FE
654106-AL-7	NIKE INC		04/07/2020	Market Axess		262,868	250,000	248,435			2		2		248,437		14,431	14,431	271	03/27/2040	1FE
629209-AA-5	NMI HOLDINGS INC		06/05/2020	JPMORGAN CHASE & CO.		104,000	100,000	100,000							100,000		4,000	4,000		06/01/2025	1Z
666807-BU-5	NORTHROP GRUMMAN CORP		04/01/2020	Market Axess		683,560	500,000	497,035			1		1		497,036		186,524	186,524	729	05/10/2050	2FE
667449-AA-0	NORTHWEST FIBER LLC/NORT		05/21/2020	CREDIT SUISSE		57,681	55,000	53,900							53,900		3,781	3,781		06/01/2028	1Z
66989H-AD-0	NOVARTIS CAPITAL CORP	C	04/24/2020	MATURED		10,000,000	10,000,000	10,341,320	10,034,668		(34,668)		(34,668)		10,000,000				220,000	04/24/2020	1FE
66989H-AQ-1	NOVARTIS CAPITAL CORP	C	04/29/2020	CREDIT SUISSE		1,004,901	950,000	949,136			24		24		949,160		55,741	55,741	4,011	02/14/2027	1FE
62954J-AA-2	NPRL 19-1A A1 ABS		06/03/2020	Various		1,363,905	1,388,354	1,388,343	1,388,344		1		1		1,388,345		(24,440)	(24,440)	16,166	09/20/2049	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
62947A-AB-9	NPRL 19-2A A2 ABS		06/04/2020	Various		3,345,823	3,383,190	3,383,048	3,383,050		10		10		3,383,060		(37,237)	(37,237)	48,783	11/19/2029	1FE
629377-CE-0	NRG ENERGY INC		06/10/2020	JPMORGAN CHASE & CO.		108,875	100,000	100,000	100,000						100,000		8,875	8,875	5,223	01/15/2028	3FE
629377-CH-3	NRG ENERGY INC		04/30/2020	GOLDMAN, SACHS & CO.		113,553	106,000	106,000	106,000						106,000		7,553	7,553	2,149	06/15/2029	3FE
67021C-AP-2	NSTAR ELECTRIC CO		06/18/2020	WELLS FARGO		599,030	500,000	497,260			54		54		497,314		101,716	101,716	4,718	04/01/2030	1FE
67020Y-AQ-3	NUANCE COMMUNICATIONS INC		04/20/2020	JEFFERIES & COMPANY, INC.		218,712	208,000	206,201	206,529		54		54		206,583		12,129	12,129	4,128	12/15/2026	3FE
67054K-AA-7	NUMERICABLE SFR SA	D	06/19/2020	Market Axess		211,092	200,000	173,000			745		745		173,745		37,347	37,347	6,433	05/01/2026	4FE
67066G-AH-7	NVIDIA CORPORATION		04/01/2020	Market Axess		819,188	750,000	748,065							748,065		71,122	71,122	219	04/01/2050	1FE
67066G-AJ-3	NVIDIA CORPORATION		04/07/2020	GOLDMAN, SACHS & CO.		110,515	100,000	99,709							99,709		10,806	10,806	93	04/01/2060	1FE
674599-CW-3	OCCIDENTAL PETROLEUM CORPORATION		04/01/2020	CREDIT SUISSE		535,000	1,000,000	998,700	998,796		62		62		998,859		(463,859)	(463,859)	18,931	08/15/2024	3FE
67576T-AA-7	OCTL 19-1A A ABS		06/03/2020	Various		8,517,449	8,562,152	8,561,468	8,561,510		197		197		8,561,707		(44,258)	(44,258)	128,788	09/20/2023	1FE
680665-AJ-5	OLIN CORP		04/02/2020	BANK OF AMERICA/MERRILL LYNCH		169,035	191,000	191,305	191,268		(12)		(12)		191,256		(22,221)	(22,221)	5,465	09/15/2027	3FE
680665-AK-2	OLIN CORP		05/15/2020	CITIGROUP GLOBAL MARKETS		191,590	238,000	220,933	222,201		444		444		222,644		(31,054)	(31,054)	9,520	02/01/2030	3FE
680665-AL-0	OLIN CORP		04/02/2020	BAIRD (ROBERT W.) & CO. INC.		158,415	177,000	176,835	176,841		3		3		176,844		(18,429)	(18,429)	7,191	08/01/2029	3FE
680665-AM-8	OLIN CORP		05/14/2020	STIFEL CAPITAL MARKETS		46,173	46,000	45,770							45,770		403	403		06/01/2025	3FE
68233J-BM-5	ONCOR ELECTRIC DELIVERY COMPANY LL		04/30/2020	DEUTSCHE BANK AG		5,311,400	5,000,000	4,998,912	4,998,936		77		77		4,999,013		312,387	312,387	57,903	06/01/2024	1FE
68403B-AG-0	OOMLT_07-FXD2 RMBS		06/10/2020	Various		1,508,369	1,589,758	1,416,342	1,348,926		831		831		1,349,758		158,612	158,612	30,995	03/25/2037	1FM
683720-AA-4	OPEN TEXT CORP	C	06/23/2020	CITIGROUP GLOBAL MARKETS		245,148	247,000	247,000							247,000		(1,853)	(1,853)	3,594	02/15/2030	3FE
68389X-BR-5	ORACLE CORPORATION		06/19/2020	BANK OF NEW YORK		368,298	350,000	349,769	349,859		21		21		349,880		18,418	18,418	7,835	02/15/2023	1FE
68389X-BX-2	ORACLE CORPORATION		04/01/2020	Market Axess		752,580	750,000	747,405							747,405		5,175	5,175	150	04/01/2050	1FE
68389X-BY-0	ORACLE CORPORATION		04/01/2020	CITIGROUP GLOBAL MARKETS		507,355	500,000	498,075							498,075		9,280	9,280	107	04/01/2060	1FE
67103H-AH-0	OREILLY AUTOMOTIVE INC		05/13/2020	CITIGROUP GLOBAL MARKETS		906,503	840,000	839,924	839,928		2		2		839,931		66,572	66,572	14,924	06/01/2029	2FE
67103H-AJ-6	OREILLY AUTOMOTIVE INC		06/18/2020	GOLDMAN, SACHS & CO.		117,449	100,000	99,959			1		1		99,960		17,489	17,489	992	04/01/2030	2FE
68752D-AC-2	ORTHO-CLINICAL DIAGNOSTICS INC		05/28/2020	JPMORGAN CHASE & CO.		57,120	56,000	56,000							56,000		1,120	1,120		06/01/2025	5FE
68902V-AB-3	OTIS WORLDWIDE CORP		04/07/2020	Market Axess		337,379	350,000	349,937							349,937		(12,558)	(12,558)	1,373	02/15/2050	2FE
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC		05/16/2020	CALLED @ 107.154		612,921	572,000	570,860	569,769		347		347		570,116		1,884	1,884	57,684	01/15/2022	4FE
70556M-AA-0	PALS_00-1 ABS		06/25/2020	DISTRIBUTION		24,879											24,879	24,879		12/25/2015	6*
70137T-AP-0	PARKLAND FUEL CORP	A	04/24/2020	BANK MONTREAL / NESBITT BURNS		110,223	116,000	116,000	116,000						116,000		(5,777)	(5,777)	5,452	07/15/2027	3FE
701885-AD-7	PARSLEY ENERGY LLC		06/03/2020	BANK OF AMERICA/MERRILL LYNCH		100,000	100,000	79,000			533		533		79,533		20,467	20,467	2,090	01/15/2025	3FE
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		06/01/2020	SCHEDULED REDEMPTION		150,000	150,000	145,065	145,123		4,877		4,877		150,000				5,135	12/30/2024	4
70450Y-AF-0	PAYPAL HOLDINGS INC		06/19/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		509,225	500,000	499,540			14		14		499,554		9,671	9,671	638	06/01/2023	2FE
69318F-AK-4	PBF HOLDING COMPANY LLC		06/24/2020	CANTOR FITZGERALD		50,485	46,000	46,000							46,000		4,485	4,485	508	05/15/2025	3FE
709599-AU-8	PENSKE TRUCK LEASING CO LP		06/15/2020	CALLED @ 100.000		15,000,000	15,000,000	14,939,850	14,993,018		5,901		5,901		14,998,919		1,081	1,081	440,000	07/15/2020	2FE
713448-ET-1	PEPSICO INC		04/07/2020	Market Axess		389,382	350,000	347,312			5		5		347,317		42,065	42,065	681	03/19/2040	1FE
743873-BX-8	PFMLT_05-2 RMBS		06/01/2020	Various		348,808	396,446	214,081	227,973		8,727		8,727		236,700		112,108	112,108	8,457	09/25/2047	1FM
69331C-AJ-7	PG&E CORPORATION		06/18/2020	CANTOR FITZGERALD		151,500	150,000	150,000							150,000		1,500	1,500		07/01/2030	1Z
69344B-AA-3	PGT INNOVATIONS INC		04/03/2020	BANK OF AMERICA/MERRILL LYNCH		82,130	86,000	91,483			(221)		(221)		91,261		(9,131)	(9,131)	3,967	08/01/2026	4FE
718546-AP-9	PHILLIPS 66		04/15/2020	MATURED		420,000	420,000	420,000	420,000						420,000				5,693	04/15/2020	2FE
718546-AU-8	PHILLIPS 66		04/07/2020	Various		501,135	500,000	499,425							499,425		1,710	1,710		04/06/2023	2FE
72147K-AC-2	PILGRIMS PRIDE CORP		06/03/2020	RBC DOMINION SECURITIES		3,111,990	3,066,000	3,055,348	3,054,361		(191)		(191)		3,054,170		57,820	57,820	127,324	03/15/2025	3FE
69353R-ES-3	PNC BANK NA		06/22/2020	CALLED @ 100.000		5,000,000	5,000,000	4,996,500	4,999,589		352		352		4,999,940		60	60	119,528	07/21/2020	1FE
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION		06/18/2020	CITIGROUP GLOBAL MARKETS		533,175	500,000	497,915	497,950		87		87		498,037		35,138	35,138	9,000	10/22/2029	1FE
693506-BD-8	PPG INDUSTRIES INC		06/30/2020	CALLED @ 101.222		15,183,326	15,000,000	15,036,650	15,004,507		(2,562)		(2,562)		15,001,945		(1,945)	(1,945)	520,826	11/15/2020	1FE
740212-AK-1	PRECISION DRILLING CORPORATION	A	05/21/2020	NATIONAL BANK OF CANADA		137,700	270,000	274,050	273,573		(698)		(698)		272,876		(135,176)	(135,176)	9,358	12/15/2023	4FE
742718-FK-0	PROCTER & GAMBLE CO		04/07/2020	Market Axess		461,168	375,000	372,615			2		2		372,617		88,551	88,551	525	03/25/2050	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
743315-AX-1	PROGRESSIVE CORPORATION (THE)		04/01/2020	JEFFERIES & COMPANY, INC.		584,002	500,000	495,740			1		1		495,741		88,261	88,261	384	03/26/2050	1FE
69362B-AW-2	PSEG POWER LLC		04/15/2020	MATURED		8,000,000	8,000,000	7,965,760	7,998,755		1,245		1,245		8,000,000				205,000	04/15/2020	2FE
745310-AB-8	PUGET ENERGY INC		06/20/2020	CALLED @ 102.839		5,913,231	5,750,000	6,111,875	5,797,763		(23,167)		(23,167)		5,774,596		(24,596)	(24,596)	355,297	12/15/2020	2FE
745867-AX-9	PULTE GROUP INC		06/17/2020	CITIGROUP GLOBAL MARKETS		54,237	50,000	47,625	47,920		114		114		48,034		6,203	6,203	2,319	01/15/2027	3FE
745867-AW-1	PULTEGROUP INC		06/17/2020	CITIGROUP GLOBAL MARKETS		54,993	50,000	51,500	51,358		(89)		(89)		51,269		3,723	3,723	2,200	03/01/2026	3FE
747525-AR-4	QUALCOMM INCORPORATED		05/08/2020	U.S. BANCORP		1,042,922	1,002,000	1,000,387	1,001,095		103		103		1,001,198		41,723	41,723	20,407	01/30/2023	1FE
747525-AV-5	QUALCOMM INCORPORATED		05/21/2020	Jane Street Execution Services, LLC		413,908	343,000	349,634	349,543		(54)		(54)		349,489		64,419	64,419	7,620	05/20/2047	1FE
912920-AK-1	QWEST CORPORATION		06/29/2020	IMPERIAL CAPITAL, LLC		93,070	82,000	88,852	86,925		(369)		(369)		86,557		6,514	6,514	4,723	09/15/2025	3FE
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB		06/07/2020	SCHEDULED REDEMPTION		131,566	131,566	131,566	132,470		(904)		(904)		131,566				6,453	12/07/2022	2FE
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS		06/07/2020	SCHEDULED REDEMPTION		203,330	203,330	206,164	204,521		(1,191)		(1,191)		203,330				9,973	12/07/2022	2FE
750236-AX-9	RADIAN GROUP INC		05/21/2020	Various		363,351	370,000	370,000							370,000		(6,649)	(6,649)	513	03/15/2025	3Z
759950-EP-9	RAMC_04-4 RMBS		06/01/2020	SCHEDULED REDEMPTION		226,512	226,512	212,679	216,188		13,522		13,522		226,512				4,174	05/25/2052	1FM
45660L-EW-5	RAST 2005-A1 A3 RMBS		06/01/2020	SCHEDULED REDEMPTION		194,826	194,826	161,706	194,826						194,826				5,096	04/25/2035	1FM
755111-BY-6	RAYTHEON CO		06/19/2020	EXCHANGE		2,066,886	2,000,000	2,123,000	2,073,441		(6,555)		(6,555)		2,066,886				32,200	12/15/2024	1FE
75606D-AJ-0	REALOGY GROUP LLC		06/09/2020	JPMORGAN CHASE & CO.		168,300	165,000	165,000							165,000		3,300	3,300		06/15/2025	1Z
74949L-AD-4	RELX CAPITAL INC		05/19/2020	HSBC SECURITIES, INC.		380,629	375,000	372,533							372,533		8,096	8,096		05/22/2030	2FE
76041Q-AA-1	REPS_19-A ABS		05/11/2020	JPMORGAN CHASE & CO.		2,498,500	2,630,000	2,648,698			(3,558)		(3,558)		2,645,140		(146,640)	(146,640)	28,316	11/22/2027	1FE
760759-AW-0	REPUBLIC SERVICES INC		04/07/2020	Various		193,244	210,000	208,446			4		4		208,450		(15,206)	(15,206)	747	03/01/2050	2FE
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		06/01/2020	Various		521,474	611,526	450,712	472,976		3,712		3,712		476,687		44,787	44,787	18,178	12/25/2039	1FM
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		06/02/2020	Various		3,539,978	4,083,093	3,131,315	3,291,608		(2,271)		(2,271)		3,289,337		250,641	250,641	121,100	07/25/2037	1FM
774341-AJ-0	ROCKWELL COLLINS INC.		06/19/2020	EXCHANGE		16,513,570	16,400,000	16,600,368	16,526,890		(13,319)		(13,319)		16,513,570				399,431	03/15/2024	2FE
774341-AK-7	ROCKWELL COLLINS INC.		06/19/2020	EXCHANGE		2,497,049	2,500,000	2,495,875	2,496,869		180		180		2,497,049				66,597	03/15/2027	2FE
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD		06/04/2020	JPMORGAN CHASE & CO.		97,613	95,000	95,000							95,000		2,613	2,613		06/15/2023	1Z
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022		04/01/2020	SCHEDULED REDEMPTION		530,303	530,303	530,303	530,303						530,303				17,235	04/01/2022	3FE
78355H-JZ-3	RYDER SYSTEM INC		05/11/2020	MATURED		500,000	500,000	491,342	499,257		743		743		500,000				6,250	05/11/2020	2FE
79466L-AE-4	SALESFORCE.COM INC.		05/27/2020	JPMORGAN CHASE & CO.		883,189	820,000	819,508	819,669		39		39		819,708		63,481	63,481	16,804	04/11/2023	1FE
80007R-AG-0	SANDS CHINA LTD	D	06/18/2020	JPMORGAN CHASE & CO.		366,268	350,000	348,530			5		5		348,535		17,733	17,733	638	06/18/2030	2FE
80589M-AB-8	SCANA CORP		04/01/2020	MATURED		1,280,000	1,280,000	1,323,059	1,285,899		(5,899)		(5,899)		1,280,000				40,000	04/01/2020	2FE
816196-AT-6	SELECT MEDICAL CORPORATION		06/11/2020	JPMORGAN CHASE & CO.		133,668	127,000	134,620	134,546		(590)		(590)		133,956		(289)	(289)	6,923	08/15/2026	4FE
78412D-AN-9	SEMCO ENERGY INC		04/21/2020	MATURED		10,000,000	10,000,000	9,993,000	9,999,730		270		270		10,000,000				257,500	04/21/2020	1FE
816851-BG-3	SEMPRA ENERGY		06/10/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		438,348	404,000	431,278			(916)		(916)		430,362		7,986	7,986	4,998	02/01/2028	2FE
81761L-AA-0	SERVICE PROPERTIES TRUST		06/23/2020	Various		342,230	330,000	330,000							330,000		12,230	12,230	167	09/15/2025	3Z
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	05/27/2020	MATURED		6,765,000	6,765,000	6,829,264	6,771,756		(6,756)		(6,756)		6,765,000				72,724	05/27/2020	1FE
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	06/17/2020	CITIGROUP GLOBAL MARKETS		392,535	375,000	378,173	376,240		(234)		(234)		376,006		16,529	16,529	6,102	05/27/2022	1FE
82967N-BC-1	SIRIUS XM RADIO INC		04/23/2020	CITIGROUP GLOBAL MARKETS		130,469	125,000	125,000	125,000						125,000		5,469	5,469	6,111	07/01/2029	3FE
82967N-BE-7	SIRIUS XM RADIO INC		06/26/2020	JPMORGAN CHASE & CO.		56,444	55,000	55,000	55,000						55,000		1,444	1,444	2,530	07/15/2024	3FE
83051G-AE-8	SKANDINAVISKA ENSKILDA BANKEN AB	D	04/02/2020	JPMORGAN CHASE & CO.		615,848	614,000	606,503	611,527		737		737		612,264		3,584	3,584	6,223	11/17/2020	1FE
78443C-CL-6	SLMA_06-A ABS		06/15/2020	SCHEDULED REDEMPTION		219,751	219,751	206,028	209,148		10,603		10,603		219,751				572	06/15/2039	1FE
78454L-AK-6	SM ENERGY CO		04/13/2020	BANK OF AMERICA/MERRILL LYNCH		77,815	197,000	197,493			(109)		(109)		197,384		(119,569)	(119,569)	5,028	11/15/2022	4FE
86745L-AA-0	SNVA 19-AA A ABS		05/27/2020	Various		4,427,023	4,446,071	4,461,867	4,461,381		(2,894)		(2,894)		4,458,487		(31,464)	(31,464)	72,886	06/20/2046	1FE
83416N-AA-1	SOCTY_16-A A ABS		06/11/2020	MIZUHO SECURITIES USA INC.		3,988,891	3,934,787	3,975,027	3,947,097		(1,747)		(1,747)		3,945,349		43,541	43,541	139,029	09/21/2048	2FE
842400-GT-4	SOUTHERN CALIFORNIA EDISON		05/20/2020	MORGAN STANLEY		331,473	313,000	330,093			(70)		(70)		330,023		1,450	1,450	4,221	02/01/2050	1FE
842400-GG-2	SOUTHERN CALIFORNIA EDISON COMPANY		06/05/2020	GOLDMAN, SACHS & CO.		1,104,860	1,000,000	844,220	846,615		1,175		1,175		847,790		257,070	257,070	27,556	04/01/2047	1FE
842400-GR-8	SOUTHERN CALIFORNIA EDISON COMPANY		06/05/2020	JPMORGAN CHASE & CO.		452,926	367,000	366,435	366,442		4		4		366,446		86,480	86,480	13,816	03/01/2049	1FE
844741-BH-0	SOUTHWEST AIRLINES CO		06/25/2020	BARCLAYS		309,000	300,000	298,758			59		59		298,817		10,183	10,183	2,177	05/04/2023	2FE
844741-BJ-6	SOUTHWEST AIRLINES CO		06/29/2020	BARCLAYS		1,050,000	1,000,000	997,830			60		60		997,890		52,110	52,110	8,225	05/04/2025	2FE
7846EL-AC-1	SPCM SA	D	05/27/2020	BANK OF AMERICA/MERRILL LYNCH		406,500	400,000	402,928	402,520		(368)		(368)		402,152		4,348	4,348	12,919	09/15/2025	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
85205T-AL-4	SPIRIT AEROSYSTEMS INC		05/06/2020	OPPENHEIMER & CO., INC.		46,060	47,000	47,000							47,000		(940)	(940)	206	04/15/2025	4FE
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041		06/30/2020	SCHEDULED REDEMPTION		67,952	67,952	67,952	67,952						67,952				3,370	12/31/2041	3PL
85172F-AQ-2	SPRINGLEAF FINANCE CORP		05/13/2020	BARCLAYS		163,956	185,000	187,860	187,703		(107)		(107)		187,596		(23,640)	(23,640)	12,461	01/15/2028	3FE
85172F-AR-0	SPRINGLEAF FINANCE CORP		04/13/2020	CITIGROUP GLOBAL MARKETS		220,150	238,000	238,000	238,000						238,000		(17,850)	(17,850)	5,614	11/15/2029	3FE
852060-AD-4	SPRINT CAPITAL CORP		04/24/2020	JPMORGAN CHASE & CO.		149,700	125,000	138,555	132,111		(200)		(200)		131,911		17,789	17,789	3,891	11/15/2028	4FE
85207U-AL-9	SPRINT CORP		04/01/2020	CALLED @ 100.000		2,413,000	2,413,000	2,386,148			355		355		2,386,502		26,498	26,498	28,185	02/01/2028	4FE
852061-AR-1	SPRINT NEXTEL CORP		06/18/2020	GOLDMAN, SACHS & CO.		86,538	86,000	89,225	87,866		(1,398)		(1,398)		86,468		70	70	5,084	08/15/2020	4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		06/20/2020	SCHEDULED REDEMPTION		276,563	276,563	273,105	273,992		2,570		2,570		276,563				3,494	03/20/2023	2FE
78469X-AE-7	SPX FLOW INC		05/13/2020	Market Axess		143,089	143,000	137,280	137,927		232		232		138,159		4,929	4,929	6,301	08/15/2026	4FE
80285J-AQ-9	SRT 19-A D ABS		05/29/2020	MIZUHO SECURITIES USA INC.		4,950,000	5,000,000	4,999,046	4,999,264		132		132		4,999,396		(49,396)	(49,396)	82,350	05/20/2024	2FE
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC		04/20/2020	Market Axess		462,048	440,000	440,302	440,275		(14)		(14)		440,260		21,788	21,788	13,579	09/30/2027	4FE
853254-BP-4	STANDARD CHARTERED PLC	D	04/02/2020	Various		806,216	800,000	800,000	800,000						800,000		6,216	6,216	12,759	05/21/2030	1FE
853496-AB-3	STANDARD INDUSTRIES INC		06/18/2020	Various		2,476,591	2,443,000	2,552,296	2,425,481		(10,976)		(10,976)		2,455,342		(11,655)	(11,655)	144,749	02/15/2023	3FE
853496-AG-2	STANDARD INDUSTRIES INC		06/16/2020	STIFEL CAPITAL MARKETS		100,500	100,000	100,000							100,000		500	500		07/15/2030	3FE
855030-AP-7	STAPLES INC		04/30/2020	GOLDMAN, SACHS & CO.		379,600	747,000	746,302	746,337		21		21		746,358		(366,758)	(366,758)	43,864	04/15/2027	4FE
855244-AX-7	STARBUCKS CORPORATION		04/07/2020	U.S. BANCORP		141,819	150,000	148,848			2		2		148,850		(7,031)	(7,031)	377	03/12/2050	2FE
85571B-AP-0	STARWOOD PROPERTY TRUST INC		05/14/2020	BANK OF AMERICA/MERRILL LYNCH		226,769	241,000	241,000	241,000						241,000		(14,231)	(14,231)	6,965	02/01/2021	3FE
857691-AG-4	STATION CASINOS LLC		05/15/2020	DEUTSCHE BANK AG		104,800	131,000	131,000							131,000		(26,200)	(26,200)	1,670	02/15/2028	5FE
867224-AD-9	SUNCOR ENERGY INC	A	06/22/2020	BARCLAYS		533,640	500,000	499,745			5		5		499,750		33,890	33,890	1,765	05/15/2025	2FE
86765B-AU-3	SUNOCO PARTNERS LLC		06/08/2020	Various		580,185	560,000	556,576	557,233		136		136		557,369		22,817	22,817	15,493	10/01/2027	2FE
86787G-AE-2	SUNTRUST BANK		04/01/2020	MATURED		3,052,000	3,052,000	3,038,907	3,051,687		313		313		3,052,000				82,404	04/01/2020	1FE
87165B-AP-8	SYNCHRONY FINANCIAL		04/17/2020	Various		791,952	816,000	814,237	814,346		42		42		814,388		(22,435)	(22,435)	24,389	03/19/2029	2FE
871829-BL-0	SYSCO CORPORATION		04/01/2020	GOLDMAN, SACHS & CO.		105,730	100,000	99,792							99,792		5,938	5,938	17	04/01/2030	2FE
871829-BP-1	SYSCO CORPORATION		04/01/2020	GOLDMAN, SACHS & CO.		519,150	500,000	499,655							499,655		19,495	19,495	78	04/01/2025	2FE
87612B-BG-6	TARGA RESOURCES PARTNERS LP		06/03/2020	OPPENHEIMER & CO., INC.		498,750	500,000	497,500	497,691		100		100		497,791		959	959	22,222	01/15/2028	3FE
87612E-BK-1	TARGET CORPORATION		06/18/2020	FIFTH THIRD SECURITIES, INC.		764,239	700,000	697,151			53		53		697,204		67,035	67,035	4,225	09/15/2030	1FE
878237-AG-1	TECH DATA CORPORATION		06/30/2020	Various		759,375	750,000	748,860	749,494		115		115		749,609		(12,734)	(12,734)	46,781	02/15/2022	2FE
87971M-BK-8	TELUS CORPORATION	A	06/05/2020	Jane Street Execution Services, LLC		1,151,490	1,000,000	990,480	990,573		70		70		990,643		160,847	160,847	20,783	06/15/2049	2FE
88023J-AD-8	TEMPO ACQUISITION LLC/TEMPO ACQUIS		05/06/2020	BARCLAYS		220,375	215,000	215,000							215,000		5,375	5,375	34	06/01/2025	4FE
88031R-AA-6	TENASKA ALABAMA		06/30/2020	SCHEDULED REDEMPTION		795,250	795,250	820,667	806,148		(10,898)		(10,898)		795,250				24,355	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		06/30/2020	SCHEDULED REDEMPTION		297,702	297,702	290,688	295,533		2,169		2,169		297,702				9,008	12/30/2023	2FE
88033G-DE-7	TENET HEALTHCARE CORPORATION		04/03/2020	Various		172,125	170,000	170,000							170,000		2,125	2,125		04/01/2025	1Z
88033G-DG-2	TENET HEALTHCARE CORPORATION		06/10/2020	CANTOR FITZGERALD		94,169	95,000	95,000							95,000		(831)	(831)		06/15/2028	4FE
882508-AZ-7	TEXAS INSTRUMENTS INC		04/10/2020	CALLED @ 100.000		5,000,000	5,000,000	4,982,450	4,998,778		1,008		1,008		4,999,786		214	214	38,646	05/01/2020	1FE
882508-BB-9	TEXAS INSTRUMENTS INC		04/29/2020	Millennium Advisors		741,594	700,000	694,617	696,532		248		248		696,780		44,814	44,814	8,422	05/15/2024	1FE
882508-BH-6	TEXAS INSTRUMENTS INC		05/14/2020	MUFG SECURITIES AMERICAS INC		505,655	500,000	499,255			26		26		499,281		6,374	6,374	1,260	03/12/2025	1FE
87244B-AA-6	TGIF_17-1 ABS		04/30/2020	SCHEDULED REDEMPTION		40,720	40,720	36,585	40,867		4,122		4,122		40,720				631	04/30/2047	3FE
87272H-AG-5	TIA 17 2A D CLO		05/08/2020	CITIGROUP GLOBAL MARKETS		195,000	250,000	193,750			2,864		2,864		196,614		(1,614)	(1,614)	3,489	01/16/2031	2FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2020	VARIOUS		4,364	4,364									4,364		4,364		03/01/2023	5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	06/30/2020	VARIOUS		4,270	4,270									4,270		4,270		03/01/2023	5
872540-AS-8	TJX COMPANIES INC		05/14/2020	BANK OF AMERICA/MERRILL LYNCH		1,088,300	1,000,000	999,310			11		11		999,321		88,979	88,979	4,896	04/15/2027	1FE
872540-AU-3	TJX COMPANIES INC		04/01/2020	Market Axess		541,720	500,000	497,055							497,055		44,665	44,665	125	04/15/2050	1FE
88947E-AU-4	TOLL BROTHERS FINANCE CORP.		04/23/2020	Market Axess		185,376	200,000	196,643	196,677		89		89		196,767		(11,391)	(11,391)	4,750	11/01/2029	3FE
892331-AF-6	TOYOTA MOTOR CORPORATION	D	05/14/2020	Jane Street Execution Services, LLC		1,036,240	1,000,000	1,000,000	1,000,000						1,000,000		36,240	36,240	20,698	07/02/2024	1FE
89233P-4C-7	TOYOTA MOTOR CREDIT CORP	C	06/17/2020	MATURED		25,000,000	25,000,000	25,294,280	25,045,721		(45,721)		(45,721)		25,000,000				562,500	06/17/2020	1FE
89352H-BA-6	TRANSCANADA PIPELINES LTD	A	04/06/2020	BARCLAYS		505,703	500,000	499,180							499,180		6,523	6,523	114	04/15/2030	2FE
893647-BE-6	TRANSDIGM INC		04/30/2020	Market Axess		97,952	100,000	100,000	100,000						100,000		(2,048)	(2,048)	3,976	03/15/2026	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
893647-BJ-5	TRANSDIGM INC		06/24/2020	EXCHANGE		8,250,000	8,250,000	8,250,000	8,250,000						8,250,000				278,552	11/15/2027	4FE
893647-BK-2	TRANSDIGM INC		04/07/2020	MORGAN STANLEY		104,375	100,000	100,000							100,000		4,375	4,375	22	12/15/2025	4FE
G9027*-AA-1	TRANSOCEAN CONQUEROR SR SECD NTS		06/30/2020	SCHEDULED REDEMPTION		1,592,433	1,592,433	1,592,433	1,592,433						1,592,433				43,951	03/31/2022	2PL
893830-BL-2	TRANSOCEAN INC		04/28/2020	GOLDMAN, SACHS & CO.		17,280	54,000	54,000							54,000		(36,720)	(36,720)	1,236	02/01/2027	5FE
87265H-AE-9	TRI POINTE GROUP INC		06/10/2020	TENDER OFFER		4,212,750	4,110,000	4,081,568	3,992,773		2,922		2,922		4,099,782		112,968	112,968	185,993	07/01/2021	3FE
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC		04/30/2020	MATURED		714,286	714,286	714,286	714,208		78		78		714,286				21,679	04/30/2020	2
897051-AB-4	TRONOX INC		04/29/2020	OPPENHEIMER & CO., INC.		46,115	46,000	46,000							46,000		115	115		05/01/2025	4Z
902674-XN-5	UBS AG (LONDON BRANCH)	D	04/15/2020	UNION BANK OF SWITZERLAND		336,850	250,000	248,940	248,966		5		5		248,972		87,878	87,878	3,469	06/26/2048	1FE
902674-YA-2	UBS AG (LONDON BRANCH)	D	05/12/2020	CITIGROUP GLOBAL MARKETS		2,519,450	2,500,000	2,496,725			99		99		2,496,824		22,626	22,626	2,674	04/21/2022	1FE
904764-AT-4	UNILEVER CAPITAL CORP	C	04/28/2020	TD SECURITIES		2,015,380	2,000,000	1,984,080	1,994,854		1,062		1,062		1,995,915		19,465	19,465	20,701	07/28/2021	1FE
907818-EE-4	UNION PACIFIC CORP		06/19/2020	MATURED		15,000,000	15,000,000	14,988,000	14,998,822		1,178		1,178		15,000,000				168,750	06/19/2020	2FE
907818-EU-8	UNION PACIFIC CORPORATION		04/28/2020	U.S. BANCORP		2,139,640	2,000,000	1,998,180	1,998,716		116		116		1,998,832		140,808	140,808	27,417	06/08/2023	2FE
907818-FL-7	UNION PACIFIC CORPORATION		06/05/2020	BARCLAYS		436,364	400,000	399,820							399,820		36,544	36,544	5,375	02/05/2070	2FE
907825-AA-1	UNION PACIFIC RAILROAD CO ABS		05/14/2020	SCHEDULED REDEMPTION		240,799	240,799	239,678	239,965		835		835		240,799				3,885	05/14/2026	1FE
90932E-AA-1	UNITED AIRLINES INC ABS		04/07/2020	SCHEDULED REDEMPTION		19,823	19,823	18,204	18,314		1,509		1,509		19,823				285	04/07/2030	1FE
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		04/17/2020	BANK OF AMERICA/MERRILL LYNCH		258,560	256,000	256,525	226,000		(17)		(17)		256,508		2,052	2,052	4,602	11/15/2027	3FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		06/19/2020	STIFEL CAPITAL MARKETS		45,770	46,000	46,000							46,000		(230)	(230)	603	07/15/2030	3FE
913017-DB-2	UNITED TECHNOLOGIES CORPORATION		05/19/2020	CALLED @ 110.320		46,334	42,000	41,996	41,997						41,997		3	3	5,132	08/16/2023	2FE
913017-DD-8	UNITED TECHNOLOGIES CORPORATION		04/30/2020	Various		5,623,280	5,000,000	4,991,500	4,992,991		380		380		4,993,371		629,909	629,909	140,993	08/16/2025	2FE
91324P-DR-0	UNITEDHEALTH GROUP INC		06/02/2020	U.S. BANCORP		1,063,940	1,000,000	999,750	999,770		20		20		999,790		64,150	64,150	20,319	08/15/2024	1FE
914906-AT-9	UNIVISION COMMUNICATIONS INC		04/22/2020	CITIGROUP GLOBAL MARKETS		46,350	45,000	44,562							44,562		1,788	1,788		05/01/2025	1Z
914906-AU-6	UNIVISION COMMUNICATIONS INC		06/05/2020	STIFEL CAPITAL MARKETS		139,553	138,000	138,000							138,000		1,553	1,553		06/01/2027	4FE
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		04/01/2020	SCHEDULED REDEMPTION		235,862	235,862	235,862	235,862						235,862				6,958	04/01/2026	1FE
90345K-AA-8	US AIRWAYS GROUP INC ABS		04/22/2020	SCHEDULED REDEMPTION		161,399	161,399	161,399	161,399						161,399				5,044	10/22/2024	1FE
90346W-AB-9	US AIRWAYS INC ABS		05/15/2020	SCHEDULED REDEMPTION		47,877	47,877	47,649	47,877		221		221		47,877				1,287	05/15/2023	2FE
90290M-AB-7	US FOODS INC		05/14/2020	CANTOR FITZGERALD		2,872,500	3,000,000	3,136,305	3,048,373		(12,345)		(12,345)		3,036,028		(163,528)	(163,528)	74,906	06/15/2024	4FE
90290M-AC-5	US FOODS INC		04/28/2020	CITIGROUP GLOBAL MARKETS		402,545	400,000	400,000							400,000		2,545	2,545	59	04/15/2025	4FE
90327Q-D4-8	USAA CAPITAL CORP		06/17/2020	RBS SECURITIES INC		614,406	600,000	599,256			39		39		599,295		15,111	15,111	1,450	05/01/2023	1FE
91879Q-AL-3	VAIL RESORTS INC		06/01/2020	BANK OF AMERICA/MERRILL LYNCH		71,570	68,000	68,000							68,000		3,570	3,570	342	05/15/2025	4FE
91911K-AJ-1	VALEANT PHARMACEUTICALS INTERNATIO		06/10/2020	CALLED @ 101.625		203,250	200,000	200,000	200,000						200,000				12,819	03/15/2022	3FE
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO		04/23/2020	MORGAN STANLEY		157,590	153,000	161,692	159,025		(955)		(955)		158,070		(480)	(480)	6,515	03/15/2024	3FE
91913Y-AY-6	VALERO ENERGY CORPORATION		04/14/2020	BANK OF AMERICA/MERRILL LYNCH		503,620	500,000	499,630							499,630		3,990	3,990		04/15/2025	1Z
92047W-AD-3	VALVOLINE INC		06/25/2020	CITIGROUP GLOBAL MARKETS		151,445	152,000	152,000							152,000		(555)	(555)	2,196	02/15/2030	3FE
92343V-FD-1	VERIZON COMMUNICATIONS INC		04/07/2020	Market Axess		582,020	500,000	500,000							500,000		82,020	82,020	1,056	03/22/2050	2FE
92343V-FE-9	VERIZON COMMUNICATIONS INC		06/04/2020	BARCLAYS		1,675,080	1,500,000	1,495,395			85		85		1,495,480		179,600	179,600	10,238	03/22/2030	2FE
92676X-AD-9	VIKING CRUISES LTD		06/10/2020	Various		93,804	131,000	124,819	125,595		207		207		125,802		(31,997)	(31,997)	5,175	09/15/2027	4FE
92769V-AG-4	VIRGIN MEDIA FINANCE PLC	D	06/12/2020	CALLED @ 102.875		1,285,938	1,250,000	1,262,500	1,255,426		(692)		(692)		1,254,734		(4,734)	(4,734)	99,008	01/15/2025	4FE
928563-AA-3	VMWARE INC		05/11/2020	CALLED @ 100.574		2,816,072	2,800,000	2,796,360	2,799,204		449		449		2,799,653		347	347	62,583	08/21/2020	2FE
92857W-BM-1	VODAFONE GROUP PLC	D	05/20/2020	CREDIT SUISSE		318,163	250,000	248,020	248,065		12		12		248,077		70,086	70,086	6,271	05/30/2048	2FE
98953G-AD-7	VODAFONEZIGGO GROUP BV	D	06/03/2020	BNP CAPITAL MARKETS		155,813	150,000	150,000							150,000		5,813	5,813	2,434	02/28/2030	4FE
931142-ED-1	WALMART INC		04/29/2020	Market Axess		253,112	225,000	224,352	224,479		29		29		224,507		28,604	28,604	2,751	06/26/2025	1FE
254687-FQ-4	WALT DISNEY CO		05/27/2020	GOLDMAN, SACHS & CO.		582,995	500,000	498,600			21		21		498,621		84,374	84,374	3,431	03/22/2030	1FE
254687-FR-2	WALT DISNEY CO		04/07/2020	Market Axess		302,230	250,000	249,418			1		1		249,418		52,812	52,812	514	03/23/2040	1FE
94106L-BG-3	WASTE MANAGEMENT INC		06/22/2020	GOLDMAN, SACHS & CO.		8,146,875	7,500,000	7,875,225	7,858,809		(15,949)		(15,949)		7,842,860		304,015	304,015	135,484	06/15/2029	2FE
94106L-BH-1	WASTE MANAGEMENT INC		06/19/2020	Various		2,628,758	2,400,000	2,399,352	2,399,402		39		39		2,399,441		229,317	229,317	38,716	06/15/2026	2FE
942683-AF-0	WATSON PHARMACEUTICALS I		05/26/2020	EXCHANGE		3,020,389	3,000,000	3,076,523	3,023,749		(3,360)		(3,360)		3,020,389				63,646	10/01/2022	2FE
92939U-AA-4	WEC ENERGY GROUP INC		06/22/2020	TD SECURITIES		514,305	500,000	499,795	499,899		33		33		499,931		14,374	14,374	8,813	06/15/2021	2FE
95000U-2D-4	WELLS FARGO & COMPANY		05/20/2020	MORGAN STANLEY		1,623,506	1,419,000	1,416,474	1,416,669		84		84		1,416,753		206,753	206,753	48,747	01/24/2029	1FE
95709T-AD-2	WESTAR ENERGY INC		05/11/2020	CALLED @ 100.846		15,126,862	15,000,000	14,962,200	14,998,093		1,277		1,277		14,999,370		630	630	755,862	07/15/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
958254-AF-1	WESTERN GAS PARTNERS LP		05/14/2020	BANK OF AMERICA/MERRILL LYNCH		130,500	150,000	123,375			318		318		123,693		6,807	6,807	2,654	07/01/2026	2FE
958254-AK-0	WESTERN GAS PARTNERS LP		05/05/2020	CITIGROUP GLOBAL MARKETS		292,000	320,000	319,418	319,483		17		17		319,500		(27,500)	(27,500)	11,062	08/15/2028	3FE
958254-AL-8	WESTERN GAS PARTNERS LP		04/06/2020	GOLDMAN, SACHS & CO.		79,500	150,000	137,354	137,440		45		45		137,485		(57,985)	(57,985)	5,340	08/15/2048	3FE
958667-AB-3	WESTERN MIDSTREAM OPERATING LP		06/05/2020	Various		1,293,606	1,400,000	1,399,468			34		34		1,399,502		(105,896)	(105,896)	15,123	02/01/2025	3FE
958667-AC-1	WESTERN MIDSTREAM OPERATING LP		05/01/2020	Various		1,671,074	1,900,000	1,898,100			47		47		1,898,147		(227,073)	(227,073)	23,435	02/01/2030	3FE
960413-AW-2	WESTLAKE CHEMICAL CORP		06/18/2020	CANTOR FITZGERALD		305,146	300,000	298,764			3		3		298,767		6,379	6,379	281	06/15/2030	2FE
961214-EL-3	WESTPAC BANKING CORP	D	06/18/2020	Various		992,998	950,000	949,582			12		12		949,594		43,404	43,404	8,361	01/16/2030	1FE
96188#-AA-6	WETT HOLDINGS LLC		06/30/2020	SCHEDULED REDEMPTION		55,556	55,556	55,556	55,556						55,556				1,796	12/18/2024	2PL
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		06/04/2020	Various		132,289	145,620	114,724	119,307		3,036		3,036		122,343		9,946	9,946	2,447	10/25/2036	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		06/04/2020	Various		775,632	857,741	627,260	587,620		34,053		34,053		621,673		153,959	153,959	20,211	10/25/2036	1FM
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		06/04/2020	Various		808,200	891,317	613,525	598,884		37,522		37,522		636,406		171,794	171,794	19,680	04/27/2037	1FM
94983P-AA-6	WFMBS_06-AR4 RMBS		06/04/2020	Various		1,274,992	1,414,011	1,046,900	911,933		67,787		67,787		979,721		295,271	295,271	32,153	04/25/2036	1FM
96926J-AE-7	WILLIAM CARTER COMPANY (THE)		05/06/2020	KEYCORP		47,529	47,000	47,000							47,000		529	529		05/15/2025	3FE
71953L-AA-9	WILLIAMS SCOTSMAN INC		06/01/2020	JPMORGAN CHASE & CO.		70,466	69,000	69,000							69,000		1,466	1,466		06/15/2025	4FE
92933B-AM-6	WMG ACQUISITION CORP		06/30/2020	CALLED @ 103.656		1,983,976	1,914,000	1,923,244	1,919,206		(868)		(868)		1,918,338		(4,338)	(4,338)	131,922	11/01/2024	3FE
98161Y-AC-8	WOLS_18-A ABS		06/15/2020	SCHEDULED REDEMPTION		1,190,559	1,190,559	1,184,095	1,188,263		2,296		2,296		1,190,559				7,639	07/15/2021	1FE
97789L-AB-2	WOLVERINE ESCROW LLC		04/22/2020	BANK OF AMERICA/MERRILL LYNCH		95,130	151,000	149,490	149,505		50		50		149,555		(54,425)	(54,425)	5,549	11/15/2026	4FE
98212B-AE-3	WPX ENERGY INC		06/12/2020	BANK OF AMERICA/MERRILL LYNCH		95,060	97,000	100,638	100,449		(306)		(306)		100,143		(5,083)	(5,083)	3,834	09/15/2024	4FE
974153-AA-6	WSTOP 18-1 A2 ABS		04/16/2020	JPMORGAN CHASE & CO.		997,734	990,000	951,915	990,000		928		928		952,843		44,892	44,892	18,451	12/05/2048	2FE
98310W-AG-3	WYNDHAM WORLDWIDE		05/06/2020	MORGAN STANLEY		634,120	664,000	657,360	663,009		293		293		663,302		(29,182)	(29,182)	25,626	03/01/2021	3FE
98310W-AJ-7	WYNDHAM WORLDWIDE		05/07/2020	Various		7,625,000	8,000,000	7,984,560	7,996,077		626		626		7,996,703		(371,703)	(371,703)	235,403	03/01/2022	3FE
983133-AB-5	WYNN RESORTS FINANCE LLC		05/28/2020	CANTOR FITZGERALD		104,000	100,000	100,000							100,000		4,000	4,000	1,012	04/15/2025	4FE
983793-AH-3	XPO LOGISTICS INC		05/21/2020	STIFEL CAPITAL MARKETS		102,375	100,000	100,000							100,000		2,375	2,375	503	05/01/2025	3FE
98886Y-AQ-1	ZAIS2_14-2A CLO		04/25/2020	SCHEDULED REDEMPTION		2,410,077	2,410,077	2,410,077	2,410,077						2,410,077				37,998	07/25/2026	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,094,068,207	1,147,703,360	1,094,953,225	987,749,571		(271,795)		(271,795)		1,073,876,153	8,633	15,878,650	15,887,283	30,378,995	XXX	XXX
060505-FP-4	BANK OF AMERICA CORP		06/05/2020	CITIGROUP GLOBAL MARKETS		597,120	600,000	600,000	600,000						600,000		(2,880)	(2,880)	14,435	12/31/2049	2FE
125896-BU-3	CMS ENERGY CORPORATION		05/19/2020	CREDIT SUISSE		512,500	500,000	500,000							500,000		12,500	12,500		06/01/2050	2Z
200340-AU-1	COMERICA INCORPORATED		06/05/2020	JEFFERIES & COMPANY, INC.		607,620	600,000	600,000							600,000		7,620	7,620	1,219	12/31/2049	3FE
40052V-AF-1	GRUPO BIMBO SAB DE CV	D	06/25/2020	Various		902,205	875,000	920,750	916,537		(5,140)		(5,140)		911,397		(9,192)	(9,192)	48,197	01/01/9999	3FE
446150-AT-1	HUNTINGTON BANCSHARES INC		06/05/2020	Various		507,750	500,000	500,000							500,000		7,750	7,750	234	12/31/2049	3FE
89832Q-AE-9	TRUIST FINANCIAL CORP		06/05/2020	Various		383,813	375,000	375,000							375,000		8,813	8,813	248	12/31/2049	2FE
4899999. Subtotal - Bonds - Hybrid Securities						3,511,008	3,450,000	3,495,750	1,516,537		(5,140)		(5,140)		3,486,397		24,610	24,610	64,333	XXX	XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		04/14/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	150,842,905		132,199,311	629,563	(62,041)			(62,041)		132,199,311		18,643,594	18,643,594	361,096		2
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		06/19/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	119,238		123,438	126,106	(2,668)			(2,668)		123,438		(4,200)	(4,200)	2,611		4
464288-64-6	ISHARES SHORT-TERM CORPORATE BOND		06/19/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	314,801		298,972	309,070	(10,098)			(10,098)		298,972		15,828	15,828	3,517		2
8099999. Subtotal - Bonds - SVO Identified Funds						151,276,944		132,621,722	1,064,739	(74,807)			(74,807)		132,621,722		18,655,222	18,655,222	367,224	XXX	XXX
C6901L-AH-0	1011778 B.C. Unlimited Liability	A	06/30/2020	SCHEDULED REDEMPTION		4,470	4,470	4,456	4,455		15		15		4,470				8	11/19/2026	3FE
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		7,722	7,722	7,610	7,603		118		118		7,722					11/17/2023	5FE
00448F-AH-9	ACHILLES ACQUISITION LLC TL		06/30/2020	Various		114,014	125,310	125,881	125,881		8		8		125,889		(11,875)	(11,875)	989	10/13/2025	4FE
00488P-AL-9	ACRISURE LLC 220 TL		06/30/2020	Various		53,875	60,475	60,324			4		4		60,328		(6,453)	(6,453)	888	02/15/2027	4FE
00687M-AB-7	Adient US LLC Initial Term Loan		06/30/2020	SCHEDULED REDEMPTION		427	427	429			(2)		(2)		427					05/06/2024	3FE
BASOX0-WE-5	AEP I HOLDCO LLC LOAN		06/30/2020	SCHEDULED REDEMPTION		225,321	225,321	225,321	225,321						225,321				8,313	03/27/2025	5GI
01438K-AG-0	ALDEVRON LLC TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		313	313	312			1		1		313					10/12/2026	4FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		06/30/2020	SCHEDULED REDEMPTION		938	938	938	854						938				3	07/10/2026	4FE
20902C-AU-4	ALTIUM PACKAGING LLC 2020 REFI TL		06/30/2020	SCHEDULED REDEMPTION		1,244	1,244	1,240			3		3		1,244				4	06/14/2026	4FE
BASOZY-1W-3	American Builders & Contractors		06/30/2020	SCHEDULED REDEMPTION		500	500	499	499		1		1		500					01/15/2027	4FE
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		06/30/2020	SCHEDULED REDEMPTION		23,761	23,761	23,580	23,568		193		193		23,761					06/29/2024	4IF
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		06/30/2020	SCHEDULED REDEMPTION		1,209	1,209	1,197	1,197		12		12		1,209					04/30/2025	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
BAS0TW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	06/30/2020	SCHEDULED REDEMPTION		749	749	747	747		2		2		749				3	02/27/2026	4FE
05459*-AB-1	AXIA ACQ HLDG (AMES) INCREM		04/01/2020	SCHEDULED REDEMPTION		14,063	14,063	13,647	13,639		424		424		14,063				92	09/15/2022	4
05459*-AA-3	AXIA ACQ HLDG (AMES) TL		05/28/2020	SCHEDULED REDEMPTION		218,563	218,563	216,974	216,844		1,718		1,718		218,563				1,433	09/15/2022	4
C9413P-AZ-6	BAUSCH HEALTH (VALEANT) INIT TL		06/29/2020	SCHEDULED REDEMPTION		50,724	50,724	50,502	50,489		235		235		50,724				127	06/02/2025	3FE
BAS0ZW-ZQ-3	BELRON FINANCE US LLC TL B		06/30/2020	SCHEDULED REDEMPTION		625	625	624	623		2		2		625					10/30/2026	3FE
08579J-BF-8	BERRY GLOBAL INC. TLY		06/30/2020	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500					07/01/2026	3FE
09179F-AU-6	BJS WHOLESALE CLUB INC		06/01/2020	SCHEDULED REDEMPTION		2,160	2,160	2,160	2,160						2,160				5	02/03/2024	4FE
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL		06/30/2020	SCHEDULED REDEMPTION		941	941	913	917	1	340		340		941					01/02/2026	6*
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL		06/30/2020	SCHEDULED REDEMPTION		7,847	7,847	7,795	7,813		34		34		7,847					01/02/2026	5
11284E-AL-7	BROOKFIELD WEC INITIAL TL 2020		06/30/2020	SCHEDULED REDEMPTION		1,256	1,256	1,251			5		5		1,256				4	08/01/2025	4FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		06/30/2020	SCHEDULED REDEMPTION		2,532	2,532	2,531	2,531		1		1		2,532					12/23/2024	3FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		06/30/2020	Various		2,417,290	2,521,040	2,506,599	2,505,127		1,790		1,790		2,506,917		(89,627)	(89,627)		11/29/2023	4
15669G-AH-7	CENTURYLINK INC TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		1,875	1,875	1,873			2		2		1,875					03/15/2027	3FE
15970E-AC-7	CHARKIT CHEMICAL TERM LOAN		05/06/2020	SCHEDULED REDEMPTION		337,114	337,114	334,832	334,654		2,460		2,460		337,114				1,509	12/29/2023	4
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		05/01/2020	EXCHNG_TDR		322,953	1,076,511	914,063	885,342		43,790		43,790		929,133		(606,179)	(606,179)		11/12/2020	6*
20337E-AQ-4	COMMSCOPE INC TLB		06/30/2020	SCHEDULED REDEMPTION		2,500	2,500	2,510	2,511		(11)		(11)		2,500				8	04/06/2026	4FE
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		06/30/2020	SCHEDULED REDEMPTION		1,508	1,508	1,508	1,508						1,508				5	10/05/2023	4FE
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		06/30/2020	SCHEDULED REDEMPTION		7,484	7,484	7,421	7,419		66		66		7,484					10/17/2025	4FE
12594W-AJ-5	CPI HOLDCO LLC CLOSING DATE TL		06/30/2020	SCHEDULED REDEMPTION		625	625	625							625				9	11/04/2026	4FE
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		04/15/2020	SCHEDULED REDEMPTION		1,918	1,918	1,917	1,917		1		1		1,918				4	07/17/2025	3FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		06/30/2020	SCHEDULED REDEMPTION		2,545	2,545	2,523	2,520		24		24		2,545					11/14/2022	4FE
90320E-AE-3	CTOS LLC 2020 REFINANCING TL		06/30/2020	SCHEDULED REDEMPTION		2,487	2,487	2,507			(20)		(20)		2,487				6	04/18/2025	4FE
23308U-AH-7	DCG ACQUISTION CORP DDTL		04/01/2020	EXCHANGE		13,905	13,905	13,905			2		2		13,750		155	155		09/30/2026	4FE
23308U-AG-9	DCG ACQUISTION CORP TL		06/30/2020	SCHEDULED REDEMPTION		500	500	490	621		(191)		(191)		500				1	09/30/2026	4FE
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250					08/24/2026	3FE
25471Y-AF-9	DISCOVERORG LLC INTL TL		06/17/2020	SCHEDULED REDEMPTION		57,804	57,804	57,508	57,498		306		306		57,804				867	02/02/2026	4FE
27005@-AA-4	EAGLETREE PUMP ACQ (AIRTECH) TL		06/04/2020	SCHEDULED REDEMPTION		66,951	66,951	66,275	66,183		768		768		66,951					02/05/2023	5GI
28031F-AD-2	EDGEWATER GENERATION LLC TER		06/30/2020	SCHEDULED REDEMPTION		1,009	1,009	984			26		26		1,009				4	12/13/2025	3FE
N2820E-AC-2	EG GROUP LIMITED	D	06/30/2020	SCHEDULED REDEMPTION		1,260	1,260	1,252	1,252		7		7		1,260					02/07/2025	4FE
28849T-AC-6	ELLIE MAE INC TL		06/30/2020	SCHEDULED REDEMPTION		2,500	2,500	2,506	2,507		(7)		(7)		2,500					04/17/2026	4FE
29426N-AE-4	EPICOR SOFTWARE TLB		06/30/2020	SCHEDULED REDEMPTION		2,598	2,598	2,594	2,593		6		6		2,598				8	06/01/2022	4FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		06/29/2020	SCHEDULED REDEMPTION		1,266	1,266	1,270	1,270		(4)		(4)		1,266				4	12/22/2023	4FE
30233P-AB-6	EYECARE PARTNERS LLC TL		06/30/2020	SCHEDULED REDEMPTION		456	456	456			1		1		456				6	02/18/2027	4FE
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		06/30/2020	Various		74,371	84,310	84,498	84,508		(13)		(13)		84,495		(10,124)	(10,124)	343	08/02/2024	4FE
31740M-AC-5	FINANCIAL & RISK US HOLDINGS TLB		06/30/2020	SCHEDULED REDEMPTION		942	942	929	928		14		14		942					10/01/2025	4FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		06/30/2020	SCHEDULED REDEMPTION		313	313	312							313				3	02/02/2027	3FE
33905P-AB-7	FLEETWASH INC DDTAL		06/30/2020	SCHEDULED REDEMPTION		399	399	390	399						399					10/01/2024	3PL
33905P-AE-1	FLEETWASH INC TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		23,428	23,428	23,288	23,276		152		152		23,428					10/01/2024	3PL
35039H-AB-9	FOUNDATION BUILDING MATERIALS TLB		06/30/2020	SCHEDULED REDEMPTION		1,256	1,256	1,258	1,258		(2)		(2)		1,256					08/13/2025	4FE
35645@-AD-7	FREEDOM SCIENTIFIC INCREM 2018 TL		04/01/2020	SCHEDULED REDEMPTION		25,444	25,444	25,339	25,362		81		81		25,444				880	11/10/2023	4
36814#-AA-4	GAYLORD CHEMICAL COMPANY LLC TL		06/30/2020	SCHEDULED REDEMPTION		25,000	25,000	24,796	24,789		211		211		25,000				439	10/12/2024	4
37249U-AU-0	GENTIVA HEALTH SERVICES INC TLB		06/30/2020	SCHEDULED REDEMPTION		2,481	2,481	2,492			(11)		(11)		2,481				8	07/02/2025	4FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		06/30/2020	SCHEDULED REDEMPTION		2,547	2,547	2,542	2,542		6		6		2,547				4	02/15/2024	3FE
51508P-AG-9	GOLDEN NUGGET INC TLB		06/30/2020	Various		114,166	125,316	125,304	125,303		1		1		125,304		(11,138)	(11,138)	768	10/04/2023	4FE
BAS0NP-X2-6	GREENROCK FINANCE INCRE TLB		06/30/2020	Various		953	953	951	1,057		4		4		953				1	06/28/2024	4FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		06/30/2020	Various		1,967	1,969	1,543	260,266		(258,513)		(258,513)		1,969		(2)	(2)	385	08/25/2023	5FE
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		04/30/2020	SCHEDULED REDEMPTION		2,525	2,525	2,492	2,491		35		35		2,525				8	06/01/2025	4FE
41151P-AM-7	HARBOR FREIGHT TL		04/30/2020	SCHEDULED REDEMPTION		896	896	873			22		22		896				3	08/18/2023	3FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		06/30/2020	SCHEDULED REDEMPTION		1,231	1,231	1,213	1,211		20		20		1,231					05/23/2025	4FE
G4712J-AK-8	HIG FINANCE 2 LIMITED INITIAL DO	D	06/30/2020	SCHEDULED REDEMPTION		638	638	643			(5)		(5)		638				3	12/20/2024	4FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		06/30/2020	SCHEDULED REDEMPTION		5,139	5,139	5,065	5,054		84		84		5,139					05/30/2023	4FE
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		06/30/2020	SCHEDULED REDEMPTION		508	508	507	250		2		2		508					09/11/2023	4FE
45674@-AA-6	INFOBASE HOLDINGS INC TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		74,902	74,902	74,428	74,398		504		504		74,902				1,138	12/20/2022	4
45672L-AE-5	INFOR US INC TRANCHE B-6 TL		05/22/2020	Various		149,614	149,614	150,549			(935)		(935)		149,614				810	02/01/2022	4FE
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		06/30/2020	SCHEDULED REDEMPTION		2,532	2,532	2,534	2,534		(3)		(3)		2,532					07/31/2024	4FE
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		06/30/2020	SCHEDULED REDEMPTION		631	631	622			9		9		631				2	12/01/2025	4FE
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		06/30/2020	SCHEDULED REDEMPTION		2,597	2,597	2,577	2,574		23		23		2,597				8	08/18/2022	4FE
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		06/30/2020	SCHEDULED REDEMPTION		627	627	628	628		(2)		(2)		627				5	05/01/2026	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
48562R-AL-3	KAR AUCTION SERVICES INC		06/30/2020	SCHEDULED REDEMPTION		395	395	393	393		1		1		395					09/19/2026	4FE
50179U-AJ-2	LBM BORROWER LLC TL C		06/30/2020	SCHEDULED REDEMPTION		974	974	973	973		1		1		974				8	08/20/2022	4FE
53186*-AA-3	LIFE EXTENSION INST. (EHE) TL		06/30/2020	SCHEDULED REDEMPTION		42,140	42,140	41,831	41,794		346		346		42,140					02/18/2022	5
54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB		06/30/2020	SCHEDULED REDEMPTION		469	469	465	464		4		4		469				2	05/22/2026	4FE
50218U-AC-0	LTCG HLDG CORP LONG TERM CARE TL		06/30/2020	SCHEDULED REDEMPTION		35,433	35,433	35,257	35,232		201		201		35,433					12/06/2022	4PL
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		06/30/2020	SCHEDULED REDEMPTION		1,003	1,003	865			138		138		1,003				11	09/24/2024	5FE
58401D-AD-6	MED PARENTCO LP DELAYED TL		06/30/2020	SCHEDULED REDEMPTION		87	87	87							87					08/31/2026	4FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		501	501	503			(3)		(3)		501				2	08/31/2026	4FE
58506P-AF-8	MEDPLAST HOLDINGS INC TL		06/30/2020	SCHEDULED REDEMPTION		945	945	943	943		2		2		945					07/02/2025	4FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		6,065	6,065	6,021	6,019		46		46		6,065					09/13/2024	4FE
605024-AQ-1	MISSION BROADCASTING INC TL B3		04/14/2020	Various		(228)											(228)	(228)		01/17/2024	3FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		06/30/2020	SCHEDULED REDEMPTION		1,232	1,232	1,217	1,216		17		17		1,232					06/30/2023	4FE
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB		06/30/2020	SCHEDULED REDEMPTION		361	361	361							361					03/09/2026	4FE
63937Y-AE-1	NAVISTAR INC TERM LOAN B		04/30/2020	SCHEDULED REDEMPTION		825	825	828	828		(3)		(3)		825				2	11/06/2024	3FE
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		04/01/2020	SCHEDULED REDEMPTION		27,481	27,481	27,440	27,436		46		46		27,481				5	12/23/2021	4FE
64746P-AC-3	NEW MILANI GROUP TL		06/30/2020	SCHEDULED REDEMPTION		32,500	32,500	32,250	32,246		254		254		32,500				183	06/06/2024	4
65336R-AU-2	NEXSTAR BROADCASTING INC		04/14/2020	Various		(1,795)											(1,795)	(1,795)		01/17/2024	3FE
65340M-AN-3	NIACET CORP TL		05/12/2020	SCHEDULED REDEMPTION		95,701	95,701	95,125	95,081		621		621		95,701				428	02/01/2024	2PL
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		06/30/2020	SCHEDULED REDEMPTION		11,225	11,225	11,183	11,181		44		44		11,225					03/28/2025	3PL
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		06/30/2020	SCHEDULED REDEMPTION		135,023	135,023	133,644	133,493		1,530		1,530		135,023				2,628	06/07/2022	4
F6628Q-AL-8	NUMERICABLE US TLB-12	D	04/15/2020	SCHEDULED REDEMPTION		2,538	2,538	2,469	2,467		71		71		2,538				9	01/31/2026	4FE
BASOSU-YL-7	OLDE THOMPSON LLC REVOLVER		05/20/2020	Various		750,000	750,000	750,000			1,760		1,760		750,000				6,781	05/15/2023	6*
BASOV4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		06/01/2020	SCHEDULED REDEMPTION		319,532	319,532	312,642	313,036		6,497		6,497		319,532				1,595	12/21/2023	4FE
69315J-AD-5	PAI HOLDCO (PARTS AUTH) INCR DDTL		06/30/2020	SCHEDULED REDEMPTION		3,272	3,272	3,268	3,268		5		5		3,272					01/05/2025	4PL
69315J-AC-7	PAI HOLDCO (PARTS AUTH) INCR TL		06/30/2020	SCHEDULED REDEMPTION		6,214	6,214	6,191	6,190		24		24		6,214					01/05/2025	4PL
C8000C-AB-9	PANTHER BF AGGREGATOR 2 L P TL-B		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,252	1,252		(2)		(2)		1,250				4	04/30/2026	4FE
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		06/30/2020	SCHEDULED REDEMPTION		2,579	2,579	2,576	2,576		3		3		2,579				10	06/11/2023	4PL
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL		06/30/2020	SCHEDULED REDEMPTION		4,795	4,795	4,787	4,786		9		9		4,795				18	06/11/2023	4PL
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI		06/30/2020	SCHEDULED REDEMPTION		1,377	1,377	1,374	1,374		2		2		1,377				5	06/11/2023	4PL
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		06/30/2020	SCHEDULED REDEMPTION		850	850	856			(6)		(6)		850					03/05/2026	4FE
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		06/30/2020	Various		237	317	312			6		6		317		(80)	(80)		04/12/2025	4FE
73931U-AC-8	POWER STOP LLC INITIAL TL		06/30/2020	SCHEDULED REDEMPTION		30,000	30,000	29,877	29,870		130		130		30,000					10/19/2025	4
69374N-AB-8	PRECISION VALVE CORPORATION DDTL		04/24/2020	SCHEDULED REDEMPTION															7,370	08/02/2024	6*
69374N-AC-6	PRECISION VALVE CORPORATION TL		06/30/2020	SCHEDULED REDEMPTION		9,411	9,411	9,374	9,372		9,308		9,308		9,411				147	08/02/2024	4
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		06/30/2020	SCHEDULED REDEMPTION		18,750	18,750	18,538	18,521		229		229		18,750					01/02/2025	4
74530D-AC-9	PUG LLC TERM LOAN (USD)		06/30/2020	SCHEDULED REDEMPTION		676	676	652			23		23		676				2	02/12/2027	4FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		06/30/2020	SCHEDULED REDEMPTION		625	625	630			(5)		(5)		625					02/01/2027	4FE
75025K-AB-4	RADIATE HOLDCO LLC TERM LOAN		06/30/2020	SCHEDULED REDEMPTION		321	321	323			(3)		(3)		321				1	02/01/2024	4FE
76100L-AH-5	RESEARCH NOW GROUP INC TL		06/30/2020	SCHEDULED REDEMPTION		1,766	1,766	1,765	1,765		1		1		1,766					12/20/2024	4FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		06/30/2020	SCHEDULED REDEMPTION		1,976	1,976	1,605	644		1,067		1,067		1,976				4,080	09/07/2023	5FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC		06/30/2020	SCHEDULED REDEMPTION		250	250	250							250				72	02/04/2027	3FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		06/30/2020	SCHEDULED REDEMPTION		1,045	1,045	1,046	1,046		(1)		(1)		1,045					02/05/2023	4FE
77313D-AN-1	ROCKET SOFTWARE INC TL		06/30/2020	Various		363,212	391,130	391,781	391,823		(51)		(51)		391,772		(28,560)	(28,560)	2,130	11/28/2025	4FE
74966F-AJ-2	RP CROWN PARENT ITL		06/30/2020	SCHEDULED REDEMPTION		2,558	2,558	2,555	2,555		3		3		2,558				9	10/12/2023	4FE
74969A-AC-5	RPI 2019 Intermediate Finance Tr		06/30/2020	SCHEDULED REDEMPTION		625	625	625							625					02/11/2027	2FE
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		06/30/2020	SCHEDULED REDEMPTION		505	505	508			(3)		(3)		505					12/31/2025	4FE
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		06/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250					09/30/2026	3FE
83172D-AL-3	SMILE BRANDS INC 1ST LN TL		06/30/2020	SCHEDULED REDEMPTION		13,813	13,813	13,706	13,698		115		115		13,813				57	10/12/2024	5
83172D-AJ-8	SMILE BRANDS INC DDTL		06/30/2020	SCHEDULED REDEMPTION		5,662	5,662	5,635	5,649		352		352		5,662					10/12/2024	5
84748E-AD-2	SPECIALTY BUILDING PRODUCTS HLDGS		06/30/2020	SCHEDULED REDEMPTION		630	630	633			(3)		(3)		630				3	10/01/2025	4FE
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		06/30/2020	SCHEDULED REDEMPTION		1,274	1,274	1,272	1,272		2		2		1,274				2	04/16/2025	3FE
855031-AQ-3	STAPLES INC TL		05/01/2020	SCHEDULED REDEMPTION		1,197	1,197	1,172	1,171		27		27		1,197				6	04/16/2026	4FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	06/30/2020	SCHEDULED REDEMPTION		141,177	141,177	141,868	141,877		(387)		(387)		141,177				2,116	07/10/2025	4FE
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII SARL COV L	D	06/30/2020	SCHEDULED REDEMPTION		625	625	635			(10)		(10)		625					10/01/2026	4FE
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		05/22/2020	SCHEDULED REDEMPTION		27,895	27,895	27,642	27,631		264		264		27,895				103	07/08/2026	3FE
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		06/30/2020	Various		414	414	421			(6)		(6)		414					03/26/2026	4FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		06/30/2020	SCHEDULED REDEMPTION		631	631	631	632						631					05/01/2024	4FE
88023H-AC-4	TEMPO ACQUISITION ITL		06/30/2020	SCHEDULED REDEMPTION		1,262	1,262	1,259	1,259		3		3		1,262					05/01/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
88078F-BH-0	TEREX CORP INCREMENTAL US TL		06/30/2020	SCHEDULED REDEMPTION		4,528	4,528	4,514	4,514		14		14		4,528				39	01/31/2024	3FE
88145L-AB-0	TERRIER MEDIA BUYER INCB TLB		06/30/2020	SCHEDULED REDEMPTION		438	438	435			2		2		438					12/17/2026	3FE
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		06/30/2020	SCHEDULED REDEMPTION		12,500	12,500	12,397	12,390		111		111		12,500					08/24/2023	4
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		06/30/2020	SCHEDULED REDEMPTION		2,506	2,506	2,508	2,508		(2)		(2)		2,506					07/21/2025	4FE
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		06/30/2020	Various		8,224,133	8,266,982	8,221,454	8,197,800		5,503		5,503		8,224,229		(96)	(96)	89,402	07/20/2022	5
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		06/30/2020	SCHEDULED REDEMPTION		14,984	14,984	14,910	14,898		86		86		14,984					07/20/2022	5
BAS0ZZ-C2-4	THE SERVICEMASTER COMPANY TLB		06/30/2020	SCHEDULED REDEMPTION		313	313	312	312						313				1	11/05/2026	3FE
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		06/30/2020	SCHEDULED REDEMPTION		348	348	347	347		1		1		348				1	08/14/2024	4FE
89334G-AX-2	TRANS UNION TLB-5		06/30/2020	SCHEDULED REDEMPTION		2,226	2,226	2,222	2,222		4		4		2,226				4	11/16/2026	3FE
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		06/30/2020	SCHEDULED REDEMPTION		1,750	1,750	1,737			12		12		1,750				4	12/09/2025	4FE
89616@-AA-5	TRIDENT MARITIME TL		06/30/2020	SCHEDULED REDEMPTION		15,114	15,114	14,998	14,987		126		126		15,114					06/04/2024	3PL
89787R-AG-7	TRUGREEN LIMITED PARTNERSHIP TER		06/30/2020	SCHEDULED REDEMPTION		2,500	2,500	2,509	2,510		(10)		(10)		2,500					03/19/2026	4FE
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN		06/30/2020	SCHEDULED REDEMPTION		1,284	1,284	1,288	1,289		(5)		(5)		1,284					04/29/2026	4FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		06/30/2020	SCHEDULED REDEMPTION		55	55	53			2		2		55					05/04/2026	4FE
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		04/09/2020	SCHEDULED REDEMPTION		504	504	452			52		52		504				2	10/18/2025	4FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		06/30/2020	SCHEDULED REDEMPTION		27,649	27,649	27,532	27,541		109		109		27,649					10/04/2021	4FE
92531H-AB-3	VERSCEND HOLDING CORP TLB		06/30/2020	SCHEDULED REDEMPTION		631	631	634	635		(4)		(4)		631				3	08/27/2025	4FE
BAS11H-5B-7	VERTIV GROUP CORPORATION TERM LO		06/30/2020	SCHEDULED REDEMPTION		1,375	1,375	1,368			7		7		1,375					03/02/2027	4FE
00215N-AJ-9	VM CONSOLIDATED AKA ATS TLB1		06/30/2020	Various		243,186	245,754	490,596			(15)		(15)		246,229		(3,043)	(3,043)	531	02/28/2025	4FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		06/30/2020	SCHEDULED REDEMPTION		1,244	1,244	1,247			(4)		(4)		1,244					02/05/2026	4FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		06/30/2020	Various		4,696	4,696	4,688	7,196		13		13		4,696				80	04/30/2025	4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						15,171,150	16,142,882	16,149,027	14,859,556	1	(177,494)		(177,494)		15,940,196		(769,046)	(769,046)	136,962	XXX	XXX
8399997. Total - Bonds - Part 4						1,437,942,830	1,334,970,161	1,408,091,260	1,165,602,039	(74,806)	(144,235)		(219,041)		1,393,641,376	8,633	39,988,049	39,996,682	32,511,230	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						1,437,942,830	1,334,970,161	1,408,091,260	1,165,602,039	(74,806)	(144,235)		(219,041)		1,393,641,376	8,633	39,988,049	39,996,682	32,511,230	XXX	XXX
S50767-05-2	HENKEL VORZUG	B	04/21/2020	CITIGROUP GLOBAL MARKETS	1,701.000	141,111	1.00	136,622							136,622	(1,300)	5,788	4,488			6*
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						141,111	XXX	136,622							136,622	(1,300)	5,788	4,488		XXX	XXX
151327-20-2	CENTAUR FUNDING	D	04/21/2020	CALLED @ 1,000.000	4,500.000	4,500,000	1,000.00	4,477,500	4,515,145		10,369		10,369		4,500,000				162,305		2FE
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						4,500,000	XXX	4,477,500	4,515,145		10,369		10,369		4,500,000				162,305	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						4,641,111	XXX	4,614,122	4,515,145		10,369		10,369		4,636,622	(1,300)	5,788	4,488	162,305	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						4,641,111	XXX	4,614,122	4,515,145		10,369		10,369		4,636,622	(1,300)	5,788	4,488	162,305	XXX	XXX
S71088-99-1	ABB LTD-REG CMN STK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	8,306.000	141,872		145,981	200,456	(74,191)			(74,191)	26,277	145,981	(16,579)	12,470	(4,109)	4,459		
00287Y-10-9	ABBVIE INC		05/18/2020	VARIOUS	0.870	73		73							73						
005098-10-8	ACUSHNET HOLDINGS CORP		05/22/2020	Various	239.000	7,410		6,147	7,768	(75)			(75)		6,147		1,263	1,263	37		
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	698.000	97,707		65,137							65,137		32,570	32,570	175		
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		05/20/2020	Various	1,692.000	69,109		49,812							49,812		19,297	19,297	152		
00130H-10-5	AES CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	27,197.000	373,814		322,828							322,828		50,986	50,986	3,897		
SB86S2-N0-6	AGEAS NV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	17,436.000	595,745		471,525							471,525	23,137	101,083	124,220	3,738		
00123Q-10-4	AGNC INVESTMENT REIT CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	35,090.000	447,563		368,205	235,621	(38,172)			(38,172)		368,205		79,358	79,358	20,433		
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	35,200.000	336,072		239,637	369,537	(130,452)			(130,452)	552	239,637	957	95,477	96,435	4,238		
SBJ2KS-G2-8	AKZO NOBEL NV	B	04/15/2020	BANK OF AMERICA/MERRILL LYNCH	0.999	68		62	102	(41)			(41)	1	62	(3)	8	5			
G0177J-10-8	ALLERGAN PLC		05/11/2020	MERGER	5,195.000	1,002,684		847,470	950,115	(140,378)			(140,378)		847,470		155,214	155,214	7,522		
SB43WJ-C5-6	ALTAGAS LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	20,518.000	202,656		183,795	312,972	(93,491)			(93,491)	(10,666)	183,795	(10,037)	28,898	18,861	3,989		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		06/08/2020	Various	1,199.000	36,158		20,971	39,324	(1,147)			(1,147)		20,971		15,188	15,188	204		
02209S-10-3	ALTRIA GROUP INC.		04/21/2020	CITIGROUP GLOBAL MARKETS	19,810.000	747,910		766,053	939,256	(81,110)			(81,110)		766,053		(18,143)	(18,143)	32,448		
G0250X-10-7	AMCOR PLC	D	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	37,635.000	363,734		249,144							249,144		114,591	114,591	4,328		
030506-10-9	AMERICAN WOODMARK CORP		05/14/2020	Various	2,409.000	120,034		109,778							109,778		10,256	10,256			
G03764-13-4	ANGLO AMERICAN PLC CMN STK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	12,646.000	288,497		119,926	154,125	(147,827)			(147,827)	20,614	119,926	1,102	167,469	168,571	2,473		
G0408V-10-2	AON PLC	D	04/01/2020	EXCHANGE	8,491.000	771,511		771,511	1,768,590	(997,079)			(997,079)		771,511				3,736		
G0403H-10-8	AON PLC CLASS A	D	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,460.000	467,427		228,319							228,319		239,108	239,108	1,082		
037833-10-0	APPLE INC.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,580.000	912,332		296,946	757,617	(460,671)			(460,671)		296,946		615,386	615,386	4,102		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		06/02/2020	Various	293.000	17,591		13,396	19,540	(117)			(117)		13,396		4,195	4,195	188		
038222-10-5	APPLIED MATERIALS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,498.000	145,818		56,630	152,478	(95,848)			(95,848)		56,630		89,187	89,187	1,074		
03824M-10-9	APPLIED MOLECULAR TRANSPORT		06/05/2020	STERN BROTHERS	300.000	6,571		4,200							4,200		2,371	2,371			
038336-10-3	APTARGROUP INC		04/16/2020	Various	147.000	14,959		14,632	16,996	(376)			(376)		14,632		327	327	53		
03966V-10-7	ARCONIC CORP		04/21/2020	Various	4,118.750	38,323		38,749							38,749		(425)	(425)			
03965L-10-0	ARCONIC INC INC		04/03/2020	Various	16,475.000	197,877		197,877	2,585	(521)			(521)		197,877				2		
SBNHKY-X4-4	ARGENX	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	555.000	125,341		72,402							72,402	287	52,651	52,939			
040413-10-6	ARISTA NETWORKS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	305.000	64,239		60,988							60,988		3,251	3,251			
L0269F-10-9	AROUNDTOWN PROPERTY HOLDINGS SA	B	06/26/2020	Various	20,542.000	116,543		90,135							90,135	4,131	22,277	26,408			
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	8,800.000	290,071		286,119	403,500	(97,387)			(97,387)	(18,662)	286,119	16,773	(12,821)	3,952	3,473		
04621X-10-8	ASSURANT I NC		06/26/2020	Various	6,584.000	655,601		613,497							613,497		42,104	42,104	3,352		
T05404-10-7	ATLANTIA S.P.A.	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	8,512.000	138,551		106,754	198,643	(29,588)			(29,588)	2,053	106,754	(1,200)	32,997	31,797			
S56547-81-3	ATOS	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	332.000	28,129		22,818							22,818	696	4,615	5,312			
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,632.000	236,170		129,875	278,256	(148,381)			(148,381)		129,875		106,295	106,295	2,970		
F06106-10-2	AXA	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	49,816.000	1,034,574		729,102	124,441	(32,286)			(32,286)	3,021	729,102	30,134	275,337	305,471			
05478C-10-5	AZEK COMPANY INC CLASS A		06/16/2020	CITIGROUP GLOBAL MARKETS	700.000	20,853		16,100							16,100		4,753	4,753			
058498-10-6	BALL CORP COM		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,499.000	100,933		77,858							77,858		23,075	23,075	225		
SBFNQL-06-3	BANCA PICCOLO CREDITO VALTELLINESE	B	06/08/2020	EXCHANGE	17,798.190	93,971		96,669	142,243	(32,801)			(32,801)	5,075	96,669	(2,698)		(2,698)			
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	04/21/2020	CITIGROUP GLOBAL MARKETS	484,338.000	985,466		1,145,691							1,145,691	(25,793)	(134,432)	(160,225)			
05988J-10-3	BANDWIDTH INC CLASS A		06/05/2020	Various	997.000	98,826		65,875							65,875		32,950	32,950			
060505-10-4	BANK AMER CORP COM		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	91,745.000	2,123,391		1,684,471	3,231,259	(1,487,743)			(1,487,743)		1,684,471		438,920	438,920	33,028		
064058-10-0	BANK NEW YORK MELLON CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	8,218.000	298,430		276,782	195,532	(37,500)			(37,500)		276,782		21,648	21,648	3,752		
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	04/21/2020	CITIGROUP GLOBAL MARKETS	5,105.000	188,534		206,122							206,122	(6,220)	(11,369)	(17,588)	2,790		
S20760-09-6	BANK OF MONTREAL	B	04/21/2020	CITIGROUP GLOBAL MARKETS	7,545.000	352,850		376,680	585,563	(139,160)			(139,160)	12,447	376,680	(39,270)	15,439	(23,831)	4,509		
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		04/21/2020	CITIGROUP GLOBAL MARKETS	6,425.000	104,032		98,450							98,450	(2,971)	8,552	5,582			
S50692-11-0	BAYER AG ORD NPV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,668.000	199,760		154,716	218,053	(30,422)			(30,422)	(2,879)	154,716	1,924	43,120	45,043	6,004		
09062X-10-3	BIOGEN INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	185.000	47,850		51,200							51,200		(3,350)	(3,350)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING CO		06/12/2020	Various	870.000	57,719		29,606							29,606		28,113	28,113			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		04/21/2020	CITIGROUP GLOBAL MARKETS	664.000	60,233		56,108							56,108		4,125	4,125			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		05/21/2020	Various	982.000	28,695		21,499	3,320						21,499		7,196	7,196			
092113-10-9	BLACK HILLS CORP.		05/28/2020	MIZUHO SECURITIES USA INC.	3,206.000	192,970		205,280							205,280		(12,310)	(12,310)	3,430		
09227Q-10-0	BLACKBAUD INC		06/30/2020	Various	2,493.000	136,667		138,486	198,443	(727)			(727)		138,486		(1,819)	(1,819)	299		
05591B-10-9	BMC STOCK HOLDINGS INC		06/02/2020	NATIONAL BANK OF CANADA	1,414.000	37,400		24,358							24,358		13,042	13,042			
F11487-12-5	BOUYGUES SA	B	04/21/2020	CITIGROUP GLOBAL MARKETS	17,655.000	483,019		512,737							512,737	9,234	(38,952)	(29,718)			
104674-10-6	BRADY CORPORATION		05/21/2020	JEFFERIES & COMPANY, INC.	204.000	9,570		9,207	11,681						9,207		364	364	89		
06634U-10-6	BRAMBLES	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	57,916.000	426,545		374,326	477,146	(77,603)			(77,603)	(4,426)	374,326	(5,626)	57,845	52,220	4,866		
105368-20-3	BRANDYWINE REALTY		04/01/2020	BARCLAYS	5,211.000	47,813		54,820							54,820		(7,007)	(7,007)	990		
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	10,771.000	415,348		368,478	461,099	(28,443)			(28,443)	(21,883)	368,478	(5,732)	52,601	46,869	13,995		
11135F-10-1	BROADCOM INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	399.000	122,652		41,424	126,092	(84,668)			(84,668)		41,424		81,228	81,228	2,594		
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	17,072.000	553,278		377,534	658,524	(298,878)			(298,878)	17,888	377,534	(29,772)	205,517	175,744	3,468		
117043-10-9	BRUNSWICK CORP.		06/26/2020	Various	1,264.000	66,009		44,708	75,815	(569)			(569)		44,708		21,301	21,301	363		
G16968-11-0	BUNZL	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,514.000	120,075		91,205							91,205	(3,319)	32,188	28,869			
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,631.000	278,328		240,372							240,372		37,956	37,956	3,704		
12739A-10-0	CADENCE BANCORPORATION CLASS A		06/23/2020	Various	8,142.000	62,038		53,330	147,614	(2,951)			(2,951)		53,330		8,708	8,708	1,720		
E2427M-12-3	CAIXABANK SA	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	202,195.000	418,421		377,160							377,160	(6,771)	48,032	41,261	13,119		
S21705-25-6	CANADIAN IMP BANK COM NPV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	16,549.000	1,087,254		906,106	672,484	(70,402)			(70,402)	4,516	906,106	(16,204)	197,351	181,148	22,165		
143658-30-0	CARNIVAL CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	14,049.000	221,618		166,340							166,340		55,278	55,278			
144285-10-3	CARPENTER TECHNOLOGY CORP.		06/29/2020	Various	4,000.000	96,255		78,000							78,000		18,255	18,255	1,600		
148806-10-2	CATALENT INC		04/16/2020	Various	507.000	28,326		26,339	28,544	(1,673)			(1,673)		26,339		1,987	1,987			
150870-10-3	CELANESE CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	8,685.000	718,885		540,207							540,207		178,678	178,678	5,385		
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	04/21/2020	CITIGROUP GLOBAL MARKETS	217,691.000	85,131		102,788	257,528	(50,273)			(50,273)	(15,902)	102,788	368	(18,025)	(17,657)			
156700-10-6	CENTURYLINK INC		04/21/2020	CITIGROUP GLOBAL MARKETS	12,821.000	124,425		121,287	169,365	(20,940)			(20,940)		121,287		3,138	3,138	3,205		
156782-10-4	CERNER CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	431.000	28,676		21,455	31,631	(10,176)			(10,176)		21,455		7,221	7,221	155		
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	553.000	277,746		145,941	268,249	(122,308)			(122,308)		145,941		131,805	131,805			
163072-10-1	CHEESECAKE FACTORY INC		04/17/2020	BANK OF NEW YORK	5,527.000	100,194		94,401							94,401		5,793	5,793	1,990		
16411R-20-8	CHENIERE ENERGY INC		04/21/2020	CITIGROUP GLOBAL MARKETS	9,114.000	376,354		305,319							305,319		71,035	71,035			
S61956-09-0	CHUBU ELECTRIC POWER INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	14,900.000	190,945		187,488							187,488	7,268	(3,811)	3,457	3,123		
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	6,059.000	213,683		116,175							116,175	5,701	91,808	97,508			
171779-30-9	CIENA CORP		06/03/2020	Various	2,223.000	118,347		88,498							88,498		29,849	29,849			
171798-10-1	CIMAREX ENERGY CO		04/08/2020	BANK OF NEW YORK	3,172.000	53,745		53,385	166,498	(8,357)			(8,357)		53,385		361	361	634		
17243V-10-2	CINEMARK HOLDINGS INC		06/29/2020	Various	9,386.000	133,793		95,643	317,716						95,643		38,150	38,150	3,379		
172967-42-4	CITIGROUP INC		04/21/2020	CITIGROUP GLOBAL MARKETS	16,779.000	697,404		706,731	1,340,474	(497,593)			(497,593)		706,731		(9,328)	(9,328)	8,557		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	48,500.000	311,515		308,009	239,345	(17,061)			(17,061)	554	308,009	603	2,903	3,506	14,392		
18914U-10-0	CLOUDERA INC		06/19/2020	Various	5,125.000	64,352		35,747							35,747		28,606	28,606			
125720-10-5	CME GROUP INC.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	431.000	70,012		36,126	86,510	(50,385)			(50,385)		36,126		33,886	33,886	1,810		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		04/21/2020	CITIGROUP GLOBAL MARKETS	2,343.000	119,455		108,879	145,313	(4,112)			(4,112)		108,879		10,576	10,576	515		
192576-10-6	COHU INC		05/27/2020	Various	11,327.000	170,564		140,228							140,228		30,336	30,336	680		
200525-10-3	COMMERCE BANCSHARES, INC.		06/08/2020	Various	508.000	33,119		25,642	27,923	(135)			(135)		25,642		7,477	7,477	142		
N22717-10-7	CORE LABORATORIES		04/15/2020	Various	2,957.000	30,577		30,575	111,390		(19,322)		(19,322)		30,575		2	2	628		
21871D-10-3	CORELOGIC INC		06/30/2020	Various	1,264.000	75,756		38,603	55,249	(1,757)			(1,757)		38,603		37,153	37,153	534		
21925Y-10-3	CORNERSTONE ONDEMAND INC		05/07/2020	Various	3,218.000	101,387		102,172	188,414	(2,821)			(2,821)		102,172		(784)	(784)			
219350-10-5	CORNING IN C COM		04/21/2020	CITIGROUP GLOBAL MARKETS	11,234.000	218,328		229,963	327,022	(97,058)			(97,058)		229,963		(11,635)	(11,635)	2,471		
SBYTBW-Y9-8	COVESTRO AG	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	16,588.000	619,784		507,267							507,267	(9,107)	121,624	112,517			
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5	B	04/21/2020	CITIGROUP GLOBAL MARKETS	2,762.000	21,808		22,837	37,379	(6,569)			(6,569)	(1,376)	22,837	923	(1,952)	(1,029)			
SBMWHS-T7-7	CREDITO VALTELLINESE SPA NPV	B	06/11/2020	VARIOUS	0.190			1							1		(1)	(1)			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		06/17/2020	DIRECT	17,506.000	1,750,623		1,686,476							1,686,476		64,147	64,147			
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,240.000	650,413		352,530	628,060	(325,741)			(325,742)	50,212	352,530	(33,992)	331,875	297,883	3,007		
Q30297-11-5	CSR LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	40,051.000	100,246		77,707	128,100	(53,225)			(53,225)	4,355	77,707	(4,373)	26,912	22,539			
23331A-10-9	D R HORTON INC COM		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	978.000	51,857		28,910							28,910		22,948	22,948	171		
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	41,400.000	507,571		473,892	446,290	(92,764)			(92,764)	9,350	473,892	3,738	29,941	33,678	21,745		
SBJQZC-27-8	DAILY MAIL AND GENERAL TRUST NON V	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	11,417.000	96,886		80,216	125,384	(44,197)			(44,197)	(970)	80,216	(4,516)	21,186	16,670	3,507		
J11151-10-7	DAITO TRUST CONST JPY50	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,600.000	149,066		145,213							145,213	5,629	(1,776)	3,853	4,612		
J11508-12-4	DAIWA HOUSE INDS JPY50	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	10,500.000	251,881		243,394	177,805	(21,226)			(21,226)	3,684	243,394	3,013	5,475	8,487	5,264		
J11718-11-1	DAIWA SECURITIES	B	04/21/2020	CITIGROUP GLOBAL MARKETS	164,500.000	630,039		614,622							614,622	21,156	(5,739)	15,418	11,657		
K22272-11-4	DANSKE BANK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	36,422.000	373,785		411,842	589,799	(66,806)			(66,806)	(3,886)	411,842	(9,178)	(28,879)	(38,057)	578		
237194-10-5	DARDEN RESTAURANTS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,447.000	251,436		170,453							170,453		80,983	80,983			
S61752-03-6	DBS GROUP HOLDINGS LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	38,100.000	569,643		491,138	733,297	(192,396)			(192,396)	11,164	491,138	(23,413)	101,918	78,505	17,758		
243537-10-7	DECKERS OUTDOOR CORP		04/27/2020	Various	129.000	18,079		10,699							10,699		7,380	7,380			
244199-10-5	DEERE & CO.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	228.000	33,979		20,274	39,503	(19,230)			(19,230)		20,274		13,706	13,706	347		
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	04/21/2020	CITIGROUP GLOBAL MARKETS	22,751.000	137,531		149,007	176,646	(8,686)			(8,686)	(2,494)	149,007	(2,491)	(8,986)	(11,477)			
G42089-11-3	DIAGEO	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	13,548.000	453,633		384,172	574,417	(286,244)			(286,244)	96,000	384,172	(75,945)	145,405	69,460	4,630		
SBY9D0-Y1-7	DIRECT LINE INSURANCE PLC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	11,218.000	36,552		41,159	46,441	162			162	(449)	41,159	(2,025)	(2,582)	(4,607)			
25470M-10-9	DISH NETWORK CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,413.000	176,162		108,206							108,206		67,956	67,956			
254687-10-6	DISNEY WALT CO		04/21/2020	CITIGROUP GLOBAL MARKETS	5,869.000	590,027		530,906	848,833	(317,927)			(317,927)		530,906		59,121	59,121	5,165		
R1812S-10-5	DNB ASA	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	40,470.000	533,569		449,945	254,866	(76,002)			(76,002)	16,415	449,945	(30,077)	113,701	83,624			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
256746-10-8	DOLLAR TREE INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	912.000	84,463		67,005							67,005		17,458	17,458			
260557-10-3	DOW INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	7,379.000	293,641		215,762	403,853	(89,361)			(89,361)		215,762		77,879	77,879	10,331		
G2848Q-12-3	DS SMITH PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	14,716.000	59,548		50,253	74,900	(11,490)			(11,490)	(6,098)	50,253	975	8,320	9,295			
26614N-10-2	DUPONT DE NEMOURS INC		06/26/2020	Various	3,884.001	199,691		151,748							151,748		47,944	47,944	1,165		
D24914-13-3	E.ON AG OMN STK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	26,643.000	241,543		269,477	284,832	(12,546)			(12,546)	(2,161)	269,477	(6,240)	(21,694)	(27,934)			
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	04/21/2020	CITIGROUP GLOBAL MARKETS	2,652.000	149,900		161,983	388,422	(281,735)			(281,735)	55,296	161,983	(24,525)	12,442	(12,083)			
27579R-10-4	EAST WEST BANCORP INC		04/21/2020	CITIGROUP GLOBAL MARKETS	4,079.000	111,579		104,993	198,647	(30,589)			(30,589)		104,993		6,585	6,585	1,122		
278865-10-0	ECOLAB INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,049.000	392,877		242,111	395,437	(153,325)			(153,325)		242,111		150,765	150,765	1,926		
291011-10-4	EMERSON ELEC CO		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,824.000	228,919		180,956	291,618	(90,352)			(90,352)		180,956		47,963	47,963	3,824		
S24661-49-8	ENBRIDGE INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	27,584.000	814,132		794,177	1,098,255	(244,348)			(244,348)	11,718	794,177	(51,156)	71,111	19,954	28,092		
SB627L-W9-9	ENEOS HOLDINGS INC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	117,500.000	401,389		402,932							402,932	(19,054)	17,512	(1,542)	10,198		
S71450-56-3	ENI SPA	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	240,877.000	2,267,412		2,063,271							2,063,271	47,460	156,681	204,141	96,779		
29362U-10-4	ENTEGRIS INC		04/08/2020	Various	725.000	35,067		32,458							32,458		2,609	2,609	58		
S52898-37-6	ERSTE GROUP BANK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	6,173.000	142,664		106,971							106,971	3,264	32,430	35,694			
F31668-10-0	ESSILORLUXOTTICA SA	B	04/21/2020	CITIGROUP GLOBAL MARKETS	1,900.000	218,778		204,892	289,627	(62,017)			(62,017)	(1,548)	204,892	(5,203)	19,088	13,886			
518439-10-4	ESTEE LAUDER COS.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,571.000	289,270		121,517	324,474	(202,957)			(202,957)		121,517		167,753	167,753	754		
30040W-10-8	EVERSOURCE ENERGY		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,385.000	195,196		132,487	202,892	(70,405)			(70,405)		132,487		62,709	62,709	2,707		
811054-40-2	EW SCRIPPS CLASS A		06/04/2020	Various	2,466.000	18,688		18,594	38,741	(1,608)			(1,608)		18,594		94	94	123		
303075-10-5	FACTSET RESEARCH SYSTEMS		06/29/2020	Various	115.000	37,186		25,481							25,481		11,705	11,705	89		
S44004-46-3	FAURECIA SA	B	04/21/2020	CITIGROUP GLOBAL MARKETS	4,811.000	160,198		144,113	259,379	(91,227)			(91,227)	2,681	144,113	(5,839)	21,924	16,085			
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,343.000	359,440		289,548							289,548		69,893	69,893			
31428X-10-6	FEDEX CORP		04/21/2020	CITIGROUP GLOBAL MARKETS	1,995.000	240,342		240,737							240,737		(394)	(394)			
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	8,232.000	79,685		59,362	121,918	(14,954)			(14,954)	(418)	59,362	143	20,180	20,323			
337738-10-8	FISERV INC COM		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,921.000	277,241		122,843	337,755	(214,913)			(214,913)		122,843		154,398	154,398			
338307-10-1	FIVE9 INCINARY		04/23/2020	Various	1,016.000	88,753		68,378							68,378		20,376	20,376			
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	06/09/2020	Various	0.730	5,770		5,793							5,793	(48)	24	(23)			
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		05/08/2020	Various	407.000	21,368		17,603	25,287						17,603		3,765	3,765	93		
36118A-10-0	FUSION PHARMACEUTICALS INC	A	06/26/2020	NATIONAL BANK OF CANADA	200.000	3,498		3,400							3,400		98	98			
G39108-10-8	GATES INDUSTRIAL PLC		06/19/2020	Various	5,030.000	46,995		37,121	69,213	(4,548)			(4,548)		37,121		9,873	9,873			
361448-10-3	GATX CORP.		04/21/2020	BANK OF NEW YORK	146.000	7,857		9,134							9,134		(1,277)	(1,277)	70		
368736-10-4	GENERAC HOLDINGS INC		06/03/2020	Various	242.000	27,488		21,581	8,651						21,581		5,908	5,908			
369604-10-3	GENERAL EL EC CO COM		04/21/2020	CITIGROUP GLOBAL MARKETS	31,914.000	206,639		225,479	356,160	(130,682)			(130,682)		225,479		(18,840)	(18,840)	638		
37045V-10-0	GENERAL MOTORS CO		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,086.000	75,466		65,547							65,547		9,920	9,920			
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	315,786.000	652,978		463,532	142,443	(100,180)			(100,180)	23,806	463,532	(22,622)	212,068	189,446			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
Y30327-10-3	HANG SENG BANK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	26,900.000	464,448		458,398	555,828	(81,958)			(81,958)	2,872	458,398	82	5,968	6,050	13,874		
D3015J-13-5	HANNOVER RUECKVERS ORD NPV(REGD)	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	250.000	42,514		29,742							29,742	1,459	11,313	12,772	1,096		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,016.000	187,770		159,881	78,333	(17,853)			(17,853)		159,881		27,889	27,889	806		
SBOCCH-46-3	HEINEKEN HOLDING	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,271.000	105,293		97,413							97,413	(1,749)	9,629	7,880	1,211		
SBDVLQ-Z9-7	HELLOFRESH	D	06/15/2020	DIRECT	32,918.000	1,393,723		1,403,953							1,403,953		(10,230)	(10,230)			
427866-10-8	HERSHEY COMPANY		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,323.000	166,489		141,053	175,641	(48,852)			(48,852)		141,053		25,437	25,437	1,946		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	48,233.000	457,962		398,983	202,580	(68,984)			(68,984)		398,983		58,979	58,979	3,066		
W40063-10-4	HEXAGON AB	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	59.000	3,429		2,025							2,025	213	1,191	1,405			
438516-10-6	HONEYWELL INTERNATIONAL INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,842.000	254,568		169,806	326,034	(156,228)			(156,228)		169,806		84,762	84,762	3,316		
S64365-57-0	HONG KONG AND CHINA GAS	B	06/09/2020	DISTRIBUTION	0.000	37,474		37,433							37,433	40		40			
443201-10-8	HOWMET AEROSPACE INC		04/21/2020	CITIGROUP GLOBAL MARKETS	84.000	889		1,085							1,085		(196)	(196)			
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	197,284.000	982,350		1,111,197							1,111,197	(53,342)	(75,505)	(128,847)			
443573-10-0	HUBSPOT INC		06/10/2020	Various	386.000	78,651		51,411							51,411		27,239	27,239			
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	558.000	95,391		85,915							85,915		9,476	9,476	575		
SB288C-92-0	IBERDROLA	B	05/21/2020	VARIOUS	0.910			7							7		(7)	(7)			
45332Y-10-9	INARI MEDICAL INC		05/22/2020	NATIONAL BANK OF CANADA	100.000	4,314		1,900							1,900		2,414	2,414			
45687V-10-6	INGERSOLL RAND INC		04/01/2020	VARIOUS	0.500	11		7							7		4	4			
SB04YJ-V1-4	INTACT FINACIAL GROUP	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,721.000	159,447		119,674	186,360	(60,055)			(60,055)	(6,632)	119,674	(2,343)	42,116	39,773	1,744		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,435.000	129,714		70,031	132,809	(62,778)			(62,778)		70,031		59,683	59,683	861		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		04/21/2020	CITIGROUP GLOBAL MARKETS	527.000	61,529		58,460	70,639	(10,735)			(10,735)		58,460		3,068	3,068	854		
450056-10-6	IRHYTHM TECHNOLOGIES INC		06/18/2020	Various	1,434.000	157,851		96,519							96,519		61,332	61,332			
46284V-10-1	IRON MOUNTAIN INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	7,493.000	184,811		175,920							175,920		8,891	8,891	2,032		
G4984A-11-0	ITV PLC ORD GBP0.10	B	04/21/2020	CITIGROUP GLOBAL MARKETS	23,777.000	20,037		19,464	47,563	(7,737)			(7,737)	(2,937)	19,464	70	503	572			
G50764-10-2	JARDINE STRATEGIC HOLDINGS LTD	D	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,100.000	87,720		84,952							84,952		2,768	2,768	1,025		
48020Q-10-7	JONES LANG LASALLE INC.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	481.000	47,192		48,571	83,737	(20,590)			(20,590)		48,571		(1,379)	(1,379)			
SB4R2R-50-7	JULIUS BAER GROUP CMN STK	B	05/25/2020	DISTRIBUTION	0.000	3,488		3,405							3,405	83		83			
48203R-10-4	JUNIPER NETWORKS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	18,837.000	417,513		330,161							330,161		87,352	87,352	3,767		
S64834-89-8	KANSAI ELECTRIC POWER INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	52,800.000	510,926		517,050							517,050	2,231	(8,355)	(6,124)	11,068		
48238T-10-9	KAR AUCTION SERVICES INC		06/22/2020	Various	5,331.000	76,902		63,972	116,162	(315)			(315)		63,972		12,930	12,930	2,026		
B5337G-16-2	KBC GROUP NV	B	04/21/2020	CITIGROUP GLOBAL MARKETS	1,598.000	73,654		73,678	120,289	(38,262)			(38,262)	2,920	73,678	(3,947)	3,923	(25)			
487836-10-8	KELLOGG CO.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,706.000	108,934		91,373							91,373		17,561	17,561	972		
G52416-10-7	KERRY A	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,530.000	440,038		254,737	440,225	(177,190)			(177,190)	(8,298)	254,737	4,754	180,547	185,301	2,104		
49714P-10-8	KINSALE CAPITAL GROUP INC		05/27/2020	Various	471.000	58,439		46,527	39,241						46,527		11,911	11,911	35		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
SBD4G3-49-8	KIRKLAND LAKE GOLD LTD	B	04/21/2020	CITIGROUP GLOBAL MARKETS	4,132.000	151,117		120,330							120,330	(3,631)	34,418	30,787	440		
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		05/22/2020	Various	1,805.000	64,272		59,204	64,691						59,204		5,068	5,068	144		
50050N-10-3	KONTOOR BRANDS INC		04/21/2020	CITIGROUP GLOBAL MARKETS	1,357.000	24,622		26,014	56,980	(24,834)			(24,834)		26,014		(1,391)	(1,391)	760		
515098-10-1	LANDSTAR SYSTEMS INC		05/28/2020	Various	418.000	43,573		40,069	38,033	(721)			(721)		40,069		3,503	3,503	743		
517834-10-7	LAS VEGAS SANDS CORP		04/21/2020	CITIGROUP GLOBAL MARKETS	1,560.000	63,467		66,253	107,702	(30,389)			(30,389)		66,253		(2,786)	(2,786)	1,232		
518415-10-4	LATTICE SEMICONDUCTOR		05/19/2020	Various	4,964.000	99,769		88,458							88,458		11,310	11,310			
521865-20-4	LEAR CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,879.000	300,978		240,022							240,022		60,956	60,956			
526057-10-4	LENNAR COR P CL A		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,146.000	244,588		158,377	231,305	(31,510)			(31,510)		158,377		86,211	86,211	1,037		
50187A-10-7	LHC GROUP INC		05/27/2020	BANK OF NEW YORK	300.000	48,173		40,272							40,272		7,901	7,901			
530307-30-5	LIBERTY BROADBAND CORP SERIES C		04/21/2020	CITIGROUP GLOBAL MARKETS	2,719.000	333,247		301,048	219,811	(6,747)			(6,747)		301,048		32,199	32,199			
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	16,089.000	333,276		245,689							245,689		87,588	87,588			
533900-10-6	LINCOLN ELEC HLDGS		04/28/2020	NATIONAL BANK OF CANADA	34.000	2,741		2,346							2,346		395	395	17		
534187-10-9	LINCOLN NA TL CORP IN COM		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	209.000	7,241		5,670							5,670		1,570	1,570			
S73333-78-3	LONZA GROUP AG	B	05/05/2020	DISTRIBUTION	0.000	892		869							869	23		23			
546347-10-5	LOUISIANA-PACIFIC CORP.		05/29/2020	JPMORGAN CHASE & CO.	1,582.000	37,441		27,179							27,179		10,263	10,263	459		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	6,720.000	425,803		302,008							302,008		123,795	123,795	7,056		
571903-20-2	MARRIOTT I NTL INC NEW CL A		06/26/2020	Various	11,451.000	922,675		821,123	1,072,427	(549,326)			(549,326)		821,123		101,551	101,551	3,399		
J39788-13-8	MARUBENI	B	04/21/2020	CITIGROUP GLOBAL MARKETS	332,200.000	1,471,194		1,620,247	657,133	(100,997)			(100,997)	(440)	1,620,247	45,284	(194,337)	(149,053)	44,860		
SBZ1G4-32-4	MELROSE INDUSTRIES PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	174,155.000	246,534		188,612	292,821	(78,365)			(78,365)	(23,839)	188,612	6,766	51,156	57,922			
58933Y-10-5	MERCK & CO. INC.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	16,160.000	1,214,963		841,178	1,469,752	(628,574)			(628,574)		841,178		373,785	373,785	19,715		
59156R-10-8	METLIFE INC COM		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	26,012.000	912,091		650,430	277,787	(54,010)			(54,010)		650,430		261,660	261,660	14,364		
594918-10-4	MICROSOFT CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	10,308.000	2,023,673		504,027	1,625,572	(1,121,544)			(1,121,544)		504,027		1,519,646	1,519,646	10,514		
SBOJQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	34,200.000	199,489		203,638	257,267	(28,370)			(28,370)	5,390	203,638	(1,406)	(2,743)	(4,149)	3,444		
J43830-11-6	MITSUBISHI CORPORATION	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	9,900.000	210,203		210,142	264,182	(32,960)			(32,960)	(15,419)	210,142	16,333	(16,272)	61	5,973		
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	04/21/2020	CITIGROUP GLOBAL MARKETS	86,100.000	333,069		321,414	469,975	(71,578)			(71,578)	(5,534)	321,414	6,973	4,682	11,655	8,448		
S65973-02-6	MITSUI & CO NPV	B	04/21/2020	CITIGROUP GLOBAL MARKETS	36,600.000	488,148		432,928	655,382	(177,726)			(177,726)	(44,728)	432,928	36,200	19,020	55,220	12,312		
60786M-10-5	MOELIS ORD CLASS A		04/06/2020	JEFFERIES & COMPANY, INC.	147.000	4,471		4,131							4,131		340	340			
60855R-10-0	MOLINA HEALTHCARE INC		04/15/2020	Various	275.000	43,816		36,682	37,315	(633)			(633)		36,682		7,133	7,133			
610236-10-1	MONRO MUFFLER BRAKE INC		05/20/2020	NATIONAL BANK OF CANADA	382.000	21,115		16,735							16,735		4,380	4,380	84		
617700-10-9	MORNINGSTAR INC		04/27/2020	NATIONAL BANK OF CANADA	26.000	3,702		2,865							2,865		837	837			
553498-10-6	MSA SAFETY INC		06/03/2020	Various	440.000	50,943		44,528	55,598						44,528		6,415	6,415	253		
SB09DH-L9-4	MTU AERO ENGINES HOLDING AG	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	744.000	125,439		88,672							88,672	4,351	32,416	36,767			
S20773-03-2	NATL BK OF CANADA COMMON STOCK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	16,797.000	736,351		503,410							503,410	19,922	213,019	232,941	7,201		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
S66371-01-4	NEWCREST MINING LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,224.000	111,554		73,699							73,699	3,171	34,683	37,855			
651639-10-6	NEWMONT CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	868.000	51,502		13,628	37,715	(24,087)			(24,087)		13,628		37,874	37,874	339		
S32089-86-4	NEXT ORD GBP0.10	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	8,097.000	481,982		352,945	159,352	(66,072)			(66,072)	(6,159)	352,945	12,760	116,277	129,037	1,300		
J57160-12-9	NISSAN MOTOR CO CMN STK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	121,700.000	400,929		402,003							402,003	8,796	(9,869)	(1,073)			
629209-30-5	NMI HOLDINGS INC CLASS A		04/09/2020	RBC DOMINION SECURITIES	3,605.000	46,201		41,854							41,854		4,347	4,347			
SBYZF9-J9-8	NORDEA BANK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	77,010.000	408,361		435,895	622,263	(113,137)			(113,137)	(25,494)	435,895	(10,637)	(16,897)	(27,534)			
655844-10-8	NORFOLK SOUTHERN CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,483.000	251,815		171,254	287,895	(116,641)			(116,641)		171,254		80,561	80,561	2,788		
665859-10-4	NORTHERN TRUST CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,716.000	206,941		185,428	288,548	(103,120)			(103,120)		185,428		21,513	21,513	3,802		
S61292-77-7	NTT DOCOMO, INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	16,300.000	443,009		335,820	455,665	(79,664)			(79,664)	(40,182)	335,820	37,597	69,593	107,190	8,647		
J61933-12-3	ORIX CORP COMMON STOCK	B	04/21/2020	CITIGROUP GLOBAL MARKETS	19,700.000	221,395		237,320	328,288	(46,964)			(46,964)	(29,062)	237,320	25,565	(41,490)	(15,925)	6,406		
68902V-10-7	OTIS WORLDWIDE CORP		04/21/2020	Various	2,321.500	106,543		132,294							132,294		(25,750)	(25,750)			
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,300.000	104,856		75,058	103,344	(21,233)			(21,233)	(7,053)	75,058	6,618	23,180	29,798	958		
695156-10-9	PACKAGING CORPORATION OF AMERICA		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,213.000	116,051		92,455							92,455		23,596	23,596			
703481-10-1	PATTERSON UTI ENERGY INC		04/16/2020	Various	19,287.000	38,598		45,324	202,514	(7,606)	(91,754)		(99,361)		45,324		(6,727)	(6,727)	771		
70450Y-10-3	PAYPAL HOLDINGS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,006.000	342,748		64,179	216,989	(152,810)			(152,810)		64,179		278,569	278,569			
G69651-10-0	PEARSON	B	04/21/2020	CITIGROUP GLOBAL MARKETS	26,558.000	153,238		181,974							181,974	(5,647)	(23,089)	(28,736)	4,405		
G97822-10-3	PERRIGO PLC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,086.000	220,374		190,647							190,647		29,727	29,727	919		
715347-10-0	PERSPECTA INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,767.000	38,334		27,549	46,719	(19,171)			(19,171)		27,549		10,785	10,785	212		
S71035-26-5	PEUGEOT SA EUR1	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	32,408.000	503,168		393,865							393,865	9,766	99,537	109,303			
717081-10-3	PFIZER INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	10,590.000	339,243		345,658	414,916	(34,418)			(34,418)		345,658		(6,414)	(6,414)	8,048		
718172-10-9	PHILIP MORRIS INTL.		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,765.000	259,271		272,500	274,415	(41,308)			(41,308)		272,500		(13,229)	(13,229)	8,178		
723484-10-1	PINNACLE WEST CAPITAL CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,933.000	208,370		184,515							184,515		23,855	23,855	2,295		
729139-10-5	PLIANT THERAPEUTICS INC		06/03/2020	STERN BROTHERS	100.000	2,357		1,600							1,600		757	757			
693475-10-5	PNC FINL SVCS GROUP INC		04/21/2020	CITIGROUP GLOBAL MARKETS	1,385.000	137,105		132,572	221,088	(67,990)			(67,990)		132,572		4,533	4,533	3,186		
73278L-10-5	POOL CORP		06/22/2020	Various	601.000	132,337		118,259	127,640	(2,462)			(2,462)		118,259		14,078	14,078	510		
73943T-10-3	PQ GROUP HOLDINGS INC		06/19/2020	Various	1,900.000	23,164		20,710	32,642	(1,827)			(1,827)		20,710		2,454	2,454			
74051N-10-2	PREMIER INC CLASS A		04/20/2020	Various	521.000	17,260		17,047	19,735	(31)			(31)		17,047		213	213			
G72899-10-0	PRUDENTIAL CORP	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	26,855.000	396,145		335,908							335,908	(11,255)	71,492	60,238	6,786		
74736L-10-9	Q2 HOLDINGS INC		05/14/2020	JEFFERIES & COMPANY, INC.	189.000	14,937		11,162	7,946	(219)			(219)		11,162		3,774	3,774			
754730-10-9	RAYMOND JAMES FINANCIAL INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,722.000	114,330		100,285							100,285		14,045	14,045	637		
755111-50-7	RAYTHEON COMPANY		04/03/2020	MERGER	4,115.000	487,399		432,556	904,230	(471,674)			(471,674)		432,556		54,843	54,843	3,878		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		04/08/2020	VARIOUS	0.700	34		36							36		(2)	(2)			
758075-40-2	REDWOOD TRUST INC		04/02/2020	NATIONAL BANK OF CANADA	3,584.000	12,440		18,135							18,135		(5,695)	(5,695)	1,147		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
758849-10-3	REGENCY CENTERS CORPORATION		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	12,323.000	548,177		429,826							429,826		118,350	118,350	7,332		
J6448E-10-6	RESONA HOLDINGS	B	04/21/2020	CITIGROUP GLOBAL MARKETS	297,900.000	883,395		897,384							897,384	(42,437)	28,448	(13,989)	24,301		
SBTF8W-83-0	RESTAURANTS BRANDS INTERNATIONAL I	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	13,851.000	726,140		469,303	152,059	(22,492)			(22,492)	(5,182)	469,303	20,491	236,346	256,837	8,162		
S07188-75-8	RIO TINTO CMN STK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	527.000	29,627		24,299	31,437	(6,433)			(6,433)	(691)	24,299	(1,034)	6,363	5,329	1,164		
74965L-10-1	RLJ LODGING TRUST		06/26/2020	Various	9,913.000	97,989		76,528	175,658	(1,075)			(1,075)		76,528		21,461	21,461	3,370		
773903-10-9	ROCKWELL AUTOMATION INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,429.000	498,578		269,939	492,285	(222,346)			(222,346)		269,939		228,639	228,639	4,955		
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	04/21/2020	CITIGROUP GLOBAL MARKETS	2,179.000	88,113		85,562	108,349	(31,797)			(31,797)	9,010	85,562	(13,427)	15,978	2,551	1,365		
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	286,082.000	420,411		366,851							366,851	(2,029)	55,590	53,560			
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	04/21/2020	CITIGROUP GLOBAL MARKETS	3,922.000	231,182		240,194	310,766	(94,152)			(94,152)	25,883	240,194	(37,719)	28,707	(9,012)	2,328		
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	161,066.000	2,636,199		2,541,217							2,541,217	(37,845)	132,827	94,982	21,868		
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS IN		05/07/2020	Various	10,397.000	163,799		158,242	108,890						158,242		5,556	5,556			
S52260-38-7	SAMPO PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	847.000	28,751		24,740	36,994	(1,139)			(1,139)	(354)	24,740	214	3,797	4,011	1,229		
806857-10-8	SCHLUMBERGER LTD		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	76,661.000	1,336,555		1,034,157							1,034,157		302,398	302,398			
81211K-10-0	SEALED AIR CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	918.000	28,627		22,684							22,684		5,943	5,943	294		
816307-30-0	SELECTQUOTE INC		06/30/2020	Various	601,340.000	15,318,980		2,000							2,000		15,316,980	15,316,980			
BAS11X-ZE-3	SELECTQUOTE INC		05/21/2020	EXCHANGE	844,144.000																
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	11,700.000	384,663		368,717	195,223	(13,041)			(13,041)	4,132	368,717	1,346	14,601	15,947	2,258		
SB1FH8-J7-2	SEVERN TRENT PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	308.000	9,419		7,357							7,357	414	1,648	2,062			
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	20,350.000	326,048		326,406	23,592	(560)			(560)	(458)	326,406	(1,480)	1,122	(358)	5,058		
82452J-10-9	SHIFT4 PAYMENTS INC CLASS A		06/05/2020	STERN BROTHERS	100.000	3,370		2,300							2,300		1,070	1,070			
82669G-10-4	SIGNATURE BK NEW YORK NY		04/21/2020	CITIGROUP GLOBAL MARKETS	4,109.000	360,249		330,323							330,323		29,926	29,926			
828806-10-9	SIMON PPTY GROUP INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,097.000	67,897		58,755							58,755		9,142	9,142			
832696-40-5	SMUCKER J M CO COM NEW		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	775.000	79,827		74,237							74,237		5,590	5,590	682		
SB1RR8-28-1	SMURFIT KAPPA GROUP PLC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	10,384.000	283,527		293,050	399,336	(94,732)			(94,732)	(2,815)	293,050	(6,943)	(2,579)	(9,523)			
833034-10-1	SNAP ON IN C COM		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	803.000	107,242		87,382							87,382		19,860	19,860	867		
83413U-10-0	SOLAR CAPITAL LTD		04/01/2020	MORGAN STANLEY	2,538.000	27,783		29,542							29,542		(1,760)	(1,760)	1,041		
SBWSW5-D9-1	SOUTH32 LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	370,651.000	508,344		392,955							392,955	21,667	93,722	115,389			
SBWFGQ-N1-7	SPIRAX-SARCO ENGINEERING PLC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	509.000	63,248		46,534							46,534	2,621	14,092	16,713	484		
85207U-10-5	SPRINT CORPORATION		04/01/2020	MERGER	16,312.000	140,361		138,653							138,653		1,708	1,708			
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	04/21/2020	CITIGROUP GLOBAL MARKETS	19,378.000	92,188		107,116	182,880	(65,029)			(65,029)	19,561	107,116	(15,654)	726	(14,928)			
863667-10-1	STRYKER CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,138.000	197,729		105,208	238,912	(133,704)			(133,704)		105,208		92,521	92,521	1,309		
J77282-11-9	SUMITOMO CORP NPV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	58,900.000	686,965		642,462	733,733	(140,439)			(140,439)	(47,629)	642,462	49,130	(4,627)	44,503	18,267		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
W94232-10-0	SWEDBANK AB	B	04/21/2020	CITIGROUP GLOBAL MARKETS	5,035.000	52,161		56,333							56,333	(1,991)	(2,181)	(4,172)			
S68701-00-2	TAISEI CORP	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,900.000	178,236		150,012	204,928	(39,437)			(39,437)	1,059	150,012	1,320	26,905	28,225	2,674		
SBJMY6-G0-1	TC ENERGY CORP	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	7,777.000	323,980		276,332	414,773	(122,495)			(122,495)	(15,947)	276,332	(4,604)	52,252	47,648	7,604		
G87110-10-5	TECHNIPFMC PLC	D	04/21/2020	CITIGROUP GLOBAL MARKETS	63,278.000	476,331		426,494							426,494		49,837	49,837	8,226		
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	04/21/2020	CITIGROUP GLOBAL MARKETS	57,628.000	406,458		432,003							432,003	(13,036)	(12,509)	(25,545)	1,721		
87901J-10-5	TEGNA INC		04/21/2020	CITIGROUP GLOBAL MARKETS	13,842.000	145,822		150,324	231,023	(68,518)			(68,518)		150,324		(4,502)	(4,502)	1,938		
879360-10-5	TELEDYNE TECHNOLOGIES INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	258.000	77,185		60,475							60,475		16,710	16,710			
879382-10-9	TELEFONICA DE ESPANA	B	04/21/2020	CITIGROUP GLOBAL MARKETS	95,859.000	408,351		438,974							438,974	(20,645)	(9,978)	(30,623)			
Q8975N-10-5	TELSTRA CORP NPV	B	04/21/2020	CITIGROUP GLOBAL MARKETS	142,104.000	275,920		267,013	353,617	(67,274)			(67,274)	10,611	267,013	(31,393)	40,300	8,907	6,931		
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	10,796.000	131,546		74,276	105,801	(31,524)			(31,524)		74,276		57,270	57,270			
F9156M-10-8	THALES S.A.	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,738.000	374,451		321,592							321,592	15,780	37,078	52,859			
Q2774Q-10-4	THE A2 MILK COMPANY LTD	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,752.000	34,315		25,193							25,193	2,952	6,170	9,122			
886547-10-8	TIFFANY + CO NEW COM		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,323.000	158,181		165,840							165,840		(7,659)	(7,659)	361		
872590-10-4	T-MOBILE US INC		04/08/2020	VARIOUS	0.960	79		81							81		(1)	(1)			
S68954-04-9	TOKYO ELECTRIC POWER HOLDINGS INC	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	108,300.000	339,393		378,205							378,205	(16,372)	(22,439)	(38,811)			
891092-10-8	TORO CO.		04/14/2020	JEFFERIES & COMPANY, INC.	331.000	21,131		21,545	26,371	(1,303)			(1,303)		21,545		(414)	(414)	166		
S28972-22-2	TORONTO-DOMINION COM NPV	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	13,298.000	576,563		537,800	746,862	(212,676)			(212,676)	3,614	537,800	(31,687)	70,450	38,763	12,009		
G8994E-10-3	TRANE TECHNOLOGIES PLC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	3,529.000	298,670		205,072							205,072		93,598	93,598	3,741		
89417E-10-9	TRAVELERS COS INC		04/21/2020	CITIGROUP GLOBAL MARKETS	2,249.000	228,887		222,336	308,001	(85,664)			(85,664)		222,336		6,551	6,551	1,844		
89832Q-10-9	TRUIST FINANCIAL CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	19,520.000	701,631		601,997	991,063	(342,291)			(342,291)		601,997		99,634	99,634	16,703		
90184L-10-2	TWITTER INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	505.000	14,667		12,403	16,185	(1,813)			(1,813)		12,403		2,265	2,265			
902252-10-5	TYLER TECHNOLOGIES		05/22/2020	KNIGHT CAPITAL AMERICAS, L.P.	13.000	4,654		3,772	3,900	(129)			(129)		3,772		882	882			
902494-10-3	TYSON FOODS INC CLASS A		06/26/2020	Various	6,973.000	415,363		362,155	476,321	(204,384)			(204,384)		362,155		53,208	53,208	4,082		
H42097-10-7	UBS GROUP AG	B	06/26/2020	Various	38,142.000	447,319		364,566	481,526	(68,758)	(7,460)		(76,217)	(7,971)	364,566	13,275	69,478	82,753	4,464		
90384S-30-3	ULTA BEAUTY INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	361.000	68,583		63,428	91,384						63,428		5,155	5,155			
SBYMXP-S7-5	UNICREDIT	B	04/21/2020	CITIGROUP GLOBAL MARKETS	56,943.000	408,211		446,550	832,219	(297,362)			(297,362)	(46,893)	446,550	12,183	(50,523)	(38,339)			
907818-10-8	UNION PACIFIC CORP		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,276.000	695,412		431,185	773,058	(341,873)			(341,873)		431,185		264,227	264,227	8,295		
V96194-12-7	UNITED OVERSEAS BANK	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	32,000.000	467,640		437,125	628,506	(162,483)			(162,483)	(15,966)	437,125	(3,718)	34,233	30,515	17,214		
913017-10-9	UNITED TECHNOLOGIES CORP		04/07/2020	Various	22,506.700	1,543,537		1,543,537	695,336	(208,158)			(208,158)		1,543,537				3,413		
SB39J2-M4-8	UNITED UTILITIES GROUP	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	4,727.000	53,660		42,389							42,389	2,388	8,884	11,272			
913903-10-0	UNIVERSAL HEALTH SERVICES INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,771.000	247,542		199,069							199,069		48,473	48,473			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
918790-10-9	VAIL RESORTS INC		04/21/2020	CITIGROUP GLOBAL MARKETS	776.000	116,851		114,623							114,623		2,228	2,228	1,366		
F95922-10-4	VALLOUREC S.A.	B	04/21/2020	CITIGROUP GLOBAL MARKETS	11,766.000	12,418		13,317	37,139	(16,697)			(16,697)	663	13,317	(634)	(265)	(899)			
92047W-10-1	VALVOLINE INC		04/24/2020	Various	4,861.000	71,234		63,630	104,074	(20)			(20)		63,630		7,604	7,604	549		
92343V-10-4	VERIZON COMMUNICATIONS		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	8,213.000	436,552		392,089	504,278	(112,190)			(112,190)		392,089		44,464	44,464	10,102		
918204-10-8	VF CORP		04/21/2020	CITIGROUP GLOBAL MARKETS	3,782.000	201,709		204,531	376,914	(171,870)			(171,870)		204,531		(2,822)	(2,822)	1,815		
925652-10-9	VICI PPTYS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	6,998.000	140,132		82,157							82,157		57,975	57,975	2,082		
H9150Q-10-3	VIFOR PHARMA AG	B	04/21/2020	CITIGROUP GLOBAL MARKETS	402.000	58,932		55,571	73,334	(14,262)			(14,262)	(731)	55,571	679	2,683	3,362			
SBH4HK-S3-2	VODAFONE GROUP PLC	B	04/21/2020	CITIGROUP GLOBAL MARKETS	372,799.000	492,131		522,345	724,796	(60,369)			(60,369)	(40,104)	522,345	(1,690)	(28,523)	(30,214)	18,319		
92918V-10-9	VROOM INC		06/09/2020	BANK OF NEW YORK	300.000	13,427		6,600							6,600		6,827	6,827			
929740-10-8	WABTEC		04/21/2020	CITIGROUP GLOBAL MARKETS	25.000	1,251		1,203	1,945	(151)			(151)		1,203		48	48	3		
931142-10-3	WALMART INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	2,496.000	295,308		190,869	296,625	(105,756)			(105,756)		190,869		104,439	104,439	4,019		
94106B-10-1	WASTE CONNECTIONS INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	411.000	37,238		29,859							29,859		7,379	7,379	65		
941848-10-3	WATERS CORPORATION		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	254.000	44,387		41,239							41,239		3,147	3,147			
942749-10-2	WATTS WATER TECHNOLOGIES INC		04/01/2020	BANK OF NEW YORK	199.000	14,989		16,845							16,845		(1,856)	(1,856)	46		
949746-10-1	WELLS FARGO CO		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	9,650.000	244,477		269,537	304,616	(35,508)			(35,508)		269,537		(25,060)	(25,060)	7,809		
95040Q-10-4	WELLTOWER INC		06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,006.000	248,968		217,711							217,711		31,257	31,257	3,054		
S69579-95-1	WEST JAPAN RAILWAY	B	04/21/2020	CITIGROUP GLOBAL MARKETS	8,500.000	527,444		545,240							545,240	18,768	(36,564)	(17,796)	5,892		
957638-10-9	WESTERN ALLIANCE BANCORP		06/05/2020	KNIGHT CAPITAL AMERICAS, L.P.	100.000	4,616		2,508							2,508		2,107	2,107	25		
958102-10-5	WESTERN DIGITAL CORP.		04/21/2020	CITIGROUP GLOBAL MARKETS	2,227.000	84,234		92,688	141,348	(41,155)			(41,155)		92,688		(8,453)	(8,453)	2,227		
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	04/21/2020	CITIGROUP GLOBAL MARKETS	14,877.000	840,897		841,655							841,655	(1,595)	838	(758)	75,278		
97650W-10-8	WINTRUST FINANCIAL CORP		04/09/2020	Various	677.000	24,176		22,246	47,999	(587)			(587)		22,246		1,930	1,930	190		
S75089-27-6	WIRECARD AG	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	1,477.000	2,121		134,037							134,037	6,577	(138,493)	(131,916)			
M98068-10-5	WIX.COM LTD	D	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	512.000	128,932		48,374							48,374		80,558	80,558			
980228-10-0	WOODSIDE PETROLEUM	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	77,907.000	1,130,458		826,113							826,113	53,589	250,756	304,345			
98421M-10-6	XEROX HOLDINGS CORP		04/21/2020	CITIGROUP GLOBAL MARKETS	5,504.000	92,273		104,246	202,932	(94,173)			(94,173)		104,246		(11,973)	(11,973)	2,752		
984241-10-9	Y MABS THERAPEUTICS INC		05/26/2020	GOLDMAN, SACHS & CO.	754.000	29,350		19,679							19,679		9,670	9,670			
J95468-12-0	YAKULT HONSHA CO	B	06/26/2020	BANK OF AMERICA/MERRILL LYNCH	5,000.000	290,998		224,339							224,339	5,871	60,789	66,660	953		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		04/21/2020	CITIGROUP GLOBAL MARKETS	629.000	121,297		115,484							115,484		5,812	5,812			
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	04/21/2020	CITIGROUP GLOBAL MARKETS	456.000	139,170		126,691	186,996	(85,517)			(85,517)	25,213	126,691	(14,815)	27,294	12,478	6,103		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						106,604,253	XXX	77,466,723	56,772,351	(17,945,327)	(118,536)		(18,063,863)	(5,728)	77,466,723	(229,764)	29,367,294	29,137,530	1,125,255	XXX	XXX
22530K-10-8	CREATIVE SCIENCE PPTYS INC NPV		05/27/2020	EXCHANGE	583,333.000	8,749,995		8,749,995	8,786,453	(36,458)			(36,458)		8,749,995						
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						8,749,995	XXX	8,749,995	8,786,453	(36,458)			(36,458)		8,749,995					XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	04/30/2020	BANK OF AMERICA/MERRILL LYNCH	881.000	46,619		38,350							38,350		8,269	8,269			
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	04/30/2020	BANK OF AMERICA/MERRILL LYNCH	26,472.000	1,152,975		973,104							973,104		179,871	179,871			
464287-20-0	ISHARES CORE S&P 500 ETF		04/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,429.000	415,266		344,632							344,632		70,634	70,634	2,188		
464286-50-9	ISHARES MSCI CANADA ETF	C	04/30/2020	BANK OF AMERICA/MERRILL LYNCH	74.000	1,801		1,378							1,378		423	423			
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	06/30/2020	Various	637,000.000	34,088,508		28,556,710	39,672,360	(9,192,708)			(9,192,708)		28,556,710		5,531,798	5,531,798	344,406		
464287-62-2	ISHARES RUSSELL 1000 INDEX		04/30/2020	BANK OF AMERICA/MERRILL LYNCH	1,926.000	307,768		254,559							254,559		53,209	53,209	1,433		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/30/2020	BANK OF AMERICA/MERRILL LYNCH	948.000	123,984		108,508	36,116	(6,926)			(6,926)		108,508		15,476	15,476	398		
9499999. Subtotal - Common Stocks - Mutual Funds						36,136,921	XXX	30,277,241	39,708,476	(9,199,634)			(9,199,634)		30,277,241		5,859,679	5,859,679	348,425	XXX	XXX
9799997. Total - Common Stocks - Part 4						151,491,169	XXX	116,493,960	105,267,280	(27,181,419)	(118,536)		(27,299,955)	(5,728)	116,493,960	(229,764)	35,226,973	34,997,209	1,473,681	XXX	XXX
9799998. 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						151,491,169	XXX	116,493,960	105,267,280	(27,181,419)	(118,536)		(27,299,955)	(5,728)	116,493,960	(229,764)	35,226,973	34,997,209	1,473,681	XXX	XXX
9899999. Total - Preferred and Common Stocks						156,132,280	XXX	121,108,082	109,782,425	(27,181,419)	(108,166)		(27,289,585)	(5,728)	121,130,582	(231,064)	35,232,761	35,001,698	1,635,986	XXX	XXX
9999999 - Totals						1,594,075,110	XXX	1,529,199,342	1,275,384,464	(27,256,225)	(252,401)		(27,508,626)	(5,728)	1,514,771,958	(222,430)	75,220,810	74,998,380	34,147,216	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION ON SEP20 SPX @2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/23/2019	09/18/2020	150	42,706,650	2,850.00	3,125,250			4,713,750		4,713,750			(1,964,250)				100/100
CALL OPTION ON SEP20 SPX @3025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2019	09/18/2020	100	31,084,600	3,025.00	2,293,900			1,859,000		1,859,000			(1,210,000)				100/100
CALL OPTION ON SEP20 SPX @2875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	75	22,440,525	2,875.00	2,094,000			2,209,875		2,209,875			(976,125)				100/100
CALL OPTION ON SEP20 SPX @2825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/10/2019	09/18/2020	50	14,690,650	2,825.00	1,342,300			1,670,000		1,670,000			(659,500)				100/100
CALL OPTION ON SEP20 SPX @2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2019	09/18/2020	100	29,862,000	2,900.00	2,418,300			2,758,000		2,758,000			(1,315,500)				100/100
CALL OPTION ON DEC20 SPX @3275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2020	12/18/2020	150	49,944,300	3,275.00		3,186,000		1,674,000		1,674,000			(1,512,000)				100/100
CALL OPTION ON DEC20 SPX @3100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/22/2019	12/18/2020	150	46,654,350	3,100.00	3,170,300			3,112,500		3,112,500			(1,128,750)				100/100
CALL OPTION ON DEC20 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/12/2019	12/18/2020	75	23,764,275	3,000.00	2,344,275			2,031,375		2,031,375			(628,125)				100/100
CALL OPTION ON DEC20 SPX @3150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2019	12/18/2020	100	32,212,200	3,150.00	2,432,100			1,779,000		1,779,000			(705,000)				100/100
CALL OPTION ON DEC20 SPX @3175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2019	12/18/2020	50	16,106,100	3,175.00	1,132,791			818,500		818,500			(340,250)				100/100
CALL OPTION ON JAN21 SPX @3200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/07/2020	01/15/2021	75	24,957,825	3,200.00		2,035,125		1,221,750		1,221,750			(813,375)				100/100
CALL OPTION ON JAN21 SPX @3125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2020	01/15/2021	100	33,377,500	3,125.00		3,382,217		2,055,000		2,055,000			(1,327,217)				100/100
CALL OPTION ON MAR21 SPX @2700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/31/2020	03/19/2021	25	6,461,475	2,700.00		565,675		1,298,000		1,298,000			732,325				100/100
CALL OPTION ON MAR21 SPX @2775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2020	03/19/2021	75	21,559,200	2,775.00		2,632,102		3,476,250		3,476,250			844,148				100/100
CALL OPTION ON MAR21 SPX @2725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2020	03/19/2021	50	14,372,800	2,725.00		1,896,900		2,502,250		2,502,250			605,350				100/100
CALL OPTION ON MAR21 SPX @2750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2020	03/19/2021	50	14,342,200	2,750.00		1,774,605		2,409,250		2,409,250			634,645				100/100
CALL OPTION ON MAR21 SPX @2625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/08/2020	03/19/2021	50	14,649,000	2,625.00		2,330,100		2,882,250		2,882,250			552,150				100/100
CALL OPTION ON MAR21 SPX @2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/22/2020	03/19/2021	50	14,777,250	2,850.00		1,637,500		2,047,000		2,047,000			409,500				100/100
CALL OPTION ON JUN21 SPX @2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/02/2020	06/18/2021	150	46,212,300	2,850.00		6,244,350		6,482,250		6,482,250			237,900				100/100
CALL OPTION ON JUN21 SPX @2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/19/2020	06/18/2021	125	38,721,750	2,850.00		5,804,953		5,401,875		5,401,875			(403,078)				100/100
CALL OPTION ON JUL20 SPXW @3015	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/04/2020	07/17/2020	50	15,561,750	3,015.00		735,500		597,250		597,250			(138,250)				100/100
CALL OPTION ON JUL20 SPXW @3015	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/09/2020	07/17/2020	50	16,035,900	3,015.00		1,190,500		597,250		597,250			(593,250)				100/100
CALL OPTION ON JUL20 SPXW @3010	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2020	07/15/2020	50	15,567,450	3,010.00		827,450		587,500		587,500			(239,950)				100/100
CALL OPTION ON AUG20 SPXW @2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/19/2020	08/07/2020	75	23,233,050	2,850.00		2,344,500		2,093,250		2,093,250			(251,250)				100/100
CALL OPTION ON SEP20 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	100	29,920,700	3,000.00	1,959,000			2,030,000		2,030,000			(1,232,000)				100/100
CALL OPTION ON SEP20 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/10/2019	09/18/2020	75	23,493,900	3,000.00	1,974,825			1,522,500		1,522,500			(924,000)				100/100
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										24,287,041	36,587,477		59,829,625	XXX	59,829,625			(12,345,852)			XXX	XXX
PUT OPTION ON JUL20 SPX @2900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/29/2020	07/01/2020	9	2,747,916	2,900.00		1,035		338		338			(698)				100/100
0029999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Put Options											1,035		338	XXX	338			(698)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										24,287,041	36,588,512		59,829,963	XXX	59,829,963			(12,346,549)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35	13,167		351	141		141	(343)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35	13,167		351	141		141	(343)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		400,000	1.65	15,760		(4)										0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		300,000	1.65	11,820		(3)										0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2016	01/15/2021		400,000	1.14	14,600		1,163	1,092		1,092	(1,415)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2016	01/15/2021		300,000	1.14	10,950		872	819		819	(1,061)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2016	03/15/2021		400,000	1.21	12,500		1,039				(3,046)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2016	03/15/2021		600,000	1.21	18,750		1,558				(4,569)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2016	04/15/2021		400,000	1.18	13,300		1,342				(3,494)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2016	04/15/2021		500,000	1.18	16,625		1,677				(4,367)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2016	05/15/2021		500,000	1.03	15,769		2,175				(5,625)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2016	05/15/2021		300,000	1.03	9,462		1,305				(3,375)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2016	06/15/2021		600,000	1.13	16,765		2,085				(5,711)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2016	06/15/2021		600,000	1.13	16,765		2,085				(5,711)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/15/2016	07/15/2021		600,000	1.14	16,364		2,037	166		166	(5,666)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/15/2016	07/15/2021		200,000	1.14	5,455		679	55		55	(1,889)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2016	08/15/2021		600,000	1.22	16,909		835	222		222	(4,126)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2016	08/15/2021		100,000	1.22	2,818		139	37		37	(688)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2016	10/15/2021		500,000	1.67	17,273		(20)	1		1	(1,262)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2016	10/15/2021		200,000	1.67	6,909		(8)				(505)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2017	01/15/2022		500,000	1.90	16,458		812	2		2	(986)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2017	01/15/2022		100,000	1.90	3,292		162				(197)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2017	04/15/2022		900,000	1.92	25,650		1,091	11		11	(3,465)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2017	04/15/2022		200,000	1.92	5,700		243	3		3	(770)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	06/15/2022		700,000	1.94	19,833		(1,839)	14		14	(4,846)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	06/15/2022		200,000	1.94	5,667		(525)	4		4	(1,385)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2017	08/15/2022		1,300,000	1.91	32,795		(3,932)	50		50	(962)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	09/15/2022		800,000	2.01	19,750			33		33	(2,609)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2017	09/15/2022		100,000	2.01	2,469			4		4	(326)						0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2017	10/15/2022		700,000	2.13	17,063			29		29	(1,922)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2017	10/15/2022		100,000	2.13	2,438			4		4	(275)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2017	11/15/2022		700,000	2.29	14,700			27		27	(1,482)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/11/2018	12/15/2022		700,000	2.37	14,656			29		29	(1,335)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/13/2018	03/15/2023		800,000	2.73	16,473			33		33	(961)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/18/2018	05/15/2023		600,000	2.94	11,900			27		27	(589)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2018	08/15/2023		500,000	3.05	10,000			32		32	(515)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2018	08/15/2023		100,000	3.05	2,000			6		6	(103)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	03/15/2024		400,000	2.35	8,264			159		159	(1,957)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	03/15/2024		100,000	2.35	2,066			40		40	(489)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2019	06/15/2024		200,000	1.85	4,960			227		227	(2,403)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2019	06/15/2024		200,000	1.85	4,960			227		227	(2,403)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	08/15/2024		100,000	1.65	2,220			180		180	(1,697)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	08/15/2024		300,000	1.65	6,660			539		539	(5,091)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/05/2019	11/15/2024		300,000	1.60	8,350			730		730	(5,501)						0003
RATE CAP ON USISDA05 RESET ANN	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2020	02/15/2025		300,000	0.66		7,700		3,517		3,517	(4,183)						0003
RATE CAP ON USISDA05 RESET QTR	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/02/2020	05/15/2025		300,000	0.36		7,560		5,896		5,896	(1,664)						0003
RATE CAP ON USISDA05 RESET QTR	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/02/2020	05/15/2025		200,000	0.36		5,040		3,931		3,931	(1,109)						0003
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										523,448	20,300	15,670	18,429	XXX	18,429	(102,421)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										523,448	20,300	15,670	18,429	XXX	18,429	(102,421)					XXX	XXX
CALL OPTION ON DEC20 SPX @2825	78482#AW9 - CALL OPTION ON DEC20 SPX @2825, effective 12/12/2019, attached to Cash Security - (912828T4T4)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/12/2019	12/18/2020	9	2,851,713	2,825.00	392,490			179,847		354,285			(192,542)				
CALL OPTION ON DEC20 SPX @2825	78482#AW9 - CALL OPTION ON DEC20 SPX @2825, effective 12/12/2019, attached to Cash Security - (912828T4T4)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/12/2019	12/18/2020	8	2,534,856	2,825.00	348,880			159,864		314,920			(171,149)				
CALL OPTION ON DEC20 SPX @3125	78482#AX7 - CALL OPTION ON DEC20 SPX @3125, effective 12/12/2019, attached to Cash Security - (9128284L1, 912828YP9)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/12/2019	12/18/2020	9	2,851,713	3,125.00	201,510			92,336		173,115			(98,854)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION ON DEC20 SPX @3125	78482#AX7 - CALL OPTION ON DEC20 SPX @3125, effective 12/12/2019, attached to Cash Security - (9128284L1, 912828YP9)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/12/2019	12/18/2020	12	3,802,284	3,125.00	268,680			123,115		230,820			(131,805)				
CALL OPTION ON SEP20 SPX @3000	78482#AR0 - CALL OPTION ON SEP20 SPX @3000, effective 09/20/2019, attached to Cash Security - (742651DJ8)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	9	2,692,863	3,000.00	181,800			39,784		182,700			(91,655)				
CALL OPTION ON SEP20 SPX @2700	78482#AU3 - CALL OPTION ON SEP20 SPX @2700, effective 09/20/2019, attached to Cash Security - (742651DJ8)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	8	2,393,656	2,700.00	330,800			72,391		349,400			(166,775)				
CALL OPTION ON SEP20 SPX @2700	78482#AU3 - CALL OPTION ON SEP20 SPX @2700, effective 09/20/2019, attached to Cash Security - (742651DJ8)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	9	2,692,863	2,700.00	372,150			81,440		393,075			(187,621)				
CALL OPTION ON JUN21 SPX @3100	PENDING - CALL OPTION ON JUN21 SPX @3100, effective 06/19/2020, attached to Cash Security - (912828ZD5)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	06/19/2020	06/18/2021	9	2,787,966	3,100.00		284,670		277,573		243,495			(7,097)				
CALL OPTION ON JUN21 SPX @2775	PENDING - CALL OPTION ON JUN21 SPX @2775, effective 06/19/2020, attached to Cash Security - (9128284Z0)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	06/19/2020	06/18/2021	9	2,787,966	2,775.00		481,015		469,023		436,455			(11,992)				
CALL OPTION ON JUN21 SPX @2775	PENDING - CALL OPTION ON JUN21 SPX @2775, effective 06/19/2020, attached to Cash Security - (9128284Z0)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	06/19/2020	06/18/2021	9	2,787,966	2,775.00		481,015		469,023		436,455			(11,992)				
CALL OPTION ON MAR21 SPX @2400	78482#AY5 - CALL OPTION ON MAR21 SPX @2400, effective 03/20/2020, attached to Cash Security - (912828YC8)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/20/2020	03/19/2021	9	2,074,428	2,400.00		311,658		225,326		681,210			(86,332)				
CALL OPTION ON MAR21 SPX @2400	78482#AY5 - CALL OPTION ON MAR21 SPX @2400, effective 03/20/2020, attached to Cash Security - (912828YC8)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/20/2020	03/19/2021	28	6,453,776	2,400.00		969,604		701,016		2,119,320			(268,588)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION ON MAR21 SPX @2150	78482#AZ2 - CALL OPTION ON MAR21 SPX @2150, effective 03/20/2020, attached to Cash Security - (880591DM1)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/20/2020	03/19/2021	8	1,843,936	2,150.00		403,698		291,870		776,200			(111,828)				
CALL OPTION ON MAR21 SPX @2150	78482#AZ2 - CALL OPTION ON MAR21 SPX @2150, effective 03/20/2020, attached to Cash Security - (880591DM1)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/20/2020	03/19/2021	9	2,074,428	2,150.00		454,160		328,354		873,225			(125,806)				
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants										2,096,310	3,385,820		3,510,963	XXX	7,564,675			(1,664,037)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										2,096,310	3,385,820		3,510,963	XXX	7,564,675			(1,664,037)			XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										26,383,351	39,973,297		63,340,588	XXX	67,394,300			(14,009,888)			XXX	XXX
0449999999. Total Purchased Options - Put Options											1,035		338	XXX	338			(698)			XXX	XXX
0459999999. Total Purchased Options - Caps										523,448	20,300	15,670	18,429	XXX	18,429	(102,421)					XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										26,906,799	39,994,632	15,670	63,359,354	XXX	67,413,066	(102,421)		(14,010,586)			XXX	XXX
CALL OPTION ON SEP20 SPX @3075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	08/23/2019	09/18/2020	150	42,706,650	3,075.00	(1,362,750)			(2,293,500)		(2,293,500)			1,744,500				100/100
CALL OPTION ON SEP20 SPX @3250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	75	22,440,525	3,250.00	(526,500)			(441,375)		(441,375)			675,000				100/100
CALL OPTION ON SEP20 SPX @3275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	10/10/2019	09/18/2020	50	14,690,650	3,275.00	(197,300)			(251,000)		(251,000)			417,500				100/100
CALL OPTION ON SEP20 SPX @3225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/20/2019	09/18/2020	100	29,920,700	3,225.00	(793,955)			(700,000)		(700,000)			946,000				100/100
CALL OPTION ON SEP20 SPX @3225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	10/18/2019	09/18/2020	100	29,862,000	3,225.00	(627,300)			(700,000)		(700,000)			946,000				100/100
CALL OPTION ON SEP20 SPX @3125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	11/20/2019	09/18/2020	100	31,084,600	3,125.00	(1,635,900)			(1,222,500)		(1,222,500)			1,104,500				100/100
CALL OPTION ON DEC20 SPX @3350	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	11/22/2019	12/18/2020	150	46,654,350	3,350.00	(1,224,800)			(1,183,500)		(1,183,500)			725,250				100/100
CALL OPTION ON SEP20 SPX @3175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/10/2019	09/18/2020	75	23,493,900	3,175.00	(1,102,950)			(706,500)		(706,500)			776,250				100/100
CALL OPTION ON DEC20 SPX @3400	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/20/2019	12/18/2020	100	32,212,200	3,400.00	(987,100)			(609,000)		(609,000)			415,000				100/100
CALL OPTION ON DEC20 SPX @3200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/12/2019	12/18/2020	75	23,764,275	3,200.00	(1,358,175)			(1,124,250)		(1,124,250)			492,000				100/100
CALL OPTION ON DEC20 SPX @3425	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	12/20/2019	12/18/2020	50	16,106,100	3,425.00	(437,927)			(266,250)		(266,250)			189,250				100/100
CALL OPTION ON DEC20 SPX @3550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	01/17/2020	12/18/2020	150	49,944,300	3,550.00		(987,000)		(391,500)		(391,500)			595,500				100/100
CALL OPTION ON JAN21 SPX @3375	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	02/07/2020	01/15/2021	75	24,957,825	3,375.00		(1,195,875)		(603,750)		(603,750)			592,125				100/100
CALL OPTION ON JAN21 SPX @3625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	02/21/2020	01/15/2021	100	33,377,500	3,625.00		(530,197)		(213,000)		(213,000)			317,197				100/100
CALL OPTION ON MAR21 SPX @2925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	03/31/2020	03/19/2021	25	6,461,475	2,925.00		(314,550)		(893,125)		(893,125)			(578,575)				100/100
CALL OPTION ON MAR21 SPX @2925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	04/17/2020	03/19/2021	50	14,372,800	2,925.00		(1,302,148)		(1,786,250)		(1,786,250)			(484,102)				100/100
CALL OPTION ON MAR21 SPX @3000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE 529900RLNSGA90UPEH54	05/05/2020	03/19/2021	50	14,342,200	3,000.00		(1,047,205)		(1,534,500)		(1,534,500)			(487,295)				100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION ON MAR21 SPX @2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2020	03/19/2021	75	21,559,200	2,975.00		(1,771,141)		(2,424,375)		(2,424,375)			(653,234)				100/100
CALL OPTION ON MAR21 SPX @3025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/08/2020	03/19/2021	50	14,649,000	3,025.00		(1,063,500)		(1,453,500)		(1,453,500)			(390,000)				100/100
CALL OPTION ON MAR21 SPX @3075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/22/2020	03/19/2021	50	14,777,250	3,075.00		(965,450)		(1,296,750)		(1,296,750)			(331,300)				100/100
CALL OPTION ON JUN21 SPX @3075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/02/2020	06/18/2021	150	46,212,300	3,075.00		(4,058,079)		(4,284,000)		(4,284,000)			(225,921)				100/100
CALL OPTION ON JUL20 SPXW @3240	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/04/2020	07/17/2020	50	15,561,750	3,240.00		(137,500)		(48,750)		(48,750)			88,750				100/100
CALL OPTION ON JUL20 SPXW @3240	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/09/2020	07/17/2020	50	16,035,900	3,240.00		(382,500)		(48,750)		(48,750)			333,750				100/100
CALL OPTION ON JUN21 SPX @3275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/19/2020	06/18/2021	125	38,721,750	3,275.00		(2,551,538)		(2,179,375)		(2,179,375)			372,163				100/100
CALL OPTION ON AUG20 SPXW @3075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/19/2020	08/07/2020	75	23,233,050	3,075.00		(1,075,500)		(814,875)		(814,875)			260,625				100/100
CALL OPTION ON JUL20 SPXW @3250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2020	07/10/2020	50	15,567,450	3,250.00		(155,200)		(18,250)		(18,250)			136,950				100/100
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(10,254,657)	(17,537,383)		(27,488,625)	XXX	(27,488,625)			7,977,883			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(10,254,657)	(17,537,383)		(27,488,625)	XXX	(27,488,625)			7,977,883			XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(10,254,657)	(17,537,383)		(27,488,625)	XXX	(27,488,625)			7,977,883			XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(10,254,657)	(17,537,383)		(27,488,625)	XXX	(27,488,625)			7,977,883			XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SINGLE NAME CDS ON LEN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2015	12/20/2020		2,000,000	credit event/(5.0000)	(255,566)		(50,556)	(44,970)		(44,970)	24,530		25,585			3FE	0001
SINGLE NAME CDS ON COP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1,250,000	credit event/(1.0000)	119,123		(6,319)	(5,266)		(5,266)	18,472		(12,218)			1FE	0001
SINGLE NAME CDS ON COP	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1,250,000	credit event/(1.0000)	119,123		(6,319)	(5,266)		(5,266)	18,472		(12,218)			1FE	0001
SINGLE NAME CDS ON LPX	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/20/2021		2,500,000	credit event/(5.0000)	(430,673)		(63,194)	(157,123)		(157,123)	27,384		43,115			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		100,000	credit event/(1.0000)	8,587		(506)	3,565		3,565	5,490		(860)			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		100,000	credit event/(1.0000)	8,587		(506)	3,565		3,565	5,490		(860)			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2017	06/20/2022		200,000	credit event/(1.0000)	14,347		(1,011)	7,130		7,130	10,748		(1,487)			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2017	06/20/2022		200,000	credit event/(1.0000)	14,347		(1,011)	7,130		7,130	10,748		(1,487)			3FE	0001
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(22,728)		(3,033)	(12,732)		(12,732)	1,520		2,219			3FE	0001
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(22,728)		(3,033)	(12,732)		(12,732)	1,520		2,219			3FE	0001
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(16,040)		(3,033)	(6,397)		(6,397)	4,819		1,566			4FE	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(16,040)		(3,033)	(6,397)		(6,397)	4,819		1,566			4FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(18,213)		(3,033)	(12,320)		(12,320)	2,172		1,778			3FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2017	12/20/2022		120,000	credit event/(5.0000)	(18,213)		(3,033)	(12,320)		(12,320)	2,172		1,778			3FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021		225,000	credit event/(5.0000)	(16,870)		(5,688)	(8,821)		(8,821)	1,991		3,025			4FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021		225,000	credit event/(5.0000)	(16,870)		(5,688)	(8,821)		(8,821)	1,991		3,025			4FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021		525,000	credit event/(1.0000)	10,726		(2,654)	(65)		(65)	3,540		(1,960)			4FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021		525,000	credit event/(1.0000)	10,726		(2,654)	(65)		(65)	3,540		(1,960)			4FE	0001
SINGLE NAME CDS ON LB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/11/2018	12/20/2023		380,000	credit event/(1.0000)	39,418		(1,921)	63,714		63,714	53,276		(3,798)			4FE	0001
SINGLE NAME CDS ON LB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/11/2018	12/20/2023		370,000	credit event/(1.0000)	38,380		(1,871)	62,037		62,037	51,874		(3,698)			4FE	0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		200,000	credit event/(1.0000)	8,724		(1,011)	5,280		5,280	9,266		(1,117)			3FE	0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		200,000	credit event/(1.0000)	8,724		(1,011)	5,280		5,280	9,266		(1,117)			3FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		260,000	credit event/(5.0000)	(24,428)		(6,572)	(10,327)		(10,327)	29,041		2,504			4FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		240,000	credit event/(5.0000)	(22,549)		(6,067)	(9,533)		(9,533)	26,807		2,311			4FE	0001
SINGLE NAME CDS ON CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/22/2019	06/20/2024		2,000,000	credit event/(5.0000)	(354,436)		(50,556)	(313,830)		(313,830)	17,766		33,845			4FE	0001
SINGLE NAME CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/22/2019	06/20/2024		2,000,000	credit event/(5.0000)	(177,558)		(50,556)	(69,228)		(69,228)	219,980		16,955			4FE	0001
SINGLE NAME CDS ON TOL	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/22/2019	06/20/2024		2,000,000	credit event/(1.0000)	63,777		(10,111)	44,990		44,990	78,485		(6,090)			3FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		200,000	credit event/(5.0000)	(38,371)		(5,056)	(28,679)		(28,679)	6,851		3,783			3FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		200,000	credit event/(5.0000)	(38,371)		(5,056)	(28,679)		(28,679)	6,851		3,783			3FE	0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/01/2019	06/20/2021		400,000	credit event/(1.0000)	8,540		(2,022)	37,564		37,564	37,874		(2,171)			4FE	0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/01/2019	06/20/2021		400,000	credit event/(1.0000)	8,540		(2,022)	37,564		37,564	37,874		(2,171)			4FE	0001
SINGLE NAME CDS ON NFLX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		100,000	credit event/(5.0000)	(16,131)		(2,528)	(15,660)		(15,660)	514		1,545			3FE	0001
SINGLE NAME CDS ON NFLX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		100,000	credit event/(5.0000)	(16,131)		(2,528)	(15,660)		(15,660)	514		1,545			3FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2019	12/20/2024		1,200,000	credit event/(5.0000)	(130,577)		(30,333)	(132,404)		(132,404)	81,459		12,549			4FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2019	12/20/2024		1,200,000	credit event/(5.0000)	(137,637)		(30,333)	(132,404)		(132,404)	80,752		13,256			4FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/21/2019	12/20/2024		200,000	credit event/(5.0000)	(27,684)		(5,056)	(21,356)		(21,356)	13,358		2,682			4FE	0001
SINGLE NAME CDS ON BHCCN	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/21/2019	12/20/2024		200,000	credit event/(5.0000)	(27,684)		(5,056)	(21,356)		(21,356)	13,358		2,682			4FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(1,363,831)		(383,970)	(814,593)	XXX	(814,593)	924,585		130,102			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(1,363,831)		(383,970)	(814,593)	XXX	(814,593)	924,585		130,102			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security - (641062AE4)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		250,000	1.0000/(credit event)	(7,664)		1,264	(3,034)		(7,696)			770		250,000	3FE	
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security - (641062AE4)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		250,000	1.0000/(credit event)	(7,664)		1,264	(3,034)		(7,696)			770		250,000	3FE	
SINGLE NAME CDS ON CTL	854502A*2 - SINGLE NAME CDS ON CTL, effective 03/22/2019, attached to Cash Security - (854502AH4)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/22/2019	06/20/2024		2,000,000	1.0000/(credit event)	(249,176)		10,111	(188,898)		(162,632)			23,794		2,000,000	4FE	
SINGLE NAME CDS ON PHM	69347SB@3 - SINGLE NAME CDS ON PHM, effective 03/22/2019, attached to Cash Security - (69349LAR9)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/22/2019	06/20/2024		2,000,000	5.0000/(credit event)	334,854		50,556	253,849		294,295			(31,975)		2,000,000	3FE	
1189999999. Subtotal - Swaps - Replication - Credit Default										70,351		63,194	58,884	XXX	116,271			(6,641)		4,500,000	XXX	XXX
TR SWAP PAY (US0003M+.17) RESET MTH / REC M2USIM RESET MAT	PENDING - TR SWAP PAY (US0003M+.17) RESET MTH / REC M2USIM RESET MAT, effective 04/30/2020, attached to Cash Security - (912810FF0, 912828Y46)		Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/30/2020	07/30/2020		6,745,448	c			(5,616)			493,744					9,669		
1209999999. Subtotal - Swaps - Replication - Total Return												(5,616)		XXX	493,744					9,669	XXX	XXX
1229999999. Subtotal - Swaps - Replication										70,351		57,578	58,884	XXX	610,015			(6,641)		4,509,669	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default										(1,293,480)		(320,775)	(755,709)	XXX	(698,322)	924,585		123,461		4,500,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return												(5,616)		XXX	493,744					9,669	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(1,293,480)		(326,391)	(755,709)	XXX	(204,578)	924,585		123,461		4,509,669	XXX	XXX
FX FORWARD (0.7492 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2017	08/17/2020		9,176,338	(0.74920 GBP) / 1 USD				678,942		678,942		664,456			16,638		0002
FX FORWARD (1.2372 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2017	09/22/2020		1,454,854	(1.23723 CAD) / 1 USD				132,963		132,963		67,328			3,490		0002
FX FORWARD (0.7314 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2017	08/17/2020		820,300	(0.73143 GBP) / 1 USD				78,701		78,701		58,202			1,487		0002
FX FORWARD 0.7327 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2017	08/17/2020		409,468	0.73265 GBP / (1 USD)				(38,669)		(38,669)		(29,093)			742		0002
FX FORWARD (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		7,681,806	(0.70581 EUR) / 1 USD				1,430,610		1,430,610		319,600			63,480		0002
FX FORWARD 0.7053 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2018	03/24/2023		1,281,295	0.70526 EUR / (1 USD)				(239,423)		(239,423)		(53,313)			10,588		0002
FX FORWARD (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		901,859	(0.73403 EUR) / 1 USD				138,832		138,832		37,351			7,453		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.7745 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		4,841,616	(0.77453 EUR) / 1 USD				595,459		595,459		106,352			23,088		0002
FX FORWARD (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		4,841,340	(0.77457 EUR) / 1 USD				595,183		595,183		106,346			23,087		0002
FX FORWARD (0.7229 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2018	08/17/2020		582,359	(0.72292 GBP) / 1 USD				62,001		62,001		40,913			1,056		0002
FX FORWARD (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		3,401,021	(0.74595 EUR) / 1 USD				477,194		477,194		140,582			28,105		0002
FX FORWARD 1.299 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	09/22/2020		197,843	1.29900 CAD / (1 USD)				(9,113)		(9,113)		(9,491)			475		0002
FX FORWARD (0.7788 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	07/30/2021		5,585,643	(0.77878 EUR) / 1 USD				652,803		652,803		134,223			29,053		0002
FX FORWARD (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		1,427,845	(0.74657 EUR) / 1 USD				199,315		199,315		59,014			11,799		0002
FX FORWARD (0.7785 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2018	09/30/2021		8,952,611	(0.77854 EUR) / 1 USD				1,036,739		1,036,739		232,879			50,088		0002
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,965,248	(0.75524 EUR) / 1 USD				618,067		618,067		229,974			45,015		0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		1,581,833	(0.70762 GBP) / 1 USD				188,018		188,018		140,411			14,341		0002
FX FORWARD (0.7996 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2018	05/11/2021		11,032,152	(0.79962 EUR) / 1 USD				1,048,217		1,048,217		236,309			51,244		0002
FX FORWARD (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2018	05/11/2021		1,202,655	(0.72585 GBP) / 1 USD				121,994		121,994		91,038			5,586		0002
FX FORWARD (0.7399 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	11/30/2021		1,879,156	(0.73990 GBP) / 1 USD				156,458		156,458		151,283			11,193		0002
FX FORWARD (1.334 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2018	09/22/2020		439,291	(1.33396 CAD) / 1 USD				8,967		8,967		21,496			1,054		0002
FX FORWARD (0.7801 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023		468,057	(0.78008 EUR) / 1 USD				47,391		47,391		19,240			3,868		0002
FX FORWARD (0.8148 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	05/11/2021		391,163	(0.81476 EUR) / 1 USD				30,481		30,481		8,383			1,817		0002
FX FORWARD (0.8353 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2019	09/30/2021		4,080,402	(0.83533 EUR) / 1 USD				210,268		210,268		106,131			22,829		0002
FX FORWARD (0.8308 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2019	07/30/2021		182,959	(0.83078 EUR) / 1 USD				10,627		10,627		4,400			952		0002
FX FORWARD 1.3211 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	09/22/2020		300,508	1.32109 CAD / (1 USD)				(8,972)		(8,972)		(14,599)			721		0002
FX FORWARD 0.8081 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023		171,642	0.80813 EUR / (1 USD)				(11,871)		(11,871)		(7,023)			1,418		0002
FX FORWARD (0.7528 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	05/11/2021		247,407	(0.75280 GBP) / 1 USD				16,863		16,863		19,233			1,149		0002
FX FORWARD (0.8474 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	05/11/2021		470,132	(0.84744 EUR) / 1 USD				19,292		19,292		10,088			2,184		0002
FX FORWARD (0.8006 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		141,006	(0.80060 EUR) / 1 USD				10,205		10,205		6,471			1,278		0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		211,729	0.73188 GBP / (1 USD)				(18,827)		(18,827)		(19,051)			1,920		0002
FX FORWARD (0.749 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		1,028,281	(0.74903 GBP) / 1 USD				71,997		71,997		89,189			7,997		0002
FX FORWARD (0.8158 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		3,082,151	(0.81578 EUR) / 1 USD				195,600		195,600		117,338			23,969		0002
FX FORWARD 1.3035 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2019	09/22/2020		609,895	1.30350 CAD / (1 USD)				(26,083)		(26,083)		(29,334)			1,463		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	05/11/2021		873,005	(0.84031 EUR) / 1 USD				42,848		42,848		18,728			4,055		0002
FX FORWARD (0.8373 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	07/30/2021		884,963	(0.83732 EUR) / 1 USD				44,865		44,865		21,285			4,603		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		185,572	(0.82178 EUR) / 1 USD				10,507		10,507		7,059			1,443		0002
FX FORWARD (0.8443 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	09/30/2021		465,481	(0.84428 EUR) / 1 USD				19,269		19,269		12,107			2,604		0002
FX FORWARD (0.7883 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	05/11/2021		272,741	(0.78829 GBP) / 1 USD				6,640		6,640		21,934			1,267		0002
FX FORWARD (0.7767 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		32,833	(0.77666 GBP) / 1 USD				1,179		1,179		2,902			255		0002
FX FORWARD (0.8517 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	05/11/2021		138,542	(0.85172 EUR) / 1 USD				5,015		5,015		2,973			644		0002
FX FORWARD (0.7944 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	11/30/2022		35,249	(0.79435 GBP) / 1 USD				496		496		3,153			274		0002
FX FORWARD (0.8024 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021		185,686	(0.80242 GBP) / 1 USD				1,280		1,280		15,132			863		0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023		31,647	0.82157 EUR / (1 USD)				(1,528)		(1,528)		(1,446)			287		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	11/30/2022		259,427	(0.84031 EUR) / 1 USD				9,201		9,201		9,845			2,018		0002
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		83,545	(0.78999 GBP) / 1 USD				1,437		1,437		7,760			757		0002
FX FORWARD (0.8668 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021		1,194,011	(0.86682 EUR) / 1 USD				22,872		22,872		25,640			5,546		0002
FX FORWARD 0.8314 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	03/24/2023		208,074	0.83143 EUR / (1 USD)				(8,843)		(8,843)		(8,481)			1,719		0002
FX FORWARD (0.8735 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2019	07/30/2021		318,251	(0.87352 EUR) / 1 USD				3,111		3,111		7,659			1,655		0002
FX FORWARD 0.8341 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2019	03/24/2023		1,439,894	0.83408 EUR / (1 USD)				(56,822)		(56,822)		(58,666)			11,899		0002
FX FORWARD (0.78 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	11/30/2022		151,276	(0.78002 GBP) / 1 USD				4,804		4,804		13,401			1,176		0002
FX FORWARD (1.3252 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/25/2019	09/22/2020		316,169	(1.32523 CAD) / 1 USD				8,479		8,479		15,396			758		0002
FX FORWARD (0.8744 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2019	07/30/2021		1,132,156	(0.87443 EUR) / 1 USD				9,897		9,897		27,246			5,889		0002
FX FORWARD (0.8717 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2019	05/28/2021		362,504	(0.87171 EUR) / 1 USD				4,807		4,807		7,988			1,729		0002
FX FORWARD (0.7681 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2019	05/11/2021		795,433	(0.76813 GBP) / 1 USD				39,163		39,163		62,757			3,695		0002
FX FORWARD (0.88 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	05/11/2021		2,893,277	(0.87997 EUR) / 1 USD				12,493		12,493		62,160			13,439		0002
FX FORWARD 0.7712 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2019	08/17/2020		510,886	0.77120 GBP / (1 USD)				(23,915)		(23,915)		(34,712)			926		0002
FX FORWARD 1.3296 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/26/2019	09/22/2020		30,836	1.32960 CAD / (1 USD)				(728)		(728)		(1,505)			74		0002
FX FORWARD 0.763 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2019	11/30/2021		453,485	0.76298 GBP / (1 USD)				(24,839)		(24,839)		(37,246)			2,701		0002
FX FORWARD (0.9548 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2019	12/31/2020		2,169,116	(0.95476 CHF) / 1 USD				(29,352)		(29,352)		(5,879)			7,700		0002
FX FORWARD (0.8679 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2019	07/30/2021		633,702	(0.86791 EUR) / 1 USD				10,212		10,212		15,249			3,296		0002
FX FORWARD (0.8649 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2019	09/30/2021		164,185	(0.86487 EUR) / 1 USD				2,971		2,971		4,270			919		0002
FX FORWARD (0.7417 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		353,234	(0.74171 GBP) / 1 USD				27,922		27,922		27,922			2,747		0002
FX FORWARD (6.9754 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	01/29/2021		16,267,917	(6.97535 CNH) / 1 USD				380,858		380,858		380,858			62,136		0002
FX FORWARD (0.8512 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		940,994	(0.85122 EUR) / 1 USD				21,651		21,651		21,651			7,318		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (9.7271 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2020	08/28/2020		3,929,740	(9.72713 SEK) / 1 USD				(175,862)		(175,862)		(175,862)			7,900		0002
FX FORWARD (9.7311 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2020	08/28/2020		173,773	(9.73109 SEK) / 1 USD				(7,850)		(7,850)		(7,850)			349		0002
FX FORWARD (0.7731 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2020	08/28/2020		11,857,142	(0.77312 GBP) / 1 USD				526,372		526,372		526,372			23,836		0002
FX FORWARD (0.7726 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2020	08/28/2020		8,886,482	(0.77261 GBP) / 1 USD				400,087		400,087		400,087			17,864		0002
FX FORWARD (0.7728 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2020	08/28/2020		26,000,385	(0.77279 GBP) / 1 USD				1,164,803		1,164,803		1,164,803			52,267		0002
FX FORWARD 0.887 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2020	05/11/2021		2,313,453	0.88698 EUR / (1 USD)				8,329		8,329		8,329			10,746		0002
FX FORWARD 0.7968 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	05/11/2021		248,506	0.79676 GBP / (1 USD)				(3,452)		(3,452)		(3,452)			1,154		0002
FX FORWARD 0.7964 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		75,339	0.79639 GBP / (1 USD)				(870)		(870)		(870)			586		0002
FX FORWARD 0.7929 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	10/13/2023		83,239	0.79289 GBP / (1 USD)				(1,134)		(1,134)		(1,134)			755		0002
FX FORWARD 9.7005 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	08/28/2020		617,184	9.70051 SEK / (1 USD)				25,856		25,856		25,856			1,241		0002
FX FORWARD 0.7979 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2020	08/28/2020		2,263,464	0.79789 GBP / (1 USD)				(31,214)		(31,214)		(31,214)			4,550		0002
FX FORWARD 0.8691 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		211,713	0.86910 EUR / (1 USD)				(552)		(552)		(552)			1,646		0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023		496,673	0.85770 EUR / (1 USD)				(3,364)		(3,364)		(3,364)			4,503		0002
FX FORWARD 0.865 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	03/24/2023		902,914	0.86497 EUR / (1 USD)				(3,720)		(3,720)		(3,720)			7,461		0002
FX FORWARD 0.8031 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/31/2020	11/30/2021		275,171	0.80313 GBP / (1 USD)				(1,432)		(1,432)		(1,432)			1,639		0002
FX FORWARD (1230.82 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/24/2020	07/31/2020		7,312,198	(1230.82000 KRW)/1 USD				(190,895)		(190,895)		(190,895)			10,655		0002
FX FORWARD (1230.8 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/24/2020	07/31/2020		8,463,083	(1230.80000 KRW)/1 USD				(220,800)		(220,800)		(220,800)			12,332		0002
FX FORWARD (0.9044 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/29/2022		7,639,141	(0.90440 EUR) / 1 USD				(242,669)		(242,669)		(242,669)			51,672		0002
FX FORWARD (0.9126 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/30/2021		5,099,638	(0.91262 EUR) / 1 USD				(164,669)		(164,669)		(164,669)			23,270		0002
FX FORWARD (0.8026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	07/31/2020		4,884,318	(0.80256 GBP) / 1 USD				39,835		39,835		39,835			7,117		0002
FX FORWARD (0.9138 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/30/2021		613,918	(0.91380 EUR) / 1 USD				(20,638)		(20,638)		(20,638)			2,801		0002
FX FORWARD (0.906 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/29/2022		1,222,924	(0.90602 EUR) / 1 USD				(41,104)		(41,104)		(41,104)			8,272		0002
FX FORWARD 1226.36 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2020	07/31/2020		120,324	1226.36000 KRW/(1 USD)				2,694		2,694		2,694			175		0002
FX FORWARD 1.3867 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2020	09/22/2020		75,720	1.38669 CAD / (1 USD)				1,384		1,384		1,384			182		0002
FX FORWARD 0.8116 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2020	11/30/2021		507,615	0.81163 GBP / (1 USD)				2,685		2,685		2,685			3,024		0002
FX FORWARD 0.8167 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2020	08/17/2020		1,261,236	0.81665 GBP / (1 USD)				11,781		11,781		11,781			2,287		0002
FX FORWARD (4.9104 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2020	09/18/2020		2,379,175	(4.91040 BRL) / 1 USD				257,756		257,756		257,756			5,569		0002
FX FORWARD (0.788 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2020	08/28/2020		533,012	(0.78797 GBP) / 1 USD				13,881		13,881		13,881			1,071		0002
FX FORWARD (0.7854 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		1,041,551	(0.78536 GBP) / 1 USD				26,214		26,214		26,214			8,100		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.8586 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	10/13/2023		660,377	(0.85860 EUR) / 1 USD				3,794		3,794		3,794			5,987		0002
FX FORWARD 0.7812 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2020	10/13/2023		152,333	0.78118 GBP / (1 USD)				(4,278)		(4,278)		(4,278)			1,381		0002
FX FORWARD (0.8637 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	03/24/2023		539,540	(0.86369 EUR) / 1 USD				3,013		3,013		3,013			4,459		0002
FX FORWARD (0.8786 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2020	04/30/2021		738,640	(0.87864 EUR) / 1 USD				4,479		4,479		4,479			3,370		0002
FX FORWARD (0.8665 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		309,307	(0.86645 EUR) / 1 USD				1,741		1,741		1,741			2,405		0002
FX FORWARD 0.9414 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2020	12/31/2020		690,479	0.94137 CHF / (1 USD)				(459)		(459)		(459)			2,451		0002
FX FORWARD 0.7988 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/24/2020	11/30/2021		514,990	0.79884 GBP / (1 USD)				(5,410)		(5,410)		(5,410)			3,068		0002
FX FORWARD 1203.27 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/24/2020	07/31/2020		3,121,248	1203.27000 KRW/(1 USD)				9,815		9,815		9,815			4,548		0002
1439999999. Subtotal - Forwards - Hedging Other													10,410,328	XXX	10,410,328		5,087,613			925,713	XXX	XXX
1479999999. Subtotal - Forwards													10,410,328	XXX	10,410,328		5,087,613			925,713	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										14,032,384	19,051,129		32,341,338	XXX	32,341,338			(4,368,667)			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(840,382)	20,300	(368,300)	9,614,163	XXX	9,614,163	822,164	5,087,613	130,102		925,713	XXX	XXX
1719999999. Subtotal - Replication										2,166,661	3,385,820	57,578	3,569,847	XXX	8,174,690			(1,670,678)		4,509,669	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										15,358,663	22,457,249	(310,722)	45,525,348	XXX	50,130,191	822,164	5,087,613	(5,909,242)		5,435,382	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
0003	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU0	8	1,219,000	FUTURE S&P500 EMINI SEP 20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/18/2020	CME LCZ7XYGSLJUHFXXNXD88	06/25/2020	3,047.5000	3,090.2500	17,000		17,100				17,100	96,000	100/100	50
ESU0	7	1,054,813	FUTURE S&P500 EMINI SEP 20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/18/2020	CME LCZ7XYGSLJUHFXXNXD88	06/29/2020	3,013.7500	3,090.2500	14,875		26,775				26,775	84,000	100/100	50
ESU0	3	457,800	FUTURE S&P500 EMINI SEP 20	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/18/2020	CME LCZ7XYGSLJUHFXXNXD88	06/30/2020	3,052.0000	3,090.2500	5,731		5,738				5,738	36,000	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												37,606		49,613				49,613	216,000	XXX	XXX
FVU0	83	83,000	FUTURE US 5YR NOTE SEP 20	PENDING - FUTURE US 5YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security - -912828Y79		Interest Rate	09/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2020	125.3891	125.7422	(2,594)					29,304	29,304	58,100		1,000
TUU0	199	398,000	FUTURE US 2YR NOTE SEP 20	PENDING - FUTURE US 2YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security - -912828Y79		Interest Rate	09/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2020	110.3871	110.4141	3,108					10,736	10,736	79,600		2,000
TUU0	16	32,000	FUTURE US 2YR NOTE SEP 20	PENDING - FUTURE US 2YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security - -912828Y79		Interest Rate	09/30/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2020	110.3871	110.4141	250					863	863	6,400		2,000
TYU0	7	7,000	FUTURE US 10YR NOTE SEP 20	PENDING - FUTURE US 10YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security - - 9128286Y1, 912828Y79		Interest Rate	09/21/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2020	138.6775	139.1719	(1,094)					3,460	3,460	11,900		1,000
TYU0	5	5,000	FUTURE US 10YR NOTE SEP 20	PENDING - FUTURE US 10YR NOTE SEP 20, effective 05/26/2020, attached to Cash Security - - 9128286Y1, 912828Y79		Interest Rate	09/21/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/29/2020	139.0464	139.1719	(781)					627	627	8,500		1,000
1549999999. Subtotal - Long Futures - Replication												(1,110)					44,991	44,991	164,500	XXX	XXX
1579999999. Subtotal - Long Futures												36,496		49,613			44,991	94,603	380,500	XXX	XXX
WNU0	18	18,000	FUTURE US ULTRA T-BOND SEP 20	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/26/2020	217.2648	218.1563	18,563					(16,047)	(16,047)	190,800	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												18,563					(16,047)	(16,047)	190,800	XXX	XXX
1649999999. Subtotal - Short Futures												18,563					(16,047)	(16,047)	190,800	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												37,606		49,613				49,613	216,000	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												18,563					(16,047)	(16,047)	190,800	XXX	XXX
1719999999. Subtotal - Replication												(1,110)					44,991	44,991	164,500	XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												55,058		49,613			28,944	78,556	571,300	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	63,390,538	(27,488,625)	63,390,538	67,454,164	(27,493,094)	67,454,164	571,300	571,300
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	370,000				493,744		123,744	9,669	
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y		125,751		125,751	125,751		125,751		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	1,690,000	2,661,627	(855,400)	116,226	2,702,072	(855,400)	156,672	2,184,596	2,184,596
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Y	Y			(10,532)			(10,532)			
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y			(69,228)			(69,228)			
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	7,270,000	8,181,998	(1,131,494)		8,181,998	(1,105,228)		2,439,798	2,220,302
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	820,000	1,610,406	(840,080)		1,610,406	(849,405)		801,318	751,644
0299999999. Total NAIC 1 Designation			10,150,000	12,579,781	(2,906,734)	241,977	13,113,971	(2,889,793)	406,167	5,435,382	5,156,542
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals			10,150,000	75,970,319	(30,395,359)	63,632,515	80,568,136	(30,382,887)	67,860,332	6,006,682	5,727,842
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				75,970,319	(30,395,359)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash		CASH	120,000	120,000	120,000		V
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Cash		CASH	21,394	21,394	21,394		V
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	Treasury	912828-4U-1	TREASURY NOTE	858,438	800,000	796,884	06/30/2023	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	Treasury	912828-6A-3	TREASURY NOTE	3,375,234	3,000,000	3,008,715	01/31/2026	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	Treasury	912828-YC-8	TREASURY NOTE	1,015,273	1,000,000	997,886	08/31/2021	IV
0199999999 - Total				5,390,339	4,941,394	4,944,879	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	1,690,000	1,690,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	7,270,000	7,270,000	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	820,000	820,000	XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	370,000	370,000	XXX		V
0299999999 - Total				10,150,000	10,150,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		3,283,307	3,283,307	07/01/2020
9099999. Total - Cash (Schedule E Part 1 type)				3,283,307	3,283,307	XXX
9999999 - Totals				3,283,307	3,283,307	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (4,185,577) Book/Adjusted Carrying Value $ (4,185,577)
2. Average balance for the year Fair Value $ 8,383,663 Book/Adjusted Carrying Value $ 8,383,663
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 3,283,307 NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND					09/30/2020
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			130,898,994	130,911,572	09/30/2020
85749P-10-1	STATE STREET CL INST LIQUID RSV			41,169,021	41,169,021	09/30/2020
90262Y-86-9	UBS SLCT PRIME PREFERRED			3,051,825	3,051,826	09/30/2020
09248U-55-1	BLACKROCK TREASURY TRUST			1	1	09/30/2020
4812C2-23-9	JPMORGAN US TREASURY PLUS CL CAP			1,520	1,520	09/30/2020
90262Y-80-2	UBS SLCT TREASURY CL INST			1	1	09/30/2020
857492-70-6	STATE STR INSTI US GOVT CL INST			4,000,543	4,000,543	09/30/2020
857492-55-7	STATE ST INST TR PL MM-INST			1,279	1,279	09/30/2020
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			2,111	2,111	09/30/2020
64106G-G6-4	NESTLE FINANCE INTERNATIONAL LTD			3,999,968	3,999,922	07/06/2020
68236A-G7-9	ONE GAS INC			999,983	999,975	07/07/2020
03028T-G1-0	AMERICAN TRANSMISSION CO			2,999,987	3,000,000	07/01/2020
45856W-G7-8	INTERCONTINENTAL EXCHANGE INC			1,999,942	1,999,950	07/07/2020
89233G-GE-0	TOYOTA MOTOR CREDIT CORP.			14,999,310	14,999,188	07/14/2020
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			77,658,677	77,642,947	09/30/2020
61747C-84-8	MORGAN STANLEY INSTITUTIONAL LIQUI			313	313	09/30/2020
665279-80-8	NORRN CL INST TREASURY SHS			2,545,021	2,545,021	09/30/2020
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL			63	63	09/30/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				284,328,559	284,325,253	XXX
9999999 - Totals				284,328,559	284,325,253	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (77,570,713) Book/Adjusted Carrying Value $ (77,577,219)
2. Average balance for the year Fair Value $ 335,402,512 Book/Adjusted Carrying Value $ 335,375,170

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BNY Mellon	New York, New York		0.010	1,592	49	5,262,671	7,409,380	18,286,125	XXX
Citibank	New York, New York		0.010	1		516,840	130,187	851,205	XXX
BMO Harris Bank	Chicago, Illinois					(32,037,481)	(37,555,067)	(35,216,935)	XXX
JP Morgan Chase	New York, New York					2,538,431	3,295,411	2,499,418	XXX
UMB Bank	Kansas City, Missouri					(649,499)	(3,728,802)	(893,223)	XXX
US Bank	St Paul, Minnesota					99,325	89,569	53,572	XXX
Wells Fargo	Charlotte, North Carolina					(16,402,481)	(12,661,985)	(12,400,702)	XXX
The Northern Trust Company	Chicago, Illinois					(18,585,226)	(23,107,454)	(21,614,019)	XXX
Wells Fargo	Charlotte, North Carolina					3,121,194	3,121,194	4,420,203	XXX
Union Bank	New York, New York					1,412,542	1,412,542	189,824	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	1,593	49	(54,723,685)	(61,595,025)	(43,824,532)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	1,593	49	(54,723,685)	(61,595,025)	(43,824,532)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	1,593	49	(54,723,685)	(61,595,025)	(43,824,532)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	AMERICAN TRANSMISSION CO		06/30/2020	0.000	07/01/2020	3,000,000		13
	INTERCONTINENTAL EXCHANGE INC		06/30/2020	0.000	07/07/2020	1,999,950		8
	NESTLE FINANCE INTERNATIONAL LTD		06/22/2020	0.000	07/06/2020	3,999,922		140
	ONE GAS INC		06/22/2020	0.000	07/07/2020	999,975		38
	TOYOTA MOTOR CREDIT CORP.		06/29/2020	0.000	07/14/2020	14,999,188		125
	ALLSTATE SHORT TERM POOL LLC		06/30/2020	0.250	07/31/2020	448,355,763	42,859	163,296
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						473,354,798	42,859	163,619
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						473,354,798	42,859	163,619
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						473,354,798	42,859	163,619
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						473,354,798	42,859	163,619
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL		06/30/2020	0.110		133,547,658	6,311	80
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		06/29/2020	0.100		2,111		1
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						133,549,769	6,311	81
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		06/26/2020	0.390		77,658,677	21,172	58,880
61747C-84-8	MORGAN STANLEY INSTITUTIONAL LIQUI		06/01/2020	0.030		313		
665279-80-8	NORRN CL INST TREASURY SHS		06/30/2020	0.140		2,545,021	14,854	
09248U-55-1	BLACKROCK TREASURY TRUST		06/30/2020	0.060		7,617,254	189	151
09248U-61-9	TREASURY TEMP FUND		06/25/2020	0.270				34,789
26188J-20-6	DREYFUS CASH MANAGEMENT INST		06/30/2020	0.300				176,911
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		06/29/2020	0.280				
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		06/30/2020	0.400		130,898,994	10,185	
4812C2-23-9	JPMORGAN US TREASURY PLUS CL CAP		06/22/2020	0.140		1,520	5,823	
665279-20-4	NORRN INST PRIME OBL CLACL SS		06/30/2020	0.060				12
857492-55-7	STATE ST INST TR PL MM-INST		06/29/2020	0.110		1,279	4	343
857492-70-6	STATE STR INSTI US GOVT CL INST		06/25/2020	0.120		4,000,543	290	4,277
85749P-10-1	STATE STREET CL INST LIQUID RSV		06/24/2020	0.330		41,169,021	3,151	53,127
90262Y-80-2	UBS SLCT TREASURY CL INST		06/30/2020	0.110		1		
90262Y-86-9	UBS SLCT PRIME PREFERRED		06/29/2020	0.270		3,051,825	170	973
8699999. Subtotal - All Other Money Market Mutual Funds						266,944,448	55,837	329,462
8899999 - Total Cash Equivalents						873,849,015	105,007	493,162