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QUARTERLY STATEMENT

As of March 31, 2020

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 63312 Employer's ID Number..... 13-1935920

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... December 29, 1961 Commenced Business..... August 13, 1963

Statutory Home Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5420 .. Cincinnati .. OH .. US .. 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II *(Name)*	513-412-1735 *(Area Code) (Telephone Number) (Extension)*
	rearle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Mark Francis Muething	President	2. John Paul Gruber	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary

OTHER

Adrienne Susan Baglier	Executive Vice President	Michael Harrison Haney	Vice President
Brian Patrick Sponaugle	Vice President		

DIRECTORS OR TRUSTEES

John Paul Gruber	Jeffrey Gene Hester	Christopher Patrick Miliano	Mark Francis Muething
Michael James Prager			

State of..... Ohio
County of..... Hamilton

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.

(Signature)	(Signature)	(Signature)
Mark Francis Muething	John Paul Gruber	Christopher Patrick Miliano
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of May 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

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	33,595,160,833		33,595,160,833	32,304,478,534
2. Stocks:				
2.1 Preferred stocks	304,195,859		304,195,859	270,862,862
2.2 Common stocks	821,328,892		821,328,892	985,867,582
3. Mortgage loans on real estate:				
3.1 First liens	1,409,688,987		1,409,688,987	1,370,236,028
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)			0	
4.2 Properties held for the production of income (less $.....0 encumbrances)	97,685,541		97,685,541	97,704,800
4.3 Properties held for sale (less $.....0 encumbrances)			0	
5. Cash ($.....(4,988,353)), cash equivalents ($.....309,007,921) and short-term investments ($.....797,706,161)	1,101,725,729		1,101,725,729	1,474,890,487
6. Contract loans (including $.....0 premium notes)	85,569,230		85,569,230	87,043,668
7. Derivatives	326,961,574		326,961,574	945,740,444
8. Other invested assets	1,321,168,732	1,000	1,321,167,732	1,264,538,976
9. Receivables for securities	129,375,916		129,375,916	11,075,053
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	39,192,861,293	1,000	39,192,860,293	38,812,438,434
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	301,358,552	1,467,738	299,890,814	313,287,008
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,420,587	12,148	1,408,439	1,609,481
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	8,952,783	2,011,574	6,941,209	7,902,470
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,910,242	477,181	2,433,061	1,618,465
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	7,163,260		7,163,260	5,415,656
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	39,855,126		39,855,126	35,201,591
19. Guaranty funds receivable or on deposit	2,163,472		2,163,472	2,163,472
20. Electronic data processing equipment and software	521,634		521,634	628,016
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,056,444		1,056,444	86,518
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	316,828,839	3,397,747	313,431,092	831,828,432
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	39,875,092,232	7,367,388	39,867,724,844	40,012,179,543
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,194,393		2,194,393	6,615,972
28. Total (Lines 26 and 27)	39,877,286,625	7,367,388	39,869,919,237	40,018,795,515

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Funds held as collateral	75,804,529		75,804,529	576,712,169
2502. Company-owned life insurance	202,047,415		202,047,415	200,514,839
2503. Accrued contractual fee income	35,579,148		35,579,148	35,099,821
2598. Summary of remaining write-ins for Line 25 from overflow page	3,397,747	3,397,747	0	19,501,603
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	316,828,839	3,397,747	313,431,092	831,828,432

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....34,138,894,671 less $.....0 included in Line 6.3 (including $.....586,662 Modco Reserve)	34,138,894,671	34,217,810,260
2. Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	47,624,822	45,883,507
3. Liability for deposit-type contracts (including $.....0 Modco Reserve)	1,711,628,959	1,509,062,365
4. Contract claims:		
4.1 Life	201,175,774	179,392,805
4.2 Accident and health	349,482	443,710
5. Policyholders' dividends/refunds to members $.....0 and coupons $.....0 due and unpaid		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including $.....0 Modco)		
6.2 Policyholder's dividends/refunds to members not yet apportioned (including $.....0 Modco)		
6.3 Coupons and similar benefits (including $.....0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....46,652 accident and health premiums	538,683	418,377
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $.....13,953 assumed and $.....1,594,499 ceded	1,608,452	1,632,541
9.4 Interest Maintenance Reserve	51,829,479	35,643,397
10. Commissions to agents due or accrued - life and annuity contracts $.....5,262,703, accident and health $.....0 and deposit-type contract funds $.....0	5,262,703	3,921,026
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	19,614,790	24,357,358
13. Transfers to Separate Accounts due or accrued (net) (including $.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	7,037,249	6,281,650
15.1 Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	21,740,193	16,799,918
15.2 Net deferred tax liability		
16. Unearned investment income	395,064	388,709
17. Amounts withheld or retained by reporting entity as agent or trustee	467,572	475,715
18. Amounts held for agents' account, including $.....1,753,698 agents' credit balances	1,753,698	1,382,565
19. Remittances and items not allocated	37,926,941	45,603,914
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 $.....0 and interest thereon $.....0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	259,995,856	439,152,813
24.02 Reinsurance in unauthorized and certified ($.....0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,020,362	1,933,911
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	10,288	4,619,832
24.09 Payable for securities	208,088,241	10,323,310
24.10 Payable for securities lending		
24.11 Capital notes $.....0 and interest thereon $.....0		
25. Aggregate write-ins for liabilities	118,519,028	598,538,609
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	36,835,482,307	37,144,066,292
27. From Separate Accounts statement	2,194,393	6,615,972
28. Total liabilities (Lines 26 and 27)	36,837,676,700	37,150,682,264
29. Common capital stock	2,512,500	2,512,500
30. Preferred capital stock		
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	812,566,357	812,369,688
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	2,217,163,680	2,053,231,063
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $.....0)		
36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	3,029,730,037	2,865,600,751
38. Totals of Lines 29, 30 and 37	3,032,242,537	2,868,113,251
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	39,869,919,237	40,018,795,515

DETAILS OF WRITE-INS

2501. Liability for funds held as collateral	75,940,628	577,429,149
2502. Interest rate swap collateral payable	19,238,102	
2503. Unclaimed property	16,172,488	14,157,581
2598. Summary of remaining write-ins for Line 25 from overflow page	7,167,810	6,951,879
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	118,519,028	598,538,609
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

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	1,151,185,544	1,319,056,038	4,704,441,570
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	509,053,175	343,053,955	1,760,782,500
4. Amortization of Interest Maintenance Reserve (IMR)	2,757,396	1,957,122	9,439,806
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	1,079,958	128,862,642	514,414,336
7. Reserve adjustments on reinsurance ceded		(1,080,302)	(1,080,302)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	1,042,699	1,403,190	6,388,391
8.3 Aggregate write-ins for miscellaneous income	32,121,462	40,763,474	138,195,265
9. Totals (Lines 1 to 8.3)	1,697,240,234	1,834,016,119	7,132,581,566
10. Death benefits	5,256,439	5,619,788	23,724,844
11. Matured endowments (excluding guaranteed annual pure endowments)	2,798	675,618	1,099,332
12. Annuity benefits	216,848,233	213,990,452	731,992,641
13. Disability benefits and benefits under accident and health contracts	956,797	885,522	3,627,493
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	505,488,468	496,401,421	2,160,125,151
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	36,464,193	36,341,013	148,672,048
18. Payments on supplementary contracts with life contingencies	92	92	368
19. Increase in aggregate reserves for life and accident and health contracts	(77,174,274)	1,319,806,800	3,545,472,796
20. Totals (Lines 10 to 19)	687,842,746	2,073,720,706	6,614,714,673
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	57,497,361	70,329,813	236,730,461
22. Commissions and expense allowances on reinsurance assumed	245,352	142,090	1,013,979
23. General insurance expenses and fraternal expenses	27,210,146	25,638,664	105,393,641
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,783,509	4,083,537	9,917,976
25. Increase in loading on deferred and uncollected premiums	244,075	(436,160)	(647,858)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(11,140,338)	1,506,376	5,688,546
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	764,682,851	2,174,985,026	6,972,811,418
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	932,557,383	(340,968,907)	159,770,148
30. Dividends to policyholders and refunds to members	4,233	3,370	11,141
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	932,553,150	(340,972,277)	159,759,007
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,708,860)	18,864,729	130,457,771
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	937,262,010	(359,837,006)	29,301,236
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....4,614,899 (excluding taxes of $.....5,035,608 transferred to the IMR)	(158,331,563)	2,088,278	(15,714,408)
35. Net income (Line 33 plus Line 34)	778,930,447	(357,748,728)	13,586,828
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,868,113,251	2,701,392,471	2,701,392,471
37. Net income (Line 35)	778,930,447	(357,748,728)	13,586,828
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(4,851,672)	(733,580,990)	506,184,148	876,991,241
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(12,591,475)	32,712,770	78,540,193
41. Change in nonadmitted assets	12,017,678	592,623	(12,216,361)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	179,156,957	(69,742,361)	(140,736,017)
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	(60,000,000)	(35,000,000)	(140,000,000)
53. Aggregate write-ins for gains and losses in surplus	196,669	(127,364,520)	(509,445,104)
54. Net change in capital and surplus (Lines 37 through 53)	164,129,286	(50,366,068)	166,720,780
55. Capital and surplus as of statement date (Lines 36 + 54)	3,032,242,537	2,651,026,403	2,868,113,251

DETAILS OF WRITE-INS

08.301. Contractual rider fee income	16,797,548	16,024,373	65,941,630
08.302. Interest on company-owned life insurance	1,532,576	1,407,436	5,835,221
08.303. Reinsurance experience refund	13,785,588	23,326,536	66,316,302
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	5,750	5,129	102,112
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	32,121,462	40,763,474	138,195,265
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301. Employee and agent stock option contribution	196,669	199,550	811,176
5302. Reinsurance agreement amortization		(127,564,070)	(510,256,280)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	196,669	(127,364,520)	(509,445,104)

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	1,175,214,382	1,352,195,425	4,807,000,140
2. Net investment income	646,537,603	454,744,935	2,250,167,403
3. Miscellaneous income	17,855,827	16,871,388	79,960,542
4. Total (Lines 1 through 3)	1,839,607,812	1,823,811,748	7,137,128,085
5. Benefit and loss related payments	717,654,863	682,512,099	2,924,587,614
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(11,140,338)	1,506,376	5,688,546
7. Commissions, expenses paid and aggregate write-ins for deductions	68,972,296	105,057,900	358,945,398
8. Dividends paid to policyholders	4,233	3,370	11,141
9. Federal and foreign income taxes paid (recovered) net of $.....9,650,507 tax on capital gains (losses)	1,372	764,235	151,176,577
10. Total (Lines 5 through 9)	775,492,426	789,843,980	3,440,409,276
11. Net cash from operations (Line 4 minus Line 10)	1,064,115,386	1,033,967,768	3,696,718,809
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,638,772,317	863,192,304	3,308,130,620
12.2 Stocks	38,303,195	78,067,665	211,410,758
12.3 Mortgage loans	3,269,908	54,777,860	201,934,121
12.4 Real estate			298,103
12.5 Other invested assets	11,697,204	13,803,760	93,497,980
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			1,377
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,692,042,624	1,009,841,589	3,815,272,960
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,943,402,706	1,241,944,546	5,020,442,723
13.2 Stocks	142,012,886	21,571,665	135,015,330
13.3 Mortgage loans	42,722,867	37,909,158	559,669,311
13.4 Real estate	1,166,518	679,694	5,715,847
13.5 Other invested assets	58,197,380	48,323,174	230,920,850
13.6 Miscellaneous applications	62,152,048	142,670,304	691,012,182
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,249,654,405	1,493,098,540	6,642,776,243
14. Net increase or (decrease) in contract loans and premium notes	(1,474,438)	(1,359,965)	(7,857,909)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,556,137,343)	(481,896,986)	(2,819,645,374)
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	172,360,292	(28,801,747)	(141,912,571)
16.5 Dividends to stockholders	60,000,000	35,000,000	140,000,000
16.6 Other cash provided (applied)	6,496,908	(6,979,661)	105,006,245
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	118,857,200	(70,781,408)	(176,906,327)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(373,164,758)	481,289,374	700,167,108
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,474,890,487	774,723,379	774,723,379
19.2 End of period (Line 18 plus Line 19.1)	1,101,725,729	1,256,012,753	1,474,890,487

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

20.0001	Exchanges	21,425,924	308,677,907	994,252,731
20.0002	Capitalized interest	512,728	486,165	2,091,147
20.0003	Short term debt maturity extensions	376,253,562		
20.0004	Cash equivalent maturity rollovers	83,500,000		
20.0005	Transferred from other invested assets to debt	2,428,196		
20.0006	Transferred from other invested assets to equity	1,013,603		11,499,929
20.0007	Securities aquired from dividends/return of capital distribution			10,934

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	6,504,714	7,559,361	31,139,397
3. Ordinary individual annuities	1,065,154,351	1,335,153,853	4,519,634,949
4. Credit life (group and individual)			
5. Group life insurance	146	94	564
6. Group annuities	104,888,447	12,361,777	266,761,478
7. A&H - group	18,777	19,294	81,569
8. A&H - credit (group and individual)			
9. A&H - other	1,455,612	1,591,396	6,022,860
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	1,178,022,047	1,356,685,775	4,823,640,817
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	1,178,022,047	1,356,685,775	4,823,640,817
14. Deposit-type contracts	3,737,220	2,170,640	12,576,482
15. Total (Lines 13 and 14)	1,181,759,267	1,358,856,415	4,836,217,299

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the Great American Life Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles ("NAIC SAP") and the State of Ohio basis, as shown below:

Net Income	03/31/2020	12/31/2019
(1) State basis	$ 778,930,447	$ 13,586,828
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ 778,930,447	$ 13,586,828

Surplus		
(5) Statutory surplus state basis	$ 3,032,242,537	$ 2,868,113,251
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	$ 3,032,242,537	$ 2,868,113,251

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

(1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

(3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
88607BAA5	$ 7,147,197	$ 2,160,000	$ 4,987,197	$ 2,160,000	$ 2,160,000	3/31/2020
26829DAE5	15,397,037	10,197,037	5,200,000	10,197,037	8,939,961	3/31/2020
88606X100	5,694,624	2,958,000	2,736,624	2,958,000	2,958,000	3/31/2020
75620RAC6	2,008,816	1,368,575	640,241	1,368,575	973,825	3/31/2020
55953PAE5	1,767,791	1,461,891	305,900	1,461,891	791,784	3/31/2020
03235TAA5	2,343,642	1,171,766	1,171,876	1,171,766	1,171,766	3/31/2020
67389YAF2	15,768,826	13,551,650	2,217,176	13,551,650	11,852,750	3/31/2020
44931BAE7	23,723,634	21,677,728	2,045,906	21,677,728	17,935,875	3/31/2020
92917TAG0	23,047,023	21,951,426	1,095,597	21,951,426	19,871,691	3/31/2020
675923AG1	24,256,892	23,115,437	1,141,455	23,115,437	20,391,362	3/31/2020
50188NAA6	13,250,860	12,843,180	407,680	12,843,180	11,233,513	3/31/2020
01749PAN8	21,537,845	21,236,367	301,478	21,236,367	18,508,000	3/31/2020
05616MAG1	22,627,109	22,417,824	209,286	22,417,824	20,058,500	3/31/2020
36319WAJ8	14,446,050	14,271,225	174,825	14,271,225	12,448,500	3/31/2020
43739EAP2	1,459,404	1,416,667	44,830	1,414,574	1,280,213	3/31/2020
46627MCY1	9,501,147	9,071,336	257,592	9,243,555	9,369,063	3/31/2020
466308AE3	1,357,848	1,330,858	21,733	1,336,115	1,160,359	3/31/2020
74928XBB6	9,354,707	8,702,145	82,955	9,271,752	8,955,592	3/31/2020
36185MAJ1	1,105,750	963,236	141,101	964,649	904,477	3/31/2020
74951PDQ8	1,322,012	148,020	432,721	889,291	889,291	3/31/2020
75115BAC3	1,992,421	1,921,886	31,009	1,961,411	1,961,411	3/31/2020
45660LCK3	4,201,145	3,912,861	106,364	4,094,782	3,409,037	3/31/2020
61748HUF6	745,985	681,892	65,265	680,720	673,245	3/31/2020
12667GAA1	8,907,714	8,056,048	553,853	8,353,861	6,969,280	3/31/2020
059522AU6	4,545,067	4,381,907	42,834	4,502,233	4,406,525	3/31/2020
05990HAT0	1,687,998	1,570,002	84,535	1,603,464	1,603,464	3/31/2020
59020UV77	716,184	696,289	1,438	714,746	690,017	3/31/2020
07325DAF1	826,946	791,736	3,102	823,844	749,447	3/31/2020
46632YAC8	4,944,184	4,861,534	95,739	4,848,446	4,723,846	3/31/2020
07389NAC9	754,240	689,637	56,306	697,934	677,224	3/31/2020
855541AC2	1,961,267	1,825,434	141,989	1,819,279	1,723,119	3/31/2020
65539CAK2	2,824,817	2,773,962	31,838	2,792,979	2,740,740	3/31/2020
466247QP1	594,089	540,680	50,351	543,738	537,750	3/31/2020
00703QAD4	5,580,976	5,291,239	250,935	5,330,041	4,581,342	3/31/2020
25150NAB0	2,157,663	2,102,680	78,061	2,079,602	1,924,931	3/31/2020
36242DQY2	249,681	247,602	3,000	246,681	221,233	3/31/2020
55274QAK1	2,148,647	2,063,055	84,867	2,063,780	2,063,780	3/31/2020
362341FN4	1,694,852	1,569,303	125,734	1,569,118	1,463,950	3/31/2020
47232CAH7	4,604,227	4,520,672	21,681	4,582,546	4,029,647	3/31/2020
76112BNM8	8,489,315	7,873,473	167,540	8,321,775	7,436,235	3/31/2020
45669AAD6	4,990,904	4,865,082	118,125	4,872,779	4,611,935	3/31/2020
761118FL7	3,167,842	3,073,352	97,795	3,070,047	2,821,516	3/31/2020
761118FM5	3,089,014	2,933,566	101,656	2,987,358	2,987,358	3/31/2020
12669GR45	1,337,332	1,286,495	56,485	1,280,847	1,211,386	3/31/2020
761118BU1	1,761,088	1,660,717	89,005	1,672,083	1,672,083	3/31/2020
885220KW2	5,048,088	5,000,228	46,394	5,001,695	4,461,420	3/31/2020
05946XXP3	1,512,831	1,474,359	15,209	1,497,621	1,307,915	3/31/2020
17307GTY4	3,577,970	3,486,561	109,800	3,468,170	3,172,806	3/31/2020
760985S69	1,646,034	1,457,684	176,368	1,469,666	1,459,894	3/31/2020
Total			$ 26,423,449			

(4) The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 406,504,412
2. 12 Months or Longer	144,443,333

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$5,901,764,322
2. 12 Months or Longer	1,461,495,942

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

NOTES TO FINANCIAL STATEMENTS

J. Real Estate – No significant change.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

N. Offsetting and Netting of Assets and Liabilities – Not applicable.

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	7	7	$ 5,781,005	$ 5,894,793	$ 7,072,640	$ 9,320,520
(2) LB&SS - AC	13	13	16,034,957	23,076,613	16,319,699	21,693,544
(3) Preferred Stock - AC	13	15	19,082,610	22,836,540	20,663,894	24,431,236
(4) Preferred Stock - FV	8	5	12,691,809	7,965,319	12,691,809	7,965,319
(5) Total (1+2+3+4)	41	40	$ 53,590,381	$ 59,773,265	$ 56,748,042	$ 63,410,619

AC - Amortized Cost FV - Fair Value

P. Short Sales – Not applicable.

Q. Prepayment Penalties and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	23	0
(2) Aggregate amount of investment income	$ 8,510,386	$ -

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

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

	03-2020			12-2019			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 150,567,157	$ 18,007,754	$ 168,574,911	$ 200,851,965	$ 210	$ 200,852,175	$ (50,284,808)	$ 18,007,544	$ (32,277,264)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	150,567,157	18,007,754	168,574,911	200,851,965	210	200,852,175	(50,284,808)	18,007,544	(32,277,264)
d. Deferred tax assets nonadmitted	38,525,146	(38,525,146)	-	82,089,820	(69,696,482)	12,393,338	(43,564,674)	31,171,336	(12,393,338)
e. Subtotal net admitted deferred tax asset	112,042,011	56,532,900	168,574,911	118,762,145	69,696,692	188,458,837	(6,720,134)	(13,163,792)	(19,883,926)
f. Deferred tax liabilities	79,899,064	48,820,721	128,719,785	83,560,764	69,696,482	153,257,246	(3,661,700)	(20,875,761)	(24,537,461)
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 32,142,947	$ 7,712,179	$ 39,855,126	$ 35,201,381	$ 210	$ 35,201,591	$ (3,058,434)	$ 7,711,969	$ 4,653,535

(2) Admission calculation components, SSAP No. 101:

	03-2020			12-2019			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 18,007,754	$ 18,007,754	$ -	$ 210	$ 210	$ -	$ 18,007,544	$ 18,007,544
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	32,142,947	-	32,142,947	35,201,381	-	35,201,381	(3,058,434)	-	(3,058,434)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	32,142,947	-	32,142,947	35,201,381	-	35,201,381	(3,058,434)	-	(3,058,434)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	424,842,547	XXX	XXX	418,795,128	XXX	XXX	6,047,419
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	79,899,064	38,525,146	118,424,210	83,560,764	69,696,482	153,257,246	(3,661,700)	(31,171,336)	(34,833,036)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 112,042,011	$ 56,532,900	$ 168,574,911	$ 118,762,145	$ 69,696,692	$ 188,458,837	$ (6,720,134)	$ (13,163,792)	$ (19,883,926)

(3) Other admissibility criteria:

	03-2020	12-2019
a. Ratio percentage used to determine recovery period and threshold limitation amount	750%	755%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,832,283,644	$ 2,791,967,518

(4) Impact of tax planning strategies:

	03-2020		12-2019		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 150,567,157	$ 18,007,754	$ 200,851,965	$ 210	$ (50,284,808)	$ 18,007,544
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	3.1%	0.0%	0.0%	0.0%	3.1%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	112,042,011	56,532,900	118,762,145	69,696,692	(6,720,134)	(13,163,792)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	3.1%	0.0%	0.0%	0.0%	3.1%

b. Does the company's tax planning strategies include the use of reinsurance? Yes [ ] No [X]

B. The Company has recognized all of its deferred tax liabilities.

NOTES TO FINANCIAL STATEMENTS

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

(1) Current income tax:

	03-2020	12-2019	Change
a. Federal	$ (4,710,231)	$130,450,377	$ (135,160,608)
b. Foreign	1,371	7,394	(6,023)
c. Subtotal	(4,708,860)	130,457,771	(135,166,631)
d. Federal income tax (benefit) expense on net capital gains	9,650,507	15,335,780	(5,685,273)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 4,941,647	$145,793,551	$ (140,851,904)

(2) Deferred tax assets:

		03-2020	12-2019	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	91,313,532	142,380,700	(51,067,168)
4	Investments	-	-	-
5	Deferred acquisition costs	51,454,267	50,552,967	901,300
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	28,047	28,047	-
9	Pension accrual	626,906	709,359	(82,453)
10	Receivables - nonadmitted	1,546,941	1,468,053	78,888
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	1,400,466	1,596,344	(195,878)
14	Accruals	4,196,998	4,116,495	80,503
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$150,567,157	$200,851,965	$ (50,284,808)
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	38,525,146	82,089,820	(43,564,674)
d.	Admitted ordinary deferred tax assets	$112,042,011	$118,762,145	$ (6,720,134)
e.	Capital			
1	Investments	$ 18,007,544	$ -	$ 18,007,544
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	210	210	-
99	Subtotal	$ 18,007,754	$ 210	$ 18,007,544
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(38,525,146)	(69,696,482)	31,171,336
h.	Admitted capital deferred tax assets	$ 56,532,900	$ 69,696,692	$ (13,163,792)
i.	Admitted deferred tax assets	$168,574,911	$188,458,837	$ (19,883,926)

(3) Deferred tax liabilities:

		03-2020	12-2019	Change
a.	Ordinary			
1	Investments	$ 1,624,044	$ 1,532,021	$ 92,023
2	Fixed assets	3,636,129	3,800,196	(164,067)
3	Deferred and uncollected premium	1,758,533	2,004,069	(245,536)
4	Policyholder reserves	8,363,218	8,859,947	(496,729)
5	Other	748,470	822,967	(74,497)
6	Policy loans	376,676	393,397	(16,721)
7	Other - Reserve transition adjustment	63,391,994	66,148,167	(2,756,173)
99	Subtotal	$ 79,899,064	$ 83,560,764	$ (3,661,700)
b.	Capital			
1	Investments	$ 48,820,721	$ 69,696,482	$ (20,875,761)
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 48,820,721	$ 69,696,482	$ (20,875,761)
c.	Deferred tax liabilities	$128,719,785	$153,257,246	$ (24,537,461)

(4) Net deferred tax assets/(liabilities)	$ 39,855,126	$ 35,201,591	$ 4,653,535

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred on operations is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	03-2020	12-2019
Provision computed at statutory rate (operations and realized gains/losses)	$ 168,012,217	$ 34,206,839
Permanent differences:		
Dividend exclusion	(135,203)	(628,459)
Stock options	(110,540)	(321,007)
Company-owned life insurance	(321,841)	(1,225,396)
Tax exempt interest	(584,492)	(2,329,149)
Provision to return adjustments	-	(74,008)
Ceding commission	-	(107,153,819)
Other	67,836	343,195
Total permanent differences	(1,084,240)	(111,388,643)
Timing adjustments:		
Investment differences	33,936,380	(9,773,077)
Reserves	(47,814,266)	85,398,991
DAC tax adjustment	901,300	4,321,524
Legal services	9,499	(46,979)
Deferred and uncollected premiums	245,535	25,984
Accounts payable	(79,732)	69,429
Provision to return (primarily investment-related items)	-	(2,205,295)
Fixed assets	126,780	(85,617)
Bonus expense	138,248	(86,566)
Other	(104,329)	102,684
Total timing adjustments	(12,640,585)	77,721,077
Other adjustments		
Unrealized on options	(149,308,828)	145,154,219
Tax credits	(36,917)	(565,091)
Other	-	665,150
Total other adjustments	(149,345,745)	145,254,278
Federal income tax expense on operations and realized gains/losses	$ 4,941,647	$ 145,793,551
Gross change in deferred tax asset:		
Timing adjustments	12,640,585	(77,721,077)
Impact of non-admitted assets	(78,889)	37,165
Unrealized gains/losses	(4,851,673)	39,521,935
Software development	(37,288)	(125,363)
Other	67,068	(730,918)
Total change in deferred tax asset recorded directly to surplus	7,739,803	(39,018,258)
Total statutory income tax expense	$ 12,681,450	$ 106,775,293

E. (1) The Company does not have any operating loss carry-forwards or capital loss carry-forwards available to offset future net income subject to federal income taxes.

(2) The following are income taxes on operations and realized gains incurred in the current and prior years that will be available for recoupment in the event of future net losses:

Period	Ordinary	Capital	Total
2020	$ -	$ 9,600,937	$ 9,600,937
2019	$ -	$12,776,142	$ 12,776,142
2018	$ -	$11,887,535	$ 11,887,535

(3) The Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

F. (1) The Company's federal income tax return is consolidated with the following entities – No significant change.

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT) – Not applicable.

I. Alternative Minimum Tax – Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 – Debt

A. The Company has no capital notes or reverse repurchase agreements outstanding.

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $55,920,000 and $51,920,000 of FHLB stock at March 31, 2020 and December 31, 2019, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $2,074,309,908 as of March 31, 2020. The Company's FHLB borrowing capacity is based on the Company's estimate of collateral eligible to be pledged with the FHLB. The deposit-type contract liabilities and related assets are accounted for in the Company's general account.

(2) FHLB Capital Stock

a. The Company held 300,000 shares of Class B membership stock at March 31, 2020 and December 31, 2019, respectively. The Company held 259,200 shares and 219,200 shares of activity stock at March 31, 2020 and December 31, 2019, respectively.

b. The Company has no membership stock eligible for redemption.

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at March 31, 2020 was $2,074,309,908 (fair value) and $2,004,601,153 (carrying value). The total aggregate borrowing from the FHLB at March 31, 2020 was $1,296,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $2,074,309,908 (fair value) and $2,004,601,153 (carrying value) at March 31, 2020. The amount borrowed from the FHLB at the time of maximum collateral was $1,296,000,000.

(4) Borrowing from FHLB

a. The Company has accessed a total of $1,296,000,000 as part of the funding agreement with the FHLB.

b. The maximum amount of borrowings from the FHLB during the period was $1,296,000,000.

c. The current borrowings are not subject to prepayment penalties.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

The Company has no reportable transactions.

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

Not applicable.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item (4) below for a discussion of each of these three levels.

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential MBS	-	2,607,335	368	-	2,607,703
Commerical MBS	-	-	-	-	-
Asset backed securities	-	-	-	-	-
All other bonds	-	-	-	-	-
Total bonds	-	2,607,335	368	-	2,607,703
Non-affiliated preferred stock	-	-	8,326,305	-	8,326,305
Non-affiliated common stock	260,804,858	22,869	205,663,959	-	466,491,686
Equity index call options	-	201,462,378	-	-	201,462,378
Interest rate swaps	-	125,499,196	-	-	125,499,196
Separate account assets	-	2,194,393	-	-	2,194,393
Total assets at fair value	$ 260,804,858	$ 331,786,171	$ 213,990,632	$ -	$ 806,581,661
Liabilities at fair value					
Separate account liabilities	$ -	$ 2,194,393	$ -	$ -	$ 2,194,393
Interest rate swaps	-	10,288	-	-	10,288
Total liabilities at fair value	$ -	$ 2,204,681	$ -	$ -	$ 2,204,681

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

	Beginning Balance at 12/31/2019	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Sales	Ending Balance at 3/31/2020
Residential MBS	$ 174,704	$ -	$ (246,283)	$ 23,703	$ 62,875	$ -	$ (14,631)	$ 368
Non-affiliated preferred stock	2,960,503	6,319,036	-	3	(953,237)	-	-	8,326,305
Non-affiliated common stock	221,325,672	12,894,624	-	(45,931,495)	3,474,533	13,900,625	-	205,663,959
Total	$ 224,460,879	$ 19,213,660	$ (246,283)	$ (45,907,789)	$ 2,584,171	$ 13,900,625	$ (14,631)	$ 213,990,632

(3) Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

(4) Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment manager, American Money Management Corporation ("AMMC"), an affiliate, is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

(5) Derivative Assets and Liabilities

a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).

b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

NOTES TO FINANCIAL STATEMENTS

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds:							
U.S. Government and government agencies	$ 36,060,313	$ 29,680,670	$ -	$ 20,996,954	$ 15,063,359	$ -	$ -
States, municipalities and political subdivisions	3,956,227,178	3,698,936,504	-	3,891,640,793	64,586,385	-	-
Foreign government	30,440,242	26,885,854	-	30,440,242	-	-	-
Residential MBS	1,984,877,566	1,921,187,716	-	1,871,940,063	112,937,503	-	-
Commercial MBS	754,974,667	741,824,949	-	729,440,960	25,533,707	-	-
Asset backed securities	4,327,677,213	4,528,532,607	3,910,000	3,804,917,124	518,850,089	-	-
Collateralized loan obligations	3,091,167,809	3,318,490,030	-	2,966,097,924	125,069,885		
All other bonds	19,506,075,337	19,329,622,503	2,765,103	18,001,757,798	1,501,552,436	-	-
Total bonds	$ 33,687,500,325	$ 33,595,160,833	$ 6,675,103	$ 31,317,231,858	$ 2,363,593,364	$ -	$ -
Non affiliated preferred stock	303,412,653	304,195,859	119,631,329	38,477,260	145,304,064	-	-
Non affiliated common stock	466,491,686	466,491,686	260,804,858	22,869	205,663,959	-	-
Other investments	266,560,471	224,692,059	-	266,560,471	-	-	-
Mortgage loans	1,408,055,000	1,409,688,987	-	-	1,408,055,000	-	-
Equity index call options	201,462,378	201,462,378	-	201,462,378	-	-	-
Interest rate swaps - assets	125,499,196	125,499,196	-	125,499,196	-	-	-
Interest rate swaps - liabilities	(10,288)	(10,288)	-	(10,288)	-	-	-
Variable annuity assets (separate accounts)	2,194,393	2,194,393	-	2,194,393	-	-	-
Cash, cash equivalents and short-term investments	1,101,725,729	1,101,725,729	1,101,725,729	-	-	-	-
Policy loans	85,569,230	85,569,230	-	-	85,569,230	-	-
Total financial instruments	$ 37,648,460,773	$ 37,516,670,062	$ 1,488,837,019	$ 31,951,438,137	$ 4,208,185,617	$ -	$ -

D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments – The Company has no financial investments that fall under this classification.

Note 21 – Other Items

The table below shows the impact of certain non-recurring items on net income and surplus in the current reporting period, primarily due to a reinsurance agreement and the impact of volatility in the stock market on fixed-indexed annuity ("FIA") results.

Per SSAP No. 86, changes in unrealized gains/losses for derivatives (derivative mark-to-market) that hedge against FIA reserves are recorded through surplus (Page 4, Line 38), while the mark-to-market for the corresponding reserves is recorded through net operating earnings (Page 4, Line 19). While options and reserves move up and down based on stock market performance, the impacts do not precisely offset each other; therefore there is volatility in surplus within each period reported.

03/31/2020

	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 74,372,857	$ 17,077,815	$ 91,450,672
Net realized capital gains (losses)	(197,267,206)	38,935,643	(158,331,563)
Change in net deferred income tax - ordinary	51,527,118	(51,527,118)	-
HLR reserve impact	406,793,813	-	406,793,813
Derivative mark-to-market	443,503,865	(710,994,420)	(267,490,555)
Change in net unrealized gains*	-	(17,417,271)	(17,417,271)
Change in asset valuation reserve	-	179,156,957	179,156,957
Dividends to parent	-	(60,000,000)	(60,000,000)
Other	-	(10,032,767)	(10,032,767)
As reported	$ 778,930,447	$ (614,801,161)	$ 164,129,286

*includes common stocks, interest rate swaps and other invested assets

03/31/2019

	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 89,371,352	$ 6,754,738	$ 96,126,090
Net realized capital gains (losses)	799,366	1,288,912	2,088,278
Change in net deferred income tax	(31,423,858)	31,423,858	-
Reinsurance recapture	(11,402,860)	-	(11,402,860)
HLR reserve impact	(319,527,241)	-	(319,527,241)
HLR reinsurance amortization	127,564,070	(127,564,070)	-
Derivative mark-to-market	(213,129,557)	415,385,230	202,255,673
Change in net unrealized gains*	-	79,538,828	79,538,828
Change in asset valuation reserve	-	(69,742,361)	(69,742,361)
Dividends to parent	-	(35,000,000)	(35,000,000)
Other	-	5,297,525	5,297,525
As reported	$ (357,748,728)	$ 307,382,660	$ (50,366,068)

*includes common stocks, interest rate swaps and other invested assets

Note 22 – Events Subsequent

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated during the period. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

No significant change.

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 [X] No [ ]

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

American Empire Surplus Lines Insurance Company, Great American E & S Insurance Company, Great American Fidelity Insurance Company and Mid-Continent Excess and Surplus Insurance Company were re-domiciled from Delaware to Ohio.

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. 0001042046

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 for the annual filing corresponding to this period.

4.2 If yes, provide name of 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?
If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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. 12/31/2016

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). 01/11/2018

6.4 By what department or departments?

State of Ohio, Department of Insurance

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 with 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 the 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
Great American Advisors	Cincinnati, OH	NO	NO	NO	YES
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: $ 0

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 [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 427,310,881

13. Amount of real estate and mortgages held in short-term investments: $ 0

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	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	359,172,246	354,837,206
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	1,000	1,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 359,173,246	$ 354,838,206
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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 current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

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
The Bank of New York Mellon	One Wall Street, New York, NY 10286

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 and complete 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
American Money Management Corporation	A
ARES Capital Management LLC	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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	NO
131619	ARES Capital Management LLC	549300R4YHRZ85UZU385	SEC	NO

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

18.2 If no, list exceptions:

001011ZZ1 ACUTUS MEDICAL INC D; 009522ZA4 AIRWAY THERAPEUTICS; 096444ZZO SUCCESSOR AGENCY TO THE BLYTHE REDEVELOPMENT AGENCY; 333333ZB1 FIRST REPUBLIC BANK; 466022ZZ6 IVY HILL XV; 499188ZZ6 KNOPP BIOSCIENCES LLC; 606336ZZ8 MOD PIZZA; 609300ZZA MONELION SERIES C; 67102*AA4 ORCC FINANCING II LLC; 79400@AA6 SALDON HOLDINGS, INC FIRST AMEND TERM LOAN

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 for 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 security was 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 reporting 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 (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$326,465,635
1.13	Commercial mortgages	$1,082,749,171
1.14	Total mortgages in good standing	$1,409,214,806
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$474,181
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$474,181
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	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$1,409,688,987
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	$0

2. Operating Percentages:

2.1	A&H loss percent	
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X]	No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ]	No [ ]

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 reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New 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	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	67,574	39,372,504	17,493		39,457,571	
2. Alaska AK	L	3,288	116,308			119,596	
3. Arizona AZ	L	148,521	26,919,657	5,543		27,073,721	2,168,858
4. Arkansas AR	L	42,701	6,160,314	835		6,203,850	
5. California CA	L	1,491,833	140,653,025	71		142,144,929	59,644
6. Colorado CO	L	82,077	11,718,984	18,466		11,819,527	
7. Connecticut CT	L	116,377	19,476,731	66		19,593,174	
8. Delaware DE	L	19,104	4,068,453			4,087,557	
9. District of Columbia DC	L	10,701	424,059			434,760	
10. Florida FL	L	581,428	79,883,194	91,054		80,555,676	
11. Georgia GA	L	277,449	34,154,803	26,995		34,459,247	
12. Hawaii HI	L	73,450	10,345,497			10,418,947	
13. Idaho ID	L	26,794	4,525,470	2,067		4,554,331	
14. Illinois IL	L	288,458	36,737,421	47,399		37,073,278	
15. Indiana IN	L	65,962	31,746,108	36,393		31,848,463	
16. Iowa IA	L	43,362	7,921,500	47,362		8,012,224	
17. Kansas KS	L	51,015	3,606,940	55,430		3,713,385	
18. Kentucky KY	L	55,613	15,142,837	79,635		15,278,085	
19. Louisiana LA	L	70,981	32,766,422	1,477		32,838,880	
20. Maine ME	L	25,587	5,052,307	1,151		5,079,045	
21. Maryland MD	L	180,153	15,104,654	2,027		15,286,834	52,082
22. Massachusetts MA	L	138,425	38,364,651	310		38,503,386	753,678
23. Michigan MI	L	81,877	41,587,365	2,093		41,671,335	113,865
24. Minnesota MN	L	112,694	26,851,002	452		26,964,148	
25. Mississippi MS	L	50,196	8,646,073	1,493		8,697,762	
26. Missouri MO	L	103,025	45,252,016	59,880		45,414,921	
27. Montana MT	L	2,556	934,690	6,987		944,233	
28. Nebraska NE	L	61,314	4,234,165	19,191		4,314,670	
29. Nevada NV	L	99,239	8,219,323	2,608		8,321,170	
30. New Hampshire NH	L	21,357	2,951,586	18,736		2,991,679	458,744
31. New Jersey NJ	L	256,925	51,588,222	2,482		51,847,629	
32. New Mexico NM	L	65,302	1,567,818			1,633,120	
33. New York NY	N	53,047	8,288,232	2,128		8,343,407	
34. North Carolina NC	L	326,298	61,981,741	420,951		62,728,990	
35. North Dakota ND	L	19,511	619,871			639,382	
36. Ohio OH	L	157,917	52,923,802	15,732		53,097,451	
37. Oklahoma OK	L	148,594	1,722,353	35,786		1,906,733	
38. Oregon OR	L	40,638	6,451,322	11,411		6,503,371	
39. Pennsylvania PA	L	352,083	47,718,607	3,704		48,074,394	65,066
40. Rhode Island RI	L	15,323	5,447,688	367		5,463,378	
41. South Carolina SC	L	117,724	38,648,413	90,380		38,856,517	65,284
42. South Dakota SD	L	12,133	2,387,153			2,399,286	
43. Tennessee TN	L	127,718	61,753,740	65,760		61,947,218	
44. Texas TX	L	759,936	60,386,377	62,387		61,208,700	
45. Utah UT	L	37,510	8,203,190	20,696		8,261,396	
46. Vermont VT	L	10,105	818,924	3,567		832,596	
47. Virginia VA	L	270,678	11,940,103	58,580		12,269,361	
48. Washington WA	L	133,420	13,326,113	55,495		13,515,028	
49. West Virginia WV	L	36,429	9,375,510	2,376		9,414,315	
50. Wisconsin WI	L	86,978	19,781,669	90,787		19,959,434	
51. Wyoming WY	L	5,524	1,194,648			1,200,172	
52. American Samoa AS	N					0	
53. Guam GU	N	26,606				26,606	
54. Puerto Rico PR	N	203				203	
55. US Virgin Islands VI	L	700				700	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	338				338	
58. Aggregate Other Alien OT	XXX	15,825	979,244	0	0	995,069	0
59. Subtotal	XXX	7,470,576	1,170,042,799	1,487,803	0	1,179,001,178	3,737,221
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	72,857		36,629		109,486	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	7,543,433	1,170,042,799	1,524,432	0	1,179,110,664	3,737,221
96. Plus Reinsurance Assumed	XXX	1,370,153	105,738	1,200,790		2,676,681	
97. Totals (All Business)	XXX	8,913,586	1,170,148,537	2,725,222	0	1,181,787,345	3,737,221
98. Less Reinsurance Ceded	XXX	5,040,491	22,991,430	1,524,432		29,556,353	19,265
99. Totals (All Business) less Reinsurance Ceded	XXX	3,873,095	1,147,157,107	1,200,790	0	1,152,230,992	3,717,956
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	15,825	979,244			995,069	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	15,825	979,244	0	0	995,069	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	51
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0
R - Registered - Non-domiciled RRGs	0
Q - Qualified - Qualified or accredited reinsurer	0
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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. (77%) ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
NCM Holdings (U.K.) Limited	GBR		
Neon Capital Managers	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Italy S.R.L. (60%)	ITA		
Neon Management Services Limited	GBR		
Neon Sapphire Underwriting Limited	GGY		
Neon Service Company (U.K.) Limited	GBR		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Insurance Agency A/S (89.425%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Xenon Agency Limited	GBR		
Helium Holdings Limited	BMU		
Neon Employee Ownership LLC (23.35%)	DE		
GAI Australia Pty Ltd	AUS		

* Denotes insurer
@ Company affiliated but not owned
# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC Brothers, Inc.	OH	31-1391777	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited* (f/k/a Insurance (GB) Limited)	GBR		
Great American Specialty & Affinity Limited	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Real Estate Holdings, LLC	FL	82-2462705	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

* Denotes insurer
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# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Great American Underwriters Insurance Company *	OH	83-1694393	16618
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc.	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer
@ Company affiliated but not owned
# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies.

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 *
Members															
			31-1544320.		.1042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			N	
			31-0996797.				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0828578.				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-1577326.				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			27-2829629.				Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			41-2112001.				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000765.				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-6400464.				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1665396.				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-1548213.				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			20-1574094.				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1852532.				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1480078.				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			13-6021353.				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			76-0080537.				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-3246684.				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000766.				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	N	
			98-1073776.				GAI Insurance Company, Ltd	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1446308.				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1242743.				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1508644.				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0823725.				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-0606803.				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2.
			98-0606803.				GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.	Ownership	30.010	American Financial Group, Inc.	N	2.
			98-0556144.				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							NCM Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Managers	GBR	NIA	NCM Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
			98-0412245.				Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Italy S.R.L.	ITA	NIA	Neon Holdings (U.K.) Limited	Ownership	60.000	American Financial Group, Inc.	N	
							Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Sapphire Underwriting Limited	GGY	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	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 *
							Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Orca Insurance Agency A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	American Financial Group, Inc.	N	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Xenon Agency Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	5.
							Neon Employee Ownership LLC	DE	NIA	Helium Holdings Limited	Ownership	23.350		N	5.
							GAI Australia Pty Ltd	AUS	NIA	Neon Employee Ownership LLC	Ownership	100.000	American Financial Group, Inc.	N	5.
			06-1356481				Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	1.
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			84-2654660				Skipjack Holding Company, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			80-0333563				ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1784136				Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited	GBR	NIA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

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			30-0571535.				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23426	73-0773259.				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607394.				National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1899058.				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			31-1548235.				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			98-0191335.				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			66-0660039.				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607396.				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			36-4670968.				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	N	4.
0084	American Financial Group, Inc.	32620	34-1607395.				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	11051	99-0345306.				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			43-1254631.				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	41106	95-3623282.				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	21172	86-0114294.				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			20-5546054.				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			46-4570914.				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	22179	95-2801326.				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	43753	31-1054123.				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	
			59-1683711.				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			59-3385208.				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			82-2462705.				Summit Real Estate Holdings, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			59-3409855.				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10701	59-1835212.				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10335	59-3269531.				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	16691	31-0501234.				Great American Insurance Company	OH	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37990	31-0973761.				American Empire Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1671722.				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	35351	31-0912199.				American Empire Surplus Lines Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1463075.				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840291.				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			25-1754638.				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840294.				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			31-1277904.				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			83-1767590.				CropSurance Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0589001.				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

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			84-2358400				Human and Social Services Risk Purchasing Group, LLC	OH	NIA	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	N	3
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	RE	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	16618	83-1694393				Great American Underwriters Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	

Asteris	Explanation
1	Another affiliated company owns 1% or less of the shares.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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2	The entity is owned by more than one company within the AFG Group.														
3	Great American Insurance Company is the majority member of the Association.														
4	Company is affiliated but not owned.														
5	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee Ownershp LLC,														
	owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.														

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?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	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?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	N/A

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:

6331220204900001

6331220204470001

6331220203650001

6331220204480001

6331220204450001

6331220204490001

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Inventory and prepaid assets on real estate holdings	3,042,477	3,042,477	0	
2505. Accounts receivable	355,270	355,270	0	
2506. Interest rate swap collateral receivable			0	19,501,603
2597. Summary of remaining write-ins for Line 25	3,397,747	3,397,747	0	19,501,603

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts payable	7,081,291	6,849,893
2505. Unfunded commitment fee liability	86,519	101,986
2597. Summary of remaining write-ins for Line 25	7,167,810	6,951,879

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	5,750	5,129	102,112
08.397. Summary of remaining write-ins for Line 8.3	5,750	5,129	102,112

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	97,704,800	96,793,633
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	1,166,518	5,715,847
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		143,501
5. Deduct amounts received on disposals		298,103
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	1,185,777	4,650,078
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	97,685,541	97,704,800
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	97,685,541	97,704,800

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	1,370,236,028	1,012,500,838
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		492,420,112
2.2 Additional investment made after acquisition	42,722,867	67,249,200
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	3,269,908	201,934,121
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,409,688,987	1,370,236,028
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,409,688,987	1,370,236,028
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,409,688,987	1,370,236,028

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	1,264,539,976	1,089,280,479
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	7,253,105	93,694,096
2.2 Additional investment made after acquisition	50,944,275	137,226,754
3. Capitalized deferred interest and other		
4. Accrual of discount	74	828
5. Unrealized valuation increase (decrease)	10,601,861	38,502,264
6. Total gain (loss) on disposals		1,213,321
7. Deduct amounts received on disposals	11,697,204	93,497,980
8. Deduct amortization of premium and depreciation	473,355	1,879,785
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,321,168,732	1,264,539,976
12. Deduct total nonadmitted amounts	1,000	1,000
13. Statement value at end of current period (Line 11 minus Line 12)	1,321,167,732	1,264,538,976

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	33,561,208,979	31,737,877,397
2. Cost of bonds and stocks acquired	3,103,050,606	5,665,197,946
3. Accrual of discount	36,610,390	80,826,802
4. Unrealized valuation increase (decrease)	(118,627,407)	111,788,179
5. Total gain (loss) on disposals	36,456,794	57,037,726
6. Deduct consideration for bonds and stocks disposed of	1,707,011,822	4,029,197,476
7. Deduct amortization of premium	23,595,318	22,278,038
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	175,917,024	52,611,727
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	8,510,386	12,568,170
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	34,720,685,584	33,561,208,979
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	34,720,685,584	33,561,208,979

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)	21,443,351,251	2,592,707,306	1,857,349,848	(514,729,649)	21,663,979,060			21,443,351,251
2. NAIC 2 (a)	10,956,234,642	824,415,478	244,025,600	132,484,865	11,669,109,385			10,956,234,642
3. NAIC 3 (a)	532,609,841	35,856,281	50,924,378	332,412,564	849,954,308			532,609,841
4. NAIC 4 (a)	108,757,055	47,010,218	29,681,652	30,204,380	156,290,001			108,757,055
5. NAIC 5 (a)	88,248,715	330,472	16,086,626	(6,876,647)	65,615,914			88,248,715
6. NAIC 6 (a)	13,854,769	42,521	935,494	2,403,797	15,365,593			13,854,769
7. Total Bonds	33,143,056,273	3,500,362,276	2,199,003,598	(24,100,690)	34,420,314,261	0	0	33,143,056,273
PREFERRED STOCK								
8. NAIC 1	26,689,804	1,266,576		(123,415)	27,832,965			26,689,804
9. NAIC 2	174,284,139	20,067,400	395,220	(73,263)	193,883,056			174,284,139
10. NAIC 3					0			
11. NAIC 4	31,018,660	13,300,654		(6,634,000)	37,685,314			31,018,660
12. NAIC 5	38,453,592	342,869		5,581,396	44,377,857			38,453,592
13. NAIC 6	416,667				416,667			416,667
14. Total Preferred Stock	270,862,862	34,977,499	395,220	(1,249,282)	304,195,859	0	0	270,862,862
15. Total Bonds and Preferred Stock	33,413,919,135	3,535,339,774	2,199,398,818	(25,349,971)	34,724,510,120	0	0	33,413,919,135

(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 $.....794,485,511; NAIC 2 $.....0; NAIC 3 $.....3,804,475; NAIC 4 $.....25,461,169; NAIC 5 $.....394,304; NAIC 6 $.....1,007,969.

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	797,706,168	XXX	797,964,886	4,116,841	

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	772,544,405	465,630,523
2. Cost of short-term investments acquired	425,410,630	704,041,641
3. Accrual of discount	334,879	631,747
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(411)	1,377
6. Deduct consideration received on disposals	400,582,007	397,749,286
7. Deduct amortization of premium	1,327	11,597
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)	797,706,168	772,544,405
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	797,706,168	772,544,405

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)	941,120,612
2.	Cost paid/(consideration received) on additions	140,844,934
3.	Unrealized valuation increase/(decrease)	(755,014,261)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	
8.	Adjustment to the book/adjusted carrying value of hedge item	
9.	Total foreign exchange change in book/adjusted carrying value	
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	326,951,285
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	326,951,285

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, 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				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus				
3.14	Section 1, Column 18, prior year		0	0	
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		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus				
3.24	Section 1, Column 19, prior year				
3.25	SSAP No. 108 adjustments		0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized				
4.23	SSAP No. 108 adjustments		0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the 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)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

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	326,951,285	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		326,951,285
4.	Part D, Section 1, Column 5	326,961,573	
5.	Part D, Section 1, Column 6	(10,288)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	326,951,285	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		326,951,285
10.	Part D, Section 1, Column 8	326,961,573	
11.	Part D, Section 1, Column 9	(10,288)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	717,455,225	328,628,061
2. Cost of cash equivalents acquired	1,335,344,759	4,410,063,041
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	7,613	
6. Deduct consideration received on disposals	1,743,799,683	4,021,235,877
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)	309,007,914	717,455,225
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	309,007,914	717,455,225

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
Acquired by Purchase								
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				200,911
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				187,055
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				356,083
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				422,469
0199999. Totals					0	0	0	1,166,518
0399999. Totals					0	0	0	1,166,518

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 B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	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

NONE

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
Mortgages in Good Standing - Commercial Mortgages - All Other								
200500ZZ2	Fort Walton Beach	FL		03/14/2019	4.813		1,044,744	42,000,000
560222ZA2	Lincolnshire	IL		01/24/2019	5.235		1,500,000	29,550,000
797241ZB5	Miramar Beach	FL		06/17/2019	6.015		4,391,932	30,100,000
797241ZZ2	Miramar Beach	FL		11/01/2018	6.087		7,425,803	36,404,872
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	0	14,362,479	138,054,872
Mortgages in Good Standing - Mezzanine Loans								
209999ZA2	Charleston	SC		09/30/2019	3.632		28,360,388	43,631,366
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	28,360,388	43,631,366
0899999. Total - Mortgages in Good Standing				XXX	XXX	0	42,722,867	181,686,238
3399999. Total Mortgages				XXX	XXX	0	42,722,867	181,686,238

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
019999ZZ7	West Bloomfield	MI		03/31/2017		105,230					0		105,230	105,230			0
030211ZZ2	Lehi	UT		09/22/2016		153,377					0		153,377	153,377			0
081533ZZ7	Ridgeway	SC		10/27/2014		88,382					0		88,382	88,382			0
114840ZA2	Coral Gables	FL		08/12/2016		172,298					0		172,298	172,298			0
165421ZZ4	Cape Cod	MA		05/06/2016		141,802					0		141,802	141,802			0
212555ZA7	Philadelphia	PA		01/31/2012		76,270					0		76,270	76,270			0
275222ZZ3	Austin	TX		04/26/2017		81,085					0		81,085	81,085			0
290700AB9	Memphis	TN		11/07/2019		104,829					0		104,829	104,829			0
440555ZZ6	Houston	TX		06/28/2018		129,954					0		129,954	129,954			0
494266ZZ5	The Woodlands	TX		03/25/2015		112,300					0		112,300	112,300			0
502413ZZ3	Salt Lake City	UT		11/08/2013		95,426					0		95,426	95,426			0
517777ZZ4	Prescott	AZ		05/28/2015		121,150					0		121,150	121,150			0
560222ZA2	Lincolnshire	IL		01/24/2019		63,033					0		63,033	63,033			0
581222ZZ2	Baltimore	MD		08/22/2012		144,351					0		144,351	144,351			0
617556ZA6	Austin	TX		02/19/2016		99,674					0		99,674	99,674			0
624999ZZ4	Tucson	AZ		06/30/2014		97,846					0		97,846	97,846			0
696551ZZ6	Carlsbad	CA		10/17/2013		106,898					0		106,898	106,898			0
700500ZZ7	Santa Monica	CA		04/30/2018		525,314					0		525,314	525,314			0
74951ZZY5	Pearland	TX		12/06/2013		71,565					0		71,565	71,565			0
797240ZA9	Destin	FL		12/19/2013		304,064					0		304,064	304,064			0
816849ZZ9	Orlando	FL		05/17/2013		87,413					0		87,413	87,413			0
90399ZZZ8	Indianapolis	IN		08/27/2019		82,102					0		82,102	82,102			0

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
934432ZZ1	Burbank	CA		11/12/2013		71,113					0		71,113	71,113			0
955555ZZ3	Phoenix	AZ		05/17/2013		61,917					0		61,917	61,917			0
983444ZZ6	Lehi	UT		02/24/2014		164,640					0		164,640	164,640			0
Old Standard	Cincinnati	OH		01/01/2006		7,876					0		7,876	7,876			0
0299999. Total - Mortgages With Partial Repayments						3,269,908	0	0	0	0	0	0	3,269,908	3,269,908	0	0	0
0599999. Total Mortgages						3,269,908	0	0	0	0	0	0	3,269,908	3,269,908	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
000000 00 0	Cyprium Parallel Investors V, LP	Cleveland	OH	Cyprium V Management LLC		08/15/2019			214,330			3.660
000000 00 0	Great American Capital Partners Fund II, LP	Los Angeles	CA	Great American Capital Partners, LLC		01/12/2018			690,187			2.330
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.		06/07/2017			1,420,305			0.870
000000 00 0	Northcreek Mezzanine Fund III, L.P.	Cincinnati	OH	NMF GP III, LLC		09/10/2019	2		233,399			4.310
000000 00 0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit General Partner, L.P		11/28/2018			1,254,671			9.760
000000 00 0	SAAS Capital Fund III	Cincinnati	OH	SC GP III, LLC		08/09/2018			562,500			4.930
000000 00 0	Sagard Credit Partners, LP	Toronto	CAD	Sagard Credit Partners (Cayman) GP, Inc.		10/09/2018			634,243			1.320
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-I MMF GP LLC		12/18/2017			861,538			62.200
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Partners II, LLC.,		07/17/2014	2		356,711			2.300
000000 00 0	Yukon Capital Partners III L.P.	Minneapolis	MN	Yukon Partners III, LLC.,		07/18/2017	2		320,985			1.250
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated								0	6,548,870	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	A&M Capital Partners, LP	Greenwhich	CT	A&M Capital-GP, L.P		12/06/2013	3		540,264			1.750
000000 00 0	A&M Capital Partners II, LP	Greenwhich	CT	A&M Capital-GP II, LP		05/25/2018	3		1,097,324			0.870
000000 00 0	A&M Capital Opportunities Fund, LP	Greenwhich	CT	A&M Capital Opportunities-GP, L.P.		10/21/2016	3		557,131			1.450
000000 00 0	ALLOS III-Q L.P.	Cincinnati	OH	ALLOS Ventures III LLC		12/19/2018			180,000			4.780
000000 00 0	Blackstone Tactical Opportunities III, LP	New York	NY	Blackstone Tactical Opportunities Associates III LLC		02/08/2019			803,995			0.180
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners GP L.P.		07/15/2014	3		448,781			4.000
000000 00 0	Bridge Growth Partners L.P.-Accedian Holdings II	New York	NY	Bridge Growth Partners GP L.P.		03/08/2019	3		1,855,005			29.850
000000 00 0	CCA Life Settlements Fund II, LP	Dublin	IRL	CCA Life Settlements Fund II ICAV		12/16/2019			750,000			15.580
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Fund Management, LLC		04/29/2013	1		30,183			2.380
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II, LLC		09/18/2017	1		73,082			4.930
000000 00 0	Corsair Assist Investors, LP	New York	NY	Corsair Assist Management, LP		05/25/2018			3,209,103			9.910
000000 00 0	Corsair Blade Investors, L.P.	New York	NY	Corsair Blade Management, LP		12/16/2019			15,576			15.580
000000 00 0	Corsair Boomer Investors L.P.	New York	NY	Corsair Boomer Management, LP		06/25/2018			9,767			9.770
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Management, LP		06/25/2018			1,132,968			1.560
000000 00 0	Energy Impact Fund II LP	New York	NY	Energy Impact Fund II GP LLC		03/20/2020		242,367				0.800
000000 00 0	Foresite Capital Fund IV, LP	San Francisco	CA	Foresite Capital Management IV,		04/16/2018			500,000			0.690
000000 00 0	Goldner Hawn Fund VII L.P.	Minneapolis	MN	Goldner Hawn GP, LLC		04/29/2019			25,000			1.770
000000 00 0	Greenspring Opportunities V, LP	Owings Mills	MD	Greenspring Opportunities General Partner V, LP		01/22/2018	1		210,000			0.770
000000 00 0	Greenspring Opportunities VI, LP	Owings Mills	MD	Greenspring Opportunities VI, L.P.		01/21/2020	1	600,000				0.300
000000 00 0	Greenspring Global Partners VIII, L.P.	Owings Mills	MD	Greenspring Opportunities VIII, L.P.		07/14/2017	1		168,216			11.630
000000 00 0	Gryphon Partners V, L.P.	San Francisco	CA	Gryphon GenPar V, L.P.		08/29/2018	3		1,905,144			0.570
000000 00 0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory GP1, LLC		03/23/2017			103,514			2.440
000000 00 0	Narya Capital Fund I, L.P.	Cincinnati	OH	Narya Capital Fund I, L.P.		03/20/2020		145,894				2.000
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Associates III L.P.		05/23/2013	3		90,000			0.680
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Associates IV L.P.		04/19/2017	3		300,000			0.490
000000 00 0	NB Strategic Capital LP	New York	NY	NB Strategic Capital Associates LP		03/05/2020	3	1,926,199				1.000
000000 00 0	NB Strategic Co-Investment Partners IV L.P.	New York	NY	NB Alternatives Advisors, LLC		01/29/2020	3	245,314				0.400

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	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	Patriot Financial Partners III, L.P.	Philadelphia	PA	Patriot Financial Partners GP III, L.P.		07/21/2017	3		750,000			2.580
000000 00 0	PWP Growth Equity Fund II LLP	New York	NY	PWP Growth Equity Fund II GP LLP		02/28/2018	3		50,406			1.200
000000 00 0	Quibi Holdings, LLC (Class A)	Beverly Hills	CA	WCI One Holdings I, LLC		08/24/2018			750,000			0.500
000000 00 0	Quibi Holdings, LLC (Class C)	Beverly Hills	CA	WCI One Holdings I, LLC		01/10/2020		500,000				
000000 00 0	Refinery Venture Fund I, LP	Cincinnati	OH	Refinery Management, LLC		11/20/2017			8,155			12.850
000000 00 0	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital III L.P.		03/27/2020		869,008				0.800
000000 00 0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital GenPar V, LP		11/01/2018			15,160			0.130
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps GP II, L.P.		01/08/2010	3		43,786			1.040
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps GP III, LLC		06/08/2016	3		336,836			1.100
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, GP LP		08/19/2013	3		231,461			1.730
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, GP LP		08/19/2013	3		30,166			1.810
000000 00 0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III GP, LP		11/20/2018	3		742,878			1.470
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium I GP, LLC		06/26/2015	3		174,598			2.280
000000 00 0	Tritium Partners II, LLC	Austin	TX	Tritium II GP, LLC		11/13/2019	3		882,058			2.050
000000 00 0	VICOF II Feeder, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II GP, LP		08/02/2017			43,750			3.540
000000 00 0	Vivo Capital Fund IX, LP	Palo Alto	CA	Vivo Capital IX, LLC		09/09/2019			851,346			0.350
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								4,528,782	18,915,653	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Hillpointe Workforce Housing Partnership I, LP	Charlotte	NC	Hillpointe Fund I GP, LLC		03/17/2020		549,803				3.300
000000 00 0	LCN NA Fund III-D, LP	New York	NY	LCN North American GP III, L.P.		08/23/2019			3,111			1.670
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Lubert-Adler Group VII-B, LLC		04/07/2017			1,666,667			4.180
000000 00 0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opportunities Associates, LP		12/05/2018			62,500			1.360
000000 00 0	Osprey Pointe Sandestin, LLC	Miramar Beach	FL	Sandestin Investments, LLC		12/19/2018			8,468			38.500
000000 00 0	PRCP-Bucks Partners, LP	Philadelphia	PA	PRCP-Bucks Partners Managers, LP		04/25/2017			86,000			40.000
000000 00 0	PRCP-CO Governor's Park, LP	Fort Collins	CO	PRCP-CO Governor's Park Managers, LP		11/18/2019			6,287,337			40.000
000000 00 0	PRCP-CO Stone Mountain, LP	Northglenn	CO	PRCP-CO Stone Mountain Managers, LP		03/24/2020		420,000				40.000
000000 00 0	PRCP-Key West Partners I, LP	Key West	FL	PRCP-Key West Partners I Managers, LP		02/08/2017			72,000			40.000
000000 00 0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners Managers, LP		10/22/2015			83,200			40.000
000000 00 0	PRCP-NC Greensboro Partners, LP	Greensboro	NC	PRCP-NC Greensboro Managers, LP		03/19/2020		600,000				40.000
000000 00 0	PRCP-NC Wilmington Partners II, LP	Wilmington	NC	PRCP-NC Wilmington Partners II Managers, LP		05/08/2018			90,000			40.000
000000 00 0	PRCP-Orlando Parkway Partners, LP	Orlando	FL	PRCP-Orlando Parkway Manager, LLC		02/27/2020		1,154,520	800,000			40.000
000000 00 0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL	PRCP-Orlando Sanford Landing Partners Managers, LP		12/18/2019			9,546,244			40.000
000000 00 0	PRCP-Orlando Whisper Lake Partners, LP	Orlando	FL	PRCP-Orlando Whisper Lake Partners Managers, LP		12/18/2019			5,407,639			40.000
000000 00 0	PRCP-Phoenix III Partners, LP	Phoenix	AZ	PRCP-Phoenix III Partners Managers, LP		08/03/2017			101,200			40.000
000000 00 0	PRCP-Stuart Partners, L.P.	Stuart	FL	PRCP-Stuart Partners Managers, LP		12/06/2016			83,600			40.000
000000 00 0	PRCP-Sunrise Water's Edge Partners, LP	Sunrise	FL	PRCP-Sunrise Water's Edge Partners Managers, LP		08/29/2018			108,800			40.000
000000 00 0	PRCP-Tampa Arbor Partners, LP	Tampa	FL	PRCP-Tampa Arbor Partners Managers, LP		08/29/2018			144,000			40.000
000000 00 0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners Managers, LP		05/15/2018			93,200			40.000
000000 00 0	PRCP – University Village, LP	Colorado Springs	CO	PRCP – University Village Managers, LP		09/11/2018			123,200			40.000
000000 00 0	PRCP-Woodland Hills, LP	Colorado Springs	CO	PRCP-Woodland Hills Managers, LP		11/13/2018			48,500			40.000

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	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	Water Street O'Connor, L.P.	Atlanta	GA	LG Residential Services, LLC		10/22/2015			499,125			37.500
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								2,724,323	25,314,791	0	0	XXX
Any Other Class of Asset - Unaffiliated												
000000 00 0	Monza Energy, LLC	Houston	TX	Monza Energy, LLC		04/17/2018			164,961			1.640
4699999. Total - Any Other Class of Asset - Unaffiliated								0	164,961	0	0	XXX
4899999. Subtotal - Unaffiliated								7,253,105	50,944,275	0	0	XXX
5099999. Totals								7,253,105	50,944,275	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
USIP Identificatio	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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000 00 0	Cyprium Parallel Investors V, LP	Cleveland	OH	Cyprium V Management LLC	08/15/2019	01/01/2020	1,013,603					0		1,013,603	1,013,603			0	
000000 00 0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Gryphon Mezzanine Partners II, L.P.	12/20/2019	01/01/2020	2,428,196					0		2,428,196	2,428,196			0	
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.	06/07/2017	02/11/2020	1,905					0		1,905	1,905			0	41,339
000000 00 0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit General Partner, L.P	11/28/2018	03/06/2020	803,978					0		803,978	803,978			0	42,107
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-I MMF GP LLC	12/18/2017	01/16/2020	2,358,633					0		2,358,633	2,358,633			0	386,862
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							6,606,315	0	0	0	0	0	0	6,606,315	6,606,315	0	0	0	470,308
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	ArcLight PEF GP VI, LLC	08/04/2015	02/20/2020	276,033					0		276,033	276,033			0	232,618
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Management, LP	06/25/2018	03/24/2020	582,014					0		582,014	582,014			0	44,747
000000 00 0	Gryphon Partners V, L.P.	San Francisco	CA	Gryphon GenPar V, L.P.	08/29/2018	03/26/2020	27,628					0		27,628	27,628			0	
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	MCOF GP, LLC	07/15/2016	03/26/2020	556,933					0		556,933	556,933			0	
000000 00 0	NB Strategic Capital LP	New York	NY	NB Strategic Capital Associates LP	03/05/2020	03/31/2020	337,264					0		337,264	337,264			0	(51,177)
000000 00 0	River Cities Capital Fund III, LP	Cincinnati	OH	River Cities Management III, LP	05/15/2018	02/20/2020	146,779					0		146,779	146,779			0	
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps GP II, L.P.	01/08/2010	02/25/2020	957,165					0		957,165	957,165			0	847,267
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, GP LP	08/19/2013	03/31/2020	138,242					0		138,242	138,242			0	156,517
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, GP LP	08/19/2013	03/31/2020	9,042					0		9,042	9,042			0	127,964
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium I GP, LLC	06/26/2015	01/10/2020	29,755					0		29,755	29,755			0	
000000 00 0	VICOF II Feeder, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II GP, LP	08/02/2017	02/14/2020	1,353,296					0		1,353,296	1,353,296			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,414,150	0	0	0	0	0	0	4,414,150	4,414,150	0	0	0	1,357,936
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	LCN NA Fund III-D, LP	New York	NY	LCN North American GP III, L.P.	08/23/2019	03/16/2020	209,978					0		209,978	209,978			0	12,532

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	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
USIP Identificatio	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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	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	NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opportunities Associates, LP	12/05/2018	03/30/2020	146,701					0		146,701	146,701			0	9,422
000000 00 0	Pineapple Square Properties LLC	Sarasota	FL	The Isaac Group Holdings, LLC	04/19/2006	03/09/2020	15					0		15	15			0	17,481
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							356,694	0	0	0	0	0	0	356,694	356,694	0	0	0	39,435
Any Other Class of Asset - Unaffiliated																			
000000 00 0	Monza Energy, LLC	Houston	TX	Monza Energy, LLC	04/17/2018	03/19/2020	320,045					0		320,045	320,045			0	
4699999. Total - Any Other Class of Asset - Unaffiliated							320,045	0	0	0	0	0	0	320,045	320,045	0	0	0	0
4899999. Subtotal - Unaffiliated							11,697,204	0	0	0	0	0	0	11,697,204	11,697,204	0	0	0	1,867,679
5099999. Totals							11,697,204	0	0	0	0	0	0	11,697,204	11,697,204	0	0	0	1,867,679

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
Bonds - U.S. Government									
36179U 5A 6	G2 MA6241 - RMBS		03/13/2020	MORGAN STANLEY CO		38,370,494	38,370,494	58,622	1
36179V DB 3	G2 MA6398 - RMBS		03/12/2020	VARIOUS		56,452,648	56,281,127	85,985	1
36179V HF 0	G2 MA6530 - RMBS		03/12/2020	VARIOUS		93,824,844	93,500,000	142,847	1
0599999. Total - Bonds - U.S. Government						188,647,985	188,151,621	287,454	XXX
Bonds - U.S. Special Revenue and Special Assessment									
196480 GC 5	COLORADO HSG & FIN AUTH		01/17/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000		1FE
196480 GD 3	COLORADO HSG & FIN AUTH		01/17/2020	RBC CAPITAL MARKETS		1,300,000	1,300,000		1FE
20775C 6L 3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		01/30/2020	CITIGROUP		2,205,000	2,205,000		1FE
3140JX EE 4	FN BO2832 - RMBS		02/28/2020	Amherst Securities Group LLC		8,858,131	8,673,813	7,951	1
3140K4 QN 3	FN BO8560 - RMBS		03/06/2020	CREDIT SUISSE SECURITIES (USA)		30,282,594	29,625,283	27,157	1
3140QC PN 0	FN CA4928 - RMBS		02/28/2020	Bank of America Merrill Lynch		15,178,300	14,853,382	13,616	1
3140QC V3 7	FN CA5133 - RMBS		02/28/2020	Bank of America Merrill Lynch		21,233,824	20,782,455	19,051	1
31418D NN 8	FN MA3996 - RMBS		03/12/2020	WELLS FARGO SECURITIES LLC		71,988,750	72,000,000	110,000	1
57419T GS 4	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		02/05/2020	MORGAN STANLEY CO		3,000,000	3,000,000		1Z
60416S 5C 0	MINNESOTA ST HSG FIN AGY		01/24/2020	RBC CAPITAL MARKETS		1,750,000	1,750,000		1FE
64966W EZ 6	NEW YORK N Y CITY HSG DEV CORP REV		02/05/2020	Jefferies		7,000,000	7,000,000		1Z
91743P DD 4	UTAH HSG CORP		02/07/2020	Stifel, Nicolaus & Co., Inc		4,697,550	4,500,000	8,313	1Z
91743P DE 2	UTAH HSG CORP		03/13/2020	Stifel, Nicolaus & Co., Inc		4,666,635	4,500,000	9,625	1FE
92812U Q8 4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		01/29/2020	Bank of America Merrill Lynch		20,758,950	20,758,950	18,078	1FE
97689Q EL 6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/20/2020	RBC CAPITAL MARKETS		2,776,968	2,805,000	6,272	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						196,696,702	194,753,883	220,061	XXX
Bonds - Industrial and Miscellaneous									
000844 AA 8	ABPCI 8 A1A - CDO	C	03/10/2020	BARCLAYS CAPITAL INC FIXED INC		20,000,000	20,000,000		1FE
000844 AC 4	ABPCI 8 A1B - CDO	C	03/10/2020	BARCLAYS CAPITAL INC FIXED INC		6,400,000	6,400,000		1FE
001055 BJ 0	AFLAC INC		03/30/2020	WELLS FARGO SECURITIES LLC		9,974,200	10,000,000		1FE
00176C AN 1	AMMC 12R AR - CDO		03/23/2020	CANTOR FITZGERALD + CO		5,377,500	6,000,000	20,539	1FE
00176J AK 2	AMMC 16R AR - CDO		03/17/2020	CANTOR FITZGERALD + CO		19,125,000	20,000,000	111,863	1FE
00180A AA 7	AMSR 20SFR1 A - CMBS		03/04/2020	GOLDMAN		22,999,154	23,000,000		1FE
00180A AB 5	AMSR 20SFR1 B - CMBS		03/04/2020	GOLDMAN		4,499,993	4,500,000		1FE
00255U AA 3	AASET 201 A - ABS		02/03/2020	GOLDMAN		8,999,843	9,000,000		1FE
00910G A* 4	CTL - AMZN S BERNARDINO A-1		01/09/2020	AFG Private Placement		(6,471,740)	(6,471,740)		1Z
00910G A* 4	CTL - AMZN S BERNARDINO A-1		01/09/2020	AFG Private Placement		6,471,740	6,471,740		1Z
00910G A* 4	AMAZON AIR CARGO (SAN BERNARDINO, CA)		01/09/2020	Not Available		6,471,740	6,471,740		1Z
00910G A@ 2	AIR CARGO LOGISTICS SAN BERNARDINO		01/09/2020	AFG Private Placement		(7,460,973)	(7,460,973)		1Z
00910G A@ 2	AIR CARGO LOGISTICS SAN BERNARDINO		01/09/2020	AFG Private Placement		7,460,973	7,460,973		1Z
00910G A@ 2	AMAZON AIR CARGO (SAN BERNARDINO, CA)		01/09/2020	Not Available		7,460,973	7,460,973		1Z
01447Y AB 0	ALESC 1 A2 - CDO		03/24/2020	PERFORMANCE TRUST CAPITAL PARTNERS		19,325,541	26,115,597	133,709	1FE
01626P AM 8	ALIMENTATION COUCHE-TARD INC	C	01/22/2020	WELLS FARGO SECURITIES LLC		6,991,600	7,000,000		2FE
023608 AJ 1	AMEREN CORP		03/31/2020	VARIOUS		22,945,490	23,000,000		2FE
025537 AN 1	AMERICAN ELECTRIC POWER COMPANY INC		03/03/2020	JP Morgan		14,993,400	15,000,000		2FE
030506 AA 7	AMERICAN WOODMARK CORP		03/17/2020	Stifel, Nicolaus & Co., Inc		5,730,000	6,000,000	3,250	3FE
03329L AS 0	ANCHF 2R AR - CDO		01/17/2020	GREENSLEDGE CAPITAL MARKETS LLC		5,000,000	5,000,000		1FE
034863 AV 2	ANGLO AMERICAN CAPITAL PLC	C	03/30/2020	RBC CAPITAL MARKETS		12,988,170	13,000,000		2FE
03665A AA 5	ANTR 172 A - CDO		03/19/2020	DEUTSCHE BANK SECURITIES, INC		4,646,875	5,000,000	27,444	1FE
03665J AA 6	ANTR 171 A - CDO	C	03/25/2020	WELLS FARGO SECURITIES LLC		13,950,000	15,000,000	97,464	1FE
03879Y AA 5	ARCLO 19FL1 A - CDO	C	02/07/2020	Amherst Securities Group LLC		5,012,500	5,000,000	10,598	1FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
03880V AA 8	ARCLO 19FL2 A - CDO	C	03/17/2020	WELLS FARGO SECURITIES LLC		4,825,000	5,000,000	794	1FE
03880W AA 6	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE	C	02/21/2020	JP Morgan		35,000,000	35,000,000		1Z
03880W AC 2	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE	C	02/21/2020	JP Morgan		7,000,000	7,000,000		1Z
039482 AB 0	ARCHER DANIELS MIDLAND CO		03/25/2020	CITIGROUP		10,914,530	11,000,000		1FE
052528 AL 0	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	01/14/2020	GOLDMAN		10,000,000	10,000,000		2FE
053332 AY 8	AUTOZONE INC		03/26/2020	JP Morgan		9,991,200	10,000,000		2FE
053332 AZ 5	AUTOZONE INC		03/26/2020	JP Morgan		22,984,590	23,000,000		2FE
053611 AK 5	AVERY DENNISON CORP		03/04/2020	JP Morgan		9,957,000	10,000,000		2FE
05492K AA 7	BDS 19FL4 A - CDO	C	03/20/2020	VARIOUS		12,061,719	12,500,000	18,778	1FE
05492Q AA 4	BDS 20FL5 A - CDO	C	03/26/2020	VARIOUS		11,825,000	12,000,000	1,174	1FE
05492Q AC 0	BDS 20FL5 AS - CDO	C	01/08/2020	WELLS FARGO SECURITIES LLC		500,000	500,000		1FE
05549V AA 6	BDS 18FL2 A - CDO		01/10/2020	Amherst Securities Group LLC		4,607,702	4,604,824	9,625	1FE
05580M 50 4	B. RILEY FINANCIAL INC		03/20/2020	B.RILEY & CO., LLC		17,712	26,775		2PL
05580M 70 2	B. RILEY FINANCIAL, INC		03/20/2020	B.RILEY & CO., LLC		6,572	10,925		1FE
059523 AX 8	BAFC 075 7A1 - CMO/RMBS		01/01/2020	Direct			5,280		1FM
05973B AA 5	BANC 19CRE6 A - CMBS		03/23/2020	Amherst Securities Group LLC		7,305,833	8,446,049	4,117	1FE
071813 BW 8	BAXTER INTERNATIONAL INC		03/24/2020	VARIOUS		7,508,575	7,500,000		1FE
07325V AE 4	BAYV 07A 1A4 - RMBS		03/23/2020	Amherst Securities Group LLC		13,127,520	15,628,000	67,146	4FE
07331Q AJ 6	BOMFT 16SPL2 B3 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		6,160,000	7,000,000	28,875	1FE
07331Q AM 9	BOMFT 16SPL2 B4 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		8,752,331	11,078,900	45,700	2FE
07331U AM 0	BOMFT 17SPL5 B4 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		5,850,000	7,800,000	30,713	3FE
07332H AJ 5	BOMFT 16SPL1 B3 - RMBS		03/25/2020	Amherst Securities Group LLC		9,880,380	10,978,200	46,122	1FE
07332H AL 0	BOMFT 16SPL1 B4 - RMBS		03/23/2020	Amherst Securities Group LLC		4,541,157	5,374,150	21,347	1FE
084659 AS 0	BERKSHIRE HATHAWAY ENERGY CO		03/20/2020	WELLS FARGO SECURITIES LLC		22,970,330	23,000,000		1FE
084659 AU 5	BERKSHIRE HATHAWAY ENERGY CO		03/25/2020	WELLS FARGO SECURITIES LLC		8,998,560	9,000,000		1FE
08888# AA 4	BIDTELLECT, INC		03/01/2020	VARIOUS		40,557	40,557		5GI
10240# AA 3	BOWHUNTER HOLDINGS, LLC		03/17/2020	AFG Private Placement		233,323	233,323		5
11133T AD 5	BROADRIDGE FINANCIAL SOLUTIONS INC		03/20/2020	CITIGROUP		5,176,787	6,097,000	51,168	2FE
12434L AA 2	BXMT 20FL2 A - CMBS		01/31/2020	WELLS FARGO SECURITIES LLC		40,000,000	40,000,000		1Z
12434L AA 2	BXMT 20FL2 A - CMBS		03/10/2020	WELLS FARGO SECURITIES LLC		3,976,250	4,000,000	6,225	1FE
12434L AC 8	BXMT 20FL2 AS - CMBS		01/31/2020	WELLS FARGO SECURITIES LLC		7,500,000	7,500,000		1Z
12479R AE 7	CAUTO 171 A2 - ABS		01/09/2020	CREDIT SUISSE SECURITIES (USA)		827,707	813,471	2,645	1FE
12510H AA 8	CAUTO 4 A1 - ABS		01/15/2020	CREDIT SUISSE SECURITIES (USA)		7,498,045	7,500,000	0	1FE
12510H AB 6	CAUTO 4 A2 - ABS		01/15/2020	CREDIT SUISSE SECURITIES (USA)		5,999,006	6,000,000		1FE
12510H AC 4	CAUTO 4 A3 - ABS		01/15/2020	CREDIT SUISSE SECURITIES (USA)		6,245,597	6,250,000		1FE
125523 CL 2	CIGNA CORP		03/04/2020	GOLDMAN		9,983,200	10,000,000		2FE
12641P AR 5	CSMC 096R 2A6 - CMO/RMBS		01/01/2020	Direct			38,237		1FM
12641P BC 7	CSMC 096R 4A6 - CMO/RMBS		02/01/2020	Direct			24		4FM
12641P BC 7	CSMC 096R 4A6 - CMO/RMBS		02/01/2020	Direct			3		5FM
12641P CK 8	CSMC 096R 9A5 - CMO/RMBS		02/01/2020	Direct			159		1FM
12641Q CZ 3	CSMC 097R 134 - CMO/RMBS		03/01/2020	Direct			1,483		1FM
12648H BB 0	CSMC TRUST 2014 - IVR2 - CMO		03/31/2020	Amherst Securities Group LLC		3,097,770	3,940,000	330	1FE
12648T AQ 2	CSMC 14IVR3 B1 - CMO/RMBS		03/31/2020	Amherst Securities Group LLC		4,345,830	4,370,414	501	1FE
12669F A8 6	CWHL 0411 2A1 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		4,576,278	5,649,726	14,145	1FE
12669G GH 8	CWHL 04HYB8 8A1 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		3,612,068	4,418,432	9,916	1FE
12724@ AA 6	CVS MICHIGAN CTL 4.05 01/15/2035		03/30/2020	Not Available		9,227,000	9,139,000		2Z

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

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142339 AJ 9	CARLISLE COMPANIES INC.		02/13/2020	JP Morgan		12,838,280	13,000,000		2FE
156777 ZZ 0	CERBERUS		03/16/2020	AFG Private Placement		4,763,158	4,763,158		1Z
16159W AC 8	CHASE 191 A3 - CMO/RMBS		01/14/2020	Amherst Securities Group LLC		9,984,077	9,752,456	14,222	1FE
16372# AA 0	TCF NATIONAL BANK		02/10/2020	Not Available		6,750,000	6,750,000		2
166754 AW 1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		03/24/2020	MIZUHO SECURITIES USA INC		27,997,760	28,000,000		1FE
17307G ED 6	CMLTI 04HYB2 3A - CMO/RMBS		01/10/2020	KEYBANK CAPITAL MARKETS INC		1,832,500	1,837,092	3,035	1FM
17323M AE 5	CMLTI 15A B3 - CMO/RMBS		03/26/2020	Amherst Securities Group LLC		9,607,835	10,572,583	38,326	1FE
191216 CR 9	COCA-COLA CO		03/20/2020	JP Morgan		24,995,250	25,000,000		1FE
191216 CT 5	COCA-COLA CO		03/20/2020	WELLS FARGO SECURITIES LLC		29,899,500	30,000,000		1FE
191241 AH 1	COCA-COLA FEMSA SAB DE CV	C	01/08/2020	CITIGROUP		9,897,200	10,000,000		1FE
20030N DG 3	COMCAST CORP		03/24/2020	Bank of America Merrill Lynch		12,976,990	13,000,000		1FE
20030N DK 4	COMCAST CORP		03/24/2020	WELLS FARGO SECURITIES LLC		14,959,950	15,000,000		1FE
233851 EA 8	DAIMLER FINANCE NORTH AMERICA LLC		03/05/2020	CITIGROUP		9,958,100	10,000,000		1Z
244199 BJ 3	DEERE & CO		03/25/2020	CITIGROUP		6,986,770	7,000,000		1FE
24460R AA 1	DPATH A1 - CDO	C	03/05/2020	GREENSLEDGE CAPITAL MARKETS LLC		14,000,000	14,000,000		1FE
254687 FP 6	WALT DISNEY CO		03/19/2020	CITIGROUP		22,974,700	23,000,000		1FE
254687 FQ 4	WALT DISNEY CO		03/19/2020	CITIGROUP		42,879,600	43,000,000		1FE
25746U DF 3	DOMINION ENERGY INC		03/17/2020	WELLS FARGO SECURITIES LLC		9,957,200	10,000,000		2FE
25746U DG 1	DOMINION ENERGY INC		03/31/2020	SMBC SECURITIES INC		7,919,600	8,000,000		2FE
26817R AB 4	DYNEGY INC		03/13/2020	CITIGROUP		3,007,500	3,000,000	51,896	3FE
26848* AA 9	EDX/GE VII CTL 3.29 01/15/2030		01/03/2020	Not Available		3,299,000	3,299,000		2Z
26884L AH 2	EQT CORP		01/24/2020	VARIOUS		9,844,375	10,000,000	2,552	2FE
278642 AW 3	EBAY INC		03/04/2020	Bank of America Merrill Lynch		24,960,750	25,000,000		2FE
278865 BE 9	ECOLAB INC		03/20/2020	CREDIT SUISSE SECURITIES (USA)		19,981,200	20,000,000		1FE
29278N AQ 6	ENERGY TRANSFER OPERATING LP		01/07/2020	DEUTSCHE BANK SECURITIES, INC		9,984,300	10,000,000		2FE
29364D AV 2	ENTERGY ARKANSAS INC		03/13/2020	BNP Paribas		4,378,920	4,000,000	47,556	1FE
30070R AA 0	XAN 20RSO8 A - CDO	C	03/02/2020	JP Morgan		18,000,000	18,000,000		1FE
302637 AA 1	FSKMM 1 A1 - CDO		03/26/2020	RAYMOND JAMES & ASSOCIATES INC		2,775,000	3,000,000	23,131	1FE
30288R AG 5	FREMF 16K54 C - CMBS		03/26/2020	Amherst Securities Group LLC		3,279,566	3,819,000	12,462	2FE
30298F AK 0	FREMF 19K735 C - CMBS		03/23/2020	Amherst Securities Group LLC		8,100,000	10,000,000	26,799	2FE
30300S AU 6	FREMF 20K737 C - CMBS		03/23/2020	Amherst Securities Group LLC		3,750,000	5,000,000	11,005	2FE
30300Y AU 3	FREMF 17K67 C - CMBS		03/26/2020	Amherst Securities Group LLC		4,109,375	5,000,000	15,886	1FM
31429# AA 2	FEDEX CHINO A1 CTL 3.49 10/15/2035		01/15/2020	Not Available		2,898,306	2,898,306		1Z
31429# AB 0	FEDEX CHINO A2 CTL 5.19 10/15/2035 - ABS		01/15/2020	Not Available		869,492	869,492		1Z
31946M AA 1	FIRST CITIZENS BANCSHARES INC (DELAWARE)		02/27/2020	PIPR		20,000,000	20,000,000		4Z
337738 AU 2	FISERV INC		03/20/2020	VARIOUS		10,066,532	11,019,000	88,039	2FE
35137L AL 9	FOX CORP		03/31/2020	VARIOUS		5,987,940	6,000,000		2FE
360271 AM 2	FULTON FINANCIAL CORP		02/25/2020	PIPR		10,000,000	10,000,000		2Z
36255# AA 0	GSO STONE STREET LLC		01/21/2020	AFG Private Placement		2,974,504	2,974,504		1Z
36255# AA 0	GSO STONE STREET LLC		03/30/2020	AFG Private Placement		2,661,119	2,661,119		1PL
365555 ZZ 7	GCPF LOAN FUNDING D CLASS A		02/13/2020	AFG Private Placement		12,500,000	12,500,000		1Z
369550 BL 1	GENERAL DYNAMICS CORP		03/23/2020	WELLS FARGO SECURITIES LLC		24,788,000	25,000,000		1FE
369550 BM 9	GENERAL DYNAMICS CORP		03/23/2020	WELLS FARGO SECURITIES LLC		24,736,750	25,000,000		1FE
38147U AC 1	GOLDMAN SACHS BDC INC		02/06/2020	Bank of America Merrill Lynch		3,496,850	3,500,000		2Z
38176V AA 7	GOCAP A1 - CDO	C	02/27/2020	SMBC SECURITIES INC		38,000,000	38,000,000		1FE
400522 ZZ 4	Gryphon Mezz Fund II 6.50 12/14/2028		01/01/2020	AFG Private Placement		2,428,196	2,428,196		2Z

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

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406216 BL 4	HALLIBURTON CO.		02/19/2020	MIZUHO SECURITIES USA INC.		13,996,360	14,000,000		2FE
421946 AL 8	HEALTHCARE REALTY TRUST INC.		03/04/2020	US BANCORP.		4,983,250	5,000,000		2FE
43722* AA 5	HOME DEPOT SOUTH WINDSOR CONTROL PASS-TH.		02/26/2020	Not Available.		4,333,704	4,333,704		1Z
444859 BN 1	HUMANA INC.		03/23/2020	JP Morgan.		17,961,840	18,000,000		2FE
446413 AN 6	HUNTINGTON INGALLS INDUSTRIES INC.		03/26/2020	JP Morgan.		9,999,600	10,000,000		2FE
446413 AP 1	HUNTINGTON INGALLS INDUSTRIES INC.		03/26/2020	JP Morgan.		7,999,680	8,000,000		2FE
44891A BG 1	HYUNDAI CAPITAL AMERICA.		02/05/2020	MITSUBISHI UFJ SECURITIES.		4,984,950	5,000,000		2FE
458140 BQ 2	INTEL CORP.		03/20/2020	JP Morgan.		17,964,900	18,000,000		1FE
458140 BR 0	INTEL CORP.		03/20/2020	JP Morgan.		32,932,350	33,000,000		1FE
46187V AA 7	IHSFR 18SFR3 A - ABS.		03/25/2020	CANTOR FITZGERALD + CO.		3,512,603	4,096,330	1,843	1FE
46187X AA 3	IHSFR 18SFR4 A - ABS.		03/19/2020	PERFORMANCE TRUST CAPITAL PARTNERS.		11,963,079	13,218,872	4,186	1FE
466247 PW 7	JPMMT 05A3 2A1 - CMO/RMBS.		03/23/2020	Amherst Securities Group LLC.		1,081,703	1,283,921	3,471	2FE
466247 QP 1	JPMMT 05A3 7A1 - CMO/RMBS.		03/01/2020	Direct.			1,309		1FM
466313 AJ 2	JABIL INC.		01/08/2020	Bank of America Merrill Lynch.		6,988,310	7,000,000		2FE
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.		01/01/2020	Direct.			954		1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.		03/01/2020	Direct.			7,430		1FM
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.		01/25/2020	Direct.			1,330		1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.		03/01/2020	Direct.			14,213		1FM
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.		03/01/2020	Direct.			6,327		1FM
47232D EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.		03/01/2020	Direct.			9,530		1FM
47232V DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.		03/01/2020	Direct.			16		1FM
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.		03/01/2020	Direct.			12		1FM
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.		03/01/2020	Direct.			434		1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.		03/01/2020	Direct.			12		1FM
485170 BD 5	KANSAS CITY SOUTHERN.		03/13/2020	CITIGROUP.		7,149,030	7,000,000	66,524	2FE
494368 CB 7	KIMBERLY-CLARK CORP.		03/24/2020	JP Morgan.		6,994,610	7,000,000		1FE
521865 BB 0	LEAR CORP.		02/20/2020	Bank of America Merrill Lynch.		4,988,700	5,000,000		2FE
53946M AA 5	LNCR 18CRE1 A - CDO.	C	03/24/2020	JP Morgan.		10,220,625	11,500,000	6,447	1FE
548661 DU 8	LOWE'S COMPANIES INC.		03/24/2020	JP Morgan.		32,840,940	33,000,000		2FE
55312H AC 3	MMCAP 17 B - CDO.		03/25/2020	PERFORMANCE TRUST CAPITAL PARTNERS.		3,738,281	7,250,000	12,117	1FE
56577D AA 4	MRNON 181 A1 - CDO.	C	03/13/2020	Amherst Securities Group LLC.		7,785,000	8,000,000	45,484	1FE
573284 AV 8	MARTIN MARIETTA MATERIALS INC.		03/05/2020	DEUTSCHE BANK SECURITIES, INC.		4,943,200	5,000,000		2FE
57636Q AP 9	MASTERCARD INC.		03/24/2020	CITIGROUP.		24,951,500	25,000,000		1FE
57636Q AR 5	MASTERCARD INC.		03/24/2020	CITIGROUP.		9,972,100	10,000,000		1FE
58013M FM 1	MCDONALD'S CORP.		03/03/2020	JP Morgan.		9,994,600	10,000,000		2FE
58013M FP 4	MCDONALD'S CORP.		03/25/2020	Bank of America Merrill Lynch.		13,932,100	14,000,000		2FE
58013M FQ 2	MCDONALD'S CORP.		03/25/2020	JP Morgan.		10,919,260	11,000,000		2FE
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.		03/20/2020	AFG Private Placement.		6,144,000	6,144,000		1FE
615369 AS 4	MOODY'S CORP.		03/20/2020	Bank of America Merrill Lynch.		37,957,060	38,000,000		2FE
62954J AA 2	NPRL 191 A1 - ABS.		03/10/2020	CANTOR FITZGERALD + CO.		205,389	206,559	325	1FE
65535H AQ 2	NOMURA HOLDINGS INC.	C	01/09/2020	NOMURA SECURITIES/FIXED INCOME.		7,000,000	7,000,000		2FE
65540E BR 9	NMRR 141R 3A8 - CMO/RMBS.		03/23/2020	Amherst Securities Group LLC.		13,866,666	16,606,785	23,390	1Z
666807 BS 0	NORTHROP GRUMMAN CORP.		03/19/2020	JP Morgan.		22,907,770	23,000,000		2FE
67021C AP 2	NSTAR ELECTRIC CO.		03/23/2020	MIZUHO SECURITIES USA INC.		10,939,720	11,000,000		1FE
67098A AM 1	OBX 19INV1 A12 - CMO/RMBS.		03/24/2020	Amherst Securities Group LLC.		19,482,180	21,292,000	59,144	1FE
67103H AJ 6	O'REILLY AUTOMOTIVE INC.		03/25/2020	JP Morgan.		12,994,670	13,000,000		2FE
67113A AP 5	OBX 19EXP3 1A8 - CMO/RMBS.		03/27/2020	WELLS FARGO SECURITIES LLC.		1,429,693	1,427,462	4,163	1FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

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674135 EM 6	OAK 99A M2 - ABS		01/01/2020	Direct		1,916	1,916		6FE
67448Q AC 5	OBX 19EXP1 1A3 - CMO/RMBS		03/27/2020	Amherst Securities Group LLC		7,617,161	7,655,438	25,518	1FE
677415 CS 8	OHIO POWER CO		03/13/2020	RBC CAPITAL MARKETS		6,992,580	7,000,000		1FE
68233J BS 2	ONCOR ELECTRIC DELIVERY COMPANY LLC		03/17/2020	SMBC SECURITIES INC		17,980,380	18,000,000		1FE
682680 BB 8	ONEOK INC		03/05/2020	BARCLAYS CAPITAL INC FIXED INC		14,984,550	15,000,000		2FE
68622B AA 8	ORIGIN BANK		02/06/2020	STEPHENS		13,000,000	13,000,000		2Z
688225 AH 4	OSHKOSH CORP		02/11/2020	WELLS FARGO SECURITIES LLC		3,984,960	4,000,000		2FE
691204 AA 9	OR A1L - CDO	C	03/13/2020	VARIOUS		19,840,000	20,000,000		1FE
691204 AG 6	OR A1F - CDO	C	03/06/2020	Societe Generale Paris		28,000,000	28,000,000		1FE
693684 AA 0	PSMC 201 A1 - CMO/RMBS		01/24/2020	WELLS FARGO SECURITIES LLC		19,424,531	19,000,000	53,569	1FE
70215# AA 8	PARTSTAT (VARIAN 2020 I) 3.25 03/15/2030		03/17/2020	AFG Private Placement		11,497,000	11,497,000		1Z
70469F AC 7	PEAKS 3 A1 - CDO	C	01/28/2020	Amherst Securities Group LLC		3,491,250	3,500,000	1,005	1FE
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		03/09/2020	AFG Private Placement		10,158,730	10,158,730		1FE
70932A AC 7	PENNYMAC CORP		03/17/2020	NOMURA SECURITIES/FIXED INCOME		6,240,000	8,000,000	161,333	2FE
713448 ES 3	PEPSICO INC		03/17/2020	Bank of America Merrill Lynch		13,924,820	14,000,000		1FE
71424# AA 3	PERMIAN HOLDCO 2 INC		03/31/2020	AFG Private Placement		1,898	1,898		5GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		03/31/2020	AFG Private Placement		977	977		5GI
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		02/24/2020	AFG Private Placement		5,590,946	5,590,946		1PL
743315 AW 3	PROGRESSIVE CORP		03/18/2020	VARIOUS		29,035,320	29,000,000		1FE
74331C AA 6	PROG 20SFR1 A - ABS		03/04/2020	BARCLAYS CAPITAL INC FIXED INC		16,499,452	16,500,000		1FE
74331C AB 4	PROG 20SFR1 B - ABS		03/04/2020	BARCLAYS CAPITAL INC FIXED INC		4,499,945	4,500,000		1FE
74333K AA 6	PROG 17SFR2 A - ABS		03/17/2020	DEUTSCHE BANK SECURITIES, INC		4,893,953	4,890,896	7,084	1FE
74340X BK 6	PROLOGIS LP		02/06/2020	JP MORGAN SECURITIES INC		4,970,877	5,000,000	56,424	1FE
74340X BL 4	PROLOGIS LP		02/06/2020	CITIGROUP		2,992,932	3,000,000	1,823	1FE
743874 AC 3	PFMT 201 A2 - CMO/RMBS		02/14/2020	Amherst Securities Group LLC		6,592,422	6,500,000	13,542	1FE
74387L AC 5	PFMT 191 A2 - CMO/RMBS		03/04/2020	Amherst Securities Group LLC		8,052,902	7,863,700	3,296	1FE
74432Q CG 8	PRUDENTIAL FINANCIAL INC		03/05/2020	MORGAN STANLEY CO		14,962,350	15,000,000		1FE
74928U BV 8	RBSSP 0912Q 162 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		25,443,210	31,218,662	102,817	1Z
749389 AA 0	RCKT 201 A1 - CMO/RMBS		03/27/2020	CANTOR FITZGERALD + CO		19,100,000	19,824,876		1FE
754730 AG 4	RAYMOND JAMES FINANCIAL INC		03/26/2020	JP Morgan		7,973,440	8,000,000		2FE
758075 AC 9	REDWOOD TRUST INC		03/18/2020	NOMURA SECURITIES/FIXED INCOME		2,200,000	4,000,000	18,472	3FE
758075 AC 9	REDWOOD TRUST INC		03/20/2020	NOMURA SECURITIES/FIXED INCOME		1,620,000	3,000,000	15,438	3FE
75951A AN 8	RELIANCE STANDARD LIFE GLOBAL FUNDING II		01/13/2020	JP Morgan		11,966,640	12,000,000		1FE
77340R AS 6	ROCKIES EXPRESS PIPELINE LLC		01/16/2020	MITSUBISHI UFJ SECURITIES		6,991,600	7,000,000		2FE
77588E AA 5	ROMARK CREDIT FUNDING I LTD. - CDO	C	01/30/2020	GREENSLEDGE CAPITAL MARKETS LLC		10,000,000	10,000,000		1FE
78454* AA 5	SMIF 2018 FINANCE LLC		02/12/2020	AFG Private Placement		2,037,000	2,037,000		4Z
805564 EM 9	SAST 993 BFA - RMBS		01/01/2020	Direct		2,446	2,446		1FM
808513 BC 8	CHARLES SCHWAB CORP		03/20/2020	CREDIT SUISSE SECURITIES (USA)		18,973,020	19,000,000		1FE
81748K AA 0	SEMT 202 A1 - CMO/RMBS		02/13/2020	MORGAN STANLEY CO		23,567,813	23,000,000	44,722	1FE
81748M AA 6	SEMT 201 A1 - CMO/RMBS		01/08/2020	WELLS FARGO SECURITIES LLC		17,901,954	17,500,000	27,222	1FE
817743 AA 5	SPRO 191 A2 - ABS		01/22/2020	BARCLAYS CAPITAL INC FIXED INC		6,363,281	6,250,000	76,157	2FE
824348 BL 9	SHERWIN-WILLIAMS CO		03/03/2020	CITIGROUP		9,997,900	10,000,000		2FE
832696 AS 7	J M SMUCKER CO		03/04/2020	Bank of America Merrill Lynch		9,987,600	10,000,000		2FE
83546D AF 5	SONIC 181 A2 - ABS		03/17/2020	VARIOUS		9,926,309	9,855,250	31,962	2FE
83546D AG 3	SONIC 201 A21 - ABS		03/17/2020	VARIOUS		24,363,516	24,500,000	26,488	2FE
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS		02/03/2020	VARIOUS		7,122,500	7,000,000	8,224	1FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

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844741 BF 4	SOUTHWEST AIRLINES CO.		02/05/2020	BARCLAYS CAPITAL INC FIXED INC.		14,920,200	15,000,000		1FE
85434V AB 4	STANFORD HEALTH CARE		03/25/2020	MORGAN STANLEY CO.		2,000,000	2,000,000		1FE
855244 AW 9	STARBUCKS CORP.		03/10/2020	Bank of America Merrill Lynch		17,894,520	18,000,000		2FE
871829 BL 0	SYSCO CORP.		03/30/2020	GOLDMAN		2,993,760	3,000,000		2FE
871829 BP 1	SYSCO CORP.		03/30/2020	Bank of America Merrill Lynch		9,993,100	10,000,000		2FE
87244G AA 5	CHMML 2 A - CDO		03/10/2020	RAYMOND JAMES & ASSOCIATES INC.		2,940,000	3,000,000	13,204	1FE
87275Q AA 5	TRTX 18FL2 A - CMBS		03/19/2020	Amherst Securities Group LLC		34,505,991	35,897,000	11,548	1FE
880451 AZ 2	TENNESSEE GAS PIPELINE COMPANY LLC		02/19/2020	CITIGROUP		13,972,140	14,000,000		2FE
883203 CB 5	TEXTRON INC.		03/10/2020	Bank of America Merrill Lynch		4,976,150	5,000,000		2FE
883556 CF 7	THERMO FISHER SCIENTIFIC INC.		03/23/2020	JP Morgan		7,000,000	7,000,000		2FE
883556 CG 5	THERMO FISHER SCIENTIFIC INC.		03/23/2020	JP Morgan		7,000,000	7,000,000		2FE
88579Y BN 0	3M CO.		03/25/2020	CITIGROUP		4,984,050	5,000,000		1FE
89657B AA 2	TRL 191 A1 - ABS		03/31/2020	CANTOR FITZGERALD + CO.		23,701,970	25,485,989	40,565	1FE
89657B AC 8	TRL 192 A2 - ABS		03/11/2020	CANTOR FITZGERALD + CO.		3,877,500	4,000,000	8,956	1FE
89690E AG 2	TRMF 171 A2 - ABS		03/16/2020	CANTOR FITZGERALD + CO.		4,012,500	4,000,000	1,245	1FE
89788K AA 4	TRUIST BANK		03/04/2020	SunTrust Bank		9,984,000	10,000,000		1FE
90187B AA 9	TWO HARBORS INVESTMENT CORP.		03/25/2020	SEAPORT		1,110,000	2,000,000	25,000	3FE
906548 CR 1	UNION ELECTRIC CO.		03/17/2020	MITSUBISHI UFJ SECURITIES		27,975,920	28,000,000		1FE
911312 BX 3	UNITED PARCEL SERVICE INC.		03/19/2020	Bank of America Merrill Lynch		22,975,850	23,000,000		1FE
911312 BY 1	UNITED PARCEL SERVICE INC.		03/19/2020	Bank of America Merrill Lynch		17,932,140	18,000,000		1FE
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC.		03/13/2020	GOLDMAN		4,040,000	4,000,000	1,306	3FE
911365 BK 9	UNITED RENTALS (NORTH AMERICA) INC.		03/16/2020	VARIOUS		6,012,500	6,000,000	100,750	3FE
91832Y AA 6	VMC 18FL2 A - CDO		02/07/2020	Amherst Securities Group LLC		6,666,372	6,663,248	11,980	1FE
92259L AB 4	VCC 201 AFX - CMBS		02/10/2020	BARCLAYS CAPITAL INC FIXED INC.		7,999,936	8,000,000	24,940	1Z
92343V DU 5	VERIZON COMMUNICATIONS INC.		03/13/2020	WELLS FARGO SECURITIES LLC		1,656,626	1,321,000	193	2FE
92343V FE 9	VERIZON COMMUNICATIONS INC.		03/17/2020	GOLDMAN		13,957,020	14,000,000		2FE
92580# AA 9	VICOF II LCSS TL 5.50 08/16/2027 - ABS		02/12/2020	AFG Private Placement		7,500,000	7,500,000		1PL
929227 R5 7	WAMU 03AR5 A6 - CMO/RMBS		03/23/2020	Amherst Securities Group LLC		7,268,260	8,890,837	27,532	1FE
949746 NL 1	WELLS FARGO & CO.		03/30/2020	JP Morgan		2,086,832	2,000,000	34,708	2Z
95002K AA 1	WELLS FARGO MORTGAGE BACKED SECURITES 20		02/14/2020	WELLS FARGO SECURITIES LLC		14,166,250	14,000,000	30,333	1FE
958667 AC 1	WESTERN MIDSTREAM OPERATING LP		01/09/2020	BARCLAYS CAPITAL INC FIXED INC.		6,993,000	7,000,000		2FE
961214 EM 1	WESTPAC BANKING CORP.	C	01/23/2020	CITIGROUP		15,000,000	15,000,000		2FE
97064F AA 3	WESTF 20A A - ABS		02/18/2020	Bank of America Merrill Lynch		13,999,803	14,000,000		1FE
97988P AA 4	WDMNT 171 A - CDO		03/27/2020	RAYMOND JAMES & ASSOCIATES INC.		4,812,500	5,000,000	38,154	1FE
98877G AA 6	ZCCP 191 A1 - CDO	C	03/04/2020	Amherst Securities Group LLC		11,988,750	12,000,000	61,544	1FE
98877G AC 2	ZCCP 191 A2 - CDO	C	03/24/2020	CREDIT SUISSE SECURITIES (USA)		24,900,000	30,000,000	203,153	1FE
98877G AE 8	ZCCP 191 A3 - CDO	C	03/26/2020	Amherst Securities Group LLC		5,820,000	6,000,000	45,806	1FE
98956P AT 9	ZIMMER BIOMET HOLDINGS INC.		03/13/2020	VARIOUS		74,945,700	75,000,000		2FE
3899999. Total - Bonds - Industrial and Miscellaneous						2,503,466,095	2,570,046,158	2,682,204	XXX
Bonds - Hybrid Securities									
084423 80 5	W. R. BERKLEY CORP.		03/19/2020	VARIOUS		6,860,513	11,444,000		2FE
48128B AG 6	JPMORGAN CHASE & CO.		03/18/2020	VARIOUS		8,956,900	11,960,000	87,109	2FE
654579 AG 6	NIPPON LIFE INSURANCE CO.	C	01/15/2020	JP Morgan		5,000,000	5,000,000		1FE
4899999. Total - Bonds - Hybrid Securities						20,817,413	28,404,000	87,109	XXX
Bonds - Unaffiliated Bank Loans									
00448F AH 9	Achilles Acquisition LLC/Closing date Te		01/16/2020	Ares Capital Management		173,580	173,580		4FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
008444 ZZ 7	Aero Operating LLC/Term Loan 1/20		02/06/2020	Ares Capital Management		445,058	445,058		3Z
009111 ZZ 1	AffiniPay Midco, LLC/Term Loan 2/20		02/27/2020	Ares Capital Management		753,039	753,039		3Z
095777 ZZ 4	Blue Angel Buyer 1, LLC/First Amendment		02/19/2020	Ares Capital Management		172,552	172,552		3Z
144222 ZZ 2	Concert Golf Partners Holdco LLC/Delayed		02/02/2020	Ares Capital Management		80,703	80,703		2Z
14886M AN 1	Checkout Holding Dip L 10.50 08/15/2023		01/01/2020	Capitalized Interest		1,612	3,708		5PL
14886M AN 1	Checkout Holding Dip L 10.50 08/15/2023		03/24/2020	AFG Private Placement		2,181	5,686		4Z
16117L BW 8	CHARTER COMMUNICATIONS OPERATING, LLC		03/19/2020	VARIOUS		3,380,000	4,000,000		2FE
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1		03/31/2020	VARIOUS		9,313	9,313		3PL
233444 ZZ 4	CVP Holdco, Inc./Delayed Draw Term Loan		02/07/2020	Ares Capital Management		18,646	18,646		3Z
24521T AB 2	Del Monte Foods Inc - First Lien Initial		02/01/2020	CITIGROUP		(1,804)	(2,116)		5FE
24702N BE 9	Term Loan B : Dell Intl		03/19/2020	VARIOUS		4,989,000	5,400,000		2FE
35041@ AD 7	Foundation Risk Partners, Corp./Second A		02/10/2020	Ares Capital Management		276,502	276,502		3Z
360222 ZZ 9	GB Auto Service, Inc./First Amendment De		03/06/2020	Ares Capital Management		47,098	47,098		4Z
360777 ZZ 2	FWR Holding Corporation/New Delayed Draw		01/06/2020	Ares Capital Management		247,630	247,630		3Z
360999 ZZ 2	FWR Holding Corporation/Second Amendment		03/24/2020	Ares Capital Management		869,517	869,517		3Z
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20		02/27/2020	Ares Capital Management		643,821	643,821		3Z
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18		03/02/2020	Capitalized Interest		10,105	10,105		3PL
404122 BB 8	HCA INC TRANCHE B-13 TERM LOAN		03/19/2020	WELLS FARGO SECURITIES LLC		1,760,000	2,000,000		2FE
43289D AH 6	HILTON WORLDWIDE FINANCE TL B2 **A&E**		03/10/2020	DEUTSCHE BANK SECURITIES, INC		1,504,000	1,600,000		2FE
48234K AC 6	Term Loan B : K&N Engineering		02/13/2020	KEYBANK CAPITAL MARKETS INC		3,460,000	4,000,000		4FE
485111 ZZ 4	Kellermeyer Bergensons Services, LLC/202		01/09/2020	Ares Capital Management		79,191	79,191		4Z
488333 ZZ 1	Kene Acquisition, Inc./Delayed Draw Term		02/06/2020	Ares Capital Management		146,279	146,279		3Z
55371* AU 9	MRI Software LLC/Term Loan 2/20		03/19/2020	Ares Capital Management		601,723	601,723		4Z
55371* AV 7	MRI Software LLC/Delayed Draw Term Loan		03/16/2020	Ares Capital Management		26,633	26,633		1Z
61506U AB 0	Montreign Resort Casino		02/01/2020	MORGAN STANLEY CO		(4,341)	(5,077)		5FE
62931* AC 8	NMC Skincare Intermediate Holdings II, L		02/20/2020	Ares Capital Management		154,560	154,560		2FE
690555 ZZ 3	OTG Management, LLC/Fourth Amendment DDT		02/26/2020	Ares Capital Management		88,244	88,244		3Z
70323K AC 2	Pathway Vet Alliance LLC/First Lien Term		03/30/2020	Ares Capital Management		294,157	295,635		3Z
702888 ZZ 4	Pathway Vet Alliance LLC/2019 First Lien		03/27/2020	Ares Capital Management		772,824	772,824		3Z
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC/		03/24/2020	Ares Capital Management		226,093	226,093		3Z
715111 ZZ 6	PHNTM Holdings, Inc./Fourth Amendment In		01/29/2020	Ares Capital Management		256,287	256,287		3Z
71571E AD 1	PES HOLDINGS LLC PHIENE PIK-TERM C-EXIT		02/28/2020	AFG Private Placement		40,605	107,801		6FE
71667* AA 3	Petroleum Service Group LLC/Delayed Draw		03/23/2020	Ares Capital Management		55,519	55,519		3Z
745777 ZZ 8	Pyramid Management Advisors, LLC/Delayed		01/01/2020	Ares Capital Management		(126,700)	(126,700)		2Z
745999 ZZ 8	Pyramid Management Advisors, LLC/Delayed		01/30/2020	Ares Capital Management		553,839	553,839		1Z
749555 ZZ 4	RSC Acquisition, Inc./Term Loan 10/19		01/31/2020	Ares Capital Management		48,636	48,636		3Z
74969A AC 5	RPI 2019 Intermediate Finance T/L B1		03/19/2020	Bank of America Merrill Lynch		4,390,000	5,000,000		2FE
75734@ AC 7	Reddy Ice Holdings, Inc./Delayed Draw Te		03/17/2020	Ares Capital Management		309,743	309,743		3Z
78404X AH 8	SBA SENIOR FINANCE II LLC INITIAL TERM L		03/20/2020	RBC CAPITAL MARKETS		1,740,000	2,000,000		3FE
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan		01/29/2020	Ares Capital Management		65,789	65,789		2FE
818222 ZZ 7	SG Acquisition, Inc./Term Loan 1/20		01/24/2020	Ares Capital Management		505,767	505,767		3Z
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		02/01/2020	Direct		461,875	462,086		2FE
87296@ AE 8	TDG Group Holding Company/Delayed Draw T		02/20/2020	Ares Capital Management		95,883	95,883		3Z
876222 ZZ 6	THG Acquisition, LLC/Delayed Draw Term L		01/06/2020	Ares Capital Management		2,383	2,383		3Z
876222 ZZ 6	THG Acquisition, LLC/Delayed Draw Term L		03/02/2020	Ares Capital Management		18,472	18,472		3Z
88233F AK 6	VST TL B3 1L USD		03/19/2020	VARIOUS		4,370,000	5,000,000		2FE
90343K AR 3	US Silica Company - Term Loan - Assignme		03/01/2020	BARCLAYS CAPITAL INC FIXED INC		(2,162)	(2,558)		4FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
91335P AE 9	Term Loan B : Univar Solutions		03/19/2020	CITIGROUP		2,550,000	3,000,000		3FE
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0		02/28/2020	Capitalized Interest		8,436	8,436		5PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra		02/28/2020	Capitalized Interest		9,382	9,382		5PL
92975@ AB 2	TA/WEG Holdings, LLC/Initial Delayed Dra		02/27/2020	Ares Capital Management		125,814	125,814		3Z
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		03/19/2020	JP Morgan		1,740,000	2,000,000		2FE
96811* AA 5	Wildcat BuyerCo, Inc./Term Loan 2/20		02/26/2020	Ares Capital Management		246,094	246,094		3Z
983903 ZZ 1	XIFIN, Inc./Term Loan 02/20		02/05/2020	Ares Capital Management		325,000	325,000		3Z
BL3105 27 9	PES Ref & Mktg		03/23/2020	NO BROKER		873,876	873,876		4Z
BL3306 35 6	Alvogen		02/14/2020	Jefferies		7,600,000	8,000,000		4Z
L2324E AE 1	Term Loan B : Delos Finance SaRL	D	03/20/2020	VARIOUS		3,917,070	4,624,500		2FE
8299999. Total - Bonds - Unaffiliated Bank Loans						51,409,525	56,706,996	0	XXX
8399997. Total - Bonds - Part 3						2,961,037,720	3,038,062,658	3,276,827	XXX
8399999. Total - Bonds						2,961,037,720	3,038,062,658	3,276,827	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
23281# 12 4	CYPRIUM PARALLEL INVESTORS V LP		03/12/2020	AFG Private Placement	2,529.730	1,266,576			1PL
28852N 20 8	ELLINGTON FINANCIAL INC		03/25/2020	VARIOUS	18,806.000	171,414			2PL
29402T 2# 5	ENVEN ENERGY CORPORATION		03/31/2020	Capitalized Interest	25,306.500	341,638			5
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%		01/03/2020	Capitalized Interest	243.854	1,231			5GI
857477 60 8	STATE STREET CORP		03/19/2020	Strategas Securities LLC	19,800.000	357,602			2FE
857477 85 5	STATE STREET CORP		03/19/2020	Strategas Securities LLC	2,665.000	45,334			2FE
857477 BA 0	STATE STREET CORP		03/20/2020	VARIOUS	7,045,000.000	5,508,050		107,962	2FE
90187B 30 9	TWO HARBORS INVESTMENT CORP		03/20/2020	SEAPORT	224,600.000	2,975,950			4Z
90187B 50 7	TWO HARBORS INVESTMENT CORP		03/20/2020	SEAPORT	400,000.000	5,400,000			4Z
90187B 60 6	TWO HARBORS INVESTMENT CORP		03/23/2020	SEAPORT	38,500.000	404,250			4Z
90187B 70 5	TWO HARBORS INVESTMENT CORP		03/23/2020	VARIOUS	476,958.000	4,520,454			4Z
94988U 65 6	WELLS FARGO & CO		03/19/2020	PIPR	250,000.000	4,750,000			2FE
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						25,742,499	XXX	107,962	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
084423 40 9	WR BERKLEY CORP		03/23/2020	Bank of America Merrill Lynch	500,000.000	9,235,000			2FE
8599999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						9,235,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						34,977,499	XXX	107,962	XXX
8999999. Total - Preferred Stocks						34,977,499	XXX	107,962	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
03676B 10 2	ANTERO MIDSTREAM ORD		01/29/2020	VE CAPITAL	4,000.000	26,049	XXX		
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		03/02/2020	VE CAPITAL	6,500.000	95,934	XXX		
12654A 10 1	CNX MIDSTREAM PARTNERS UNT		02/03/2020	VE CAPITAL	7,000.000	107,987	XXX		
126650 10 0	CVS HEALTH ORD		02/28/2020	VARIOUS	70,000.000	4,155,115	XXX		
174610 10 5	CITIZENS FINANCIAL GROUP ORD		03/17/2020	VARIOUS	192,500.000	5,368,548	XXX		
226344 20 8	CRESTWOOD EQUITY PARTNERS UNT		03/06/2020	VARIOUS	385,031.000	10,158,851	XXX		
23311P 10 0	DCP MIDSTREAM UNT		02/12/2020	VE CAPITAL	4,000.000	90,969	XXX		
26885B 10 0	EQM MIDSTREAM PARTNERS UNT		01/28/2020	VE CAPITAL	2,500.000	68,785	XXX		
28852N 10 9	ELLINGTON FINANCIAL ORD		03/18/2020	PIPR	200,000.000	907,740	XXX		
292480 10 0	ENABLE MIDSTREAM PARTNERS COM UNT		02/20/2020	VE CAPITAL	5,000.000	48,711	XXX		
29273V 10 0	ENERGY TRANSFER UNT		03/06/2020	VARIOUS	265,000.000	2,927,964	XXX		
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		03/06/2020	VARIOUS	220,000.000	5,159,599	XXX		
316773 10 0	FIFTH THIRD BANCORP ORD		03/17/2020	VARIOUS	377,500.000	6,714,078	XXX		

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
35180X 10 5	FRANCHISE GROUP ORD		02/07/2020	AFG Private Placement	58,824.000	1,000,006	XXX		
371927 10 4	GENESIS ENERGY UNT		01/23/2020	VE CAPITAL	2,000.000	40,780	XXX		
389375 10 6	GRAY TELEVISION ORD		03/06/2020	WOLFE TRAHAN SECURITIES	100,000.000	1,456,220	XXX		
428103 10 5	HESS MIDSTREAM CL A ORD		03/03/2020	VE CAPITAL	5,500.000	126,614	XXX		
55336V 10 0	MPLX COM UNT		02/26/2020	VE CAPITAL	7,000.000	167,174	XXX		
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		02/03/2020	VE CAPITAL	3,000.000	187,523	XXX		
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD		03/12/2020	VARIOUS	59,010.000	5,288,605	XXX		
65506L 10 5	NOBLE MIDSTREAM PARTNERS UNT		02/14/2020	VE CAPITAL	7,000.000	160,757	XXX		
67077M 10 8	NUTRIEN ORD	C	03/13/2020	RAYMOND JAMES & ASSOCIATES INC	50,000.000	1,514,095	XXX		
682680 10 3	ONEOK ORD		03/10/2020	VE CAPITAL	1,500.000	88,680	XXX		
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		01/24/2020	VE CAPITAL	1,000.000	59,830	XXX		
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		03/06/2020	VARIOUS	415,000.000	5,600,122	XXX		
76009N 10 0	RENT-A-CENTER ORD		03/05/2020	Stifel, Nicolaus & Co., Inc	60,000.000	1,229,748	XXX		
811054 40 2	EW SCRIPPS CL A ORD		03/05/2020	THE BENCHMARK COMPANY, LLC	178,212.000	2,039,844	XXX		
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		02/14/2020	VE CAPITAL	3,000.000	60,792	XXX		
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD		02/26/2020	THE BENCHMARK COMPANY, LLC	160,000.000	4,381,299	XXX		
86765K 10 9	SUNOCO UNT		02/20/2020	VE CAPITAL	9,000.000	283,236	XXX		
87612G 10 1	TARGA RESOURCES ORD		03/02/2020	VE CAPITAL	4,500.000	172,957	XXX		
88870P 10 6	TIVO ORD		02/19/2020	VARIOUS	456,996.000	3,728,855	XXX		
90290N 10 9	USA COMPRESSION PARTNERS COM UNT		03/02/2020	VE CAPITAL	15,000.000	245,909	XXX		
911363 10 9	UNITED RENTAL ORD		03/12/2020	VARIOUS	42,500.000	4,204,417	XXX		
92276F 10 0	VENTAS REIT ORD		03/19/2020	VARIOUS	197,500.000	4,763,886	XXX		
92556H 20 6	VIACOMCBS CL B ORD		02/25/2020	ISI GROUP INC	60,000.000	1,555,743	XXX		
949746 10 1	WELLS FARGO ORD		03/09/2020	KEEFE BRUYETTE & WOODS	75,000.000	2,533,950	XXX		
95040Q 10 4	WELLTOWER ORD		03/16/2020	VARIOUS	93,500.000	4,017,143	XXX		
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT		02/26/2020	VE CAPITAL	5,500.000	100,455	XXX		
98421B 10 0	XPERI ORD		03/17/2020	VARIOUS	592,151.000	9,857,005	XXX		
G491BT 10 8	INVESCO ORD		03/06/2020	VARIOUS	180,000.000	2,438,791	XXX		
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						93,134,763	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Other									
00175N AC 2	AMMC 15 SN - CDO		02/12/2020	CREDIT SUISSE SECURITIES (USA)	21,700,000.000	9,900,625	XXX		
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		02/27/2020	AFG Private Placement	40,000.000	4,000,000	XXX		
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						13,900,625	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						107,035,388	XXX	0	XXX
9799999. Total - Common Stocks						107,035,388	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						142,012,886	XXX	107,962	XXX
9999999. Total - Bonds, Preferred and Common Stocks						3,103,050,606	XXX	3,384,789	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
312931 A6 5	FH A84529 - RMBS		03/01/2020.	Paydown		565	565	572	568		(4)		(4)		565			0	4	02/01/2039.	1
31371K LU 3	FN 254239 - RMBS		03/01/2020.	Paydown		288	288	333	316		(29)		(29)		288			0	3	03/01/2032.	1
31388T QZ 9	FN 614372 - RMBS		03/01/2020.	Paydown		332	332	380	363		(31)		(31)		332			0	4	01/01/2032.	1
31416K WP 9	FN AA2453 - RMBS		03/01/2020.	Paydown		5,000	5,000	5,068	5,057		(57)		(57)		5,000			0	19	02/01/2039.	1
36179V DB 3	G2 MA6398 - RMBS		03/24/2020.	CREDIT SUISSE SECURITIES		56,597,709	56,281,127	56,452,648			160		160		56,452,808		144,901	144,901	101,619	01/20/2050.	1
36179V HF 0	G2 MA6530 - RMBS		03/23/2020.	Amherst Securities Group LLC		93,699,375	93,500,000	93,824,844			168		168		93,825,012		(125,637)	(125,637)	159,653	03/20/2050.	1
36296J FT 7	GN 692378 - RMBS		03/01/2020.	Paydown		4,204	4,204	4,256	4,228		(23)		(23)		4,204			0	17	02/15/2039.	1
36296T DP 5	GN 700410 - RMBS		03/01/2020.	Paydown		230	230	236	235		(5)		(5)		230			0	2	03/15/2039.	1
38373W 5C 8	GNR 0233C PG - CMO/RMBS		01/01/2020.	Paydown		308,777	308,777	325,964	316,787		(8,010)		(8,010)		308,777			0	1,673	05/20/2032.	1
478045 AA 5	JOHN SEVIER COMBINED CYCLE GENERATION LL		01/15/2020.	Paydown		35,279	35,279	35,279	35,280		(1)		(1)		35,279			0	816	01/15/2042.	1
64908P AA 1	NEW VALLEY GENERATION III - ABS		01/15/2020.	Paydown		442,253	442,253	442,253	442,389		(136)		(136)		442,253			0	11,346	01/15/2021.	1
690353 RX 7	OVERSEAS PRIVATE INVESTMENT CORP		02/27/2020.	Paydown		84,795	84,795	84,795	84,799		(4)		(4)		84,795			0	1,882	02/27/2027.	1
690353 XM 4	OVERSEAS PRIVATE INVESTMENT CORP		03/15/2020.	Paydown		114,286	114,286	114,286	114,286		(1)		(1)		114,286			0	1,070	12/15/2030.	1
83190A AB 9	SBA 523402 - MBS		03/02/2020.	Paydown		1,536,457	1,536,457	1,708,588	1,647,533		(115,916)		(115,916)		1,536,457			0	24,543	09/20/2034.	1
841215 AA 4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		02/15/2020.	Paydown		207,198	207,198	207,198	207,205		(7)		(7)		207,198			0	3,984	08/15/2033.	1
0599999.	Total - Bonds - U.S. Government					153,036,747	152,520,791	153,206,700	2,859,046	0	(123,895)	0	(123,895)	0	153,017,483	0	19,264	19,264	306,635	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
70914P LY 6	PENNSYLVANIA (COMMONWEALTH OF)		02/15/2020.	Maturity @ 100.00		3,000,000	3,000,000	3,000,870	3,000,030		(30)		(30)		3,000,000			0	66,750	02/15/2020.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					3,000,000	3,000,000	3,000,870	3,000,030	0	(30)	0	(30)	0	3,000,000	0	0	0	66,750	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
214489 BE 5	COOK CNTY ILL SCH DIST NO 105		01/15/2020.	Direct		175,000	175,000	175,000	175,000				0		175,000			0	5,172	01/15/2023.	1FE
235308 QK 2	DALLAS TEX INDPT SCH DIST		02/15/2020.	Maturity @ 100.00		4,000,000	4,000,000	4,050,000	4,000,821		(821)		(821)		4,000,000			0	89,000	02/15/2020.	1FE
442331 QM 9	HOUSTON TEX		03/02/2020.	Direct		430,000	430,000	528,852	503,519		(763)		(763)		430,000			0	13,524	03/01/2032.	1FE
442331 SP 0	HOUSTON TEX		03/01/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,055	03/01/2021.	1FE
442331 SQ 8	HOUSTON TEX		03/01/2020.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	48,110	03/01/2022.	1FE
64966H HA 1	NEW YORK N Y		03/02/2020.	Direct		390,000	390,000	424,577	394,659		(648)		(648)		390,000			0	12,657	03/01/2021.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					7,995,000	7,995,000	8,178,429	8,073,999	0	(2,232)	0	(2,232)	0	7,995,000	0	0	0	191,518	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
00164T AA 6	AMCEST 07A A28 - ABS		01/15/2020.	Paydown		225,977	225,977	237,019	231,661		(5,684)		(5,684)		225,977			0	6,486	01/15/2028.	1FE
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		03/01/2020.	Paydown		118,130	118,130	118,130	118,130		0		0		118,130			0	735	07/01/2043.	1FE
130333 CA 3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		03/01/2020.	Paydown		93,103	93,103	93,103	93,098		5		5		93,103			0	458	02/01/2042.	1FE
130333 CB 1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		02/03/2020.	VARIOUS		2,951,475	2,951,475	2,944,097	2,945,592		5,883		5,883		2,951,475			0	14,226	02/01/2042.	1FE
13034P UH 8	CALIFORNIA HSG FIN AGY REV		02/06/2020.	Call @ 100.00		1,525,000	1,525,000	1,525,000	1,524,963		(0)		(0)		1,524,962		38	38	27,997	08/01/2025.	1FE
167725 AE 0	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		01/01/2020.	Adjustment									0					0	2,455	12/01/2021.	1FE
196479 F9 5	COLORADO HSG & FIN AUTH - MBS		03/01/2020.	Paydown		736,933	736,933	758,879	757,313		(20,380)		(20,380)		736,933			0	4,061	03/01/2048.	1FE
196479 V4 8	COLORADO HSG & FIN AUTH - MBS		03/23/2020.	Paydown		1,469,559	1,469,559	1,512,691	1,511,141		(41,582)		(41,582)		1,469,559			0	8,947	11/01/2048.	1FE
196479 XM 6	COLORADO HSG & FIN AUTH		03/02/2020.	Direct		45,000	45,000	45,000	45,000		(0)		(0)		45,000			0	8	11/01/2027.	1FE
196480 EX 1	COLORADO HSG & FIN AUTH		03/01/2020.	Paydown		20,303	20,303	20,303	20,303		0		0		20,303			0	119	01/01/2050.	1FE
19668Q DW 2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT		03/15/2020.	Call @ 100.00		1,100,000	1,100,000	1,100,000	1,100,000				0		1,100,000			0	28,292	03/15/2020.	1FE
199112 HV 8	COLUMBUS GA BLDG AUTH LEASE REV		01/01/2020.	Call @ 100.00		1,770,000	1,770,000	1,764,938	1,768,497				0		1,768,497		1,503	1,503	44,693	01/01/2023.	1FE
199112 HW 6	COLUMBUS GA BLDG AUTH LEASE REV		01/01/2020.	Call @ 100.00		1,860,000	1,860,000	1,854,439	1,857,948				0		1,857,948		2,052	2,052	48,360	01/01/2024.	1FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
19923P AX 6	COLUMBUS IND MULTI-HIGH SCH BLDG CORP		01/15/2020.	Direct		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	82,575	07/15/2022.	1FE
19923P AY 4	COLUMBUS IND MULTI-HIGH SCH BLDG CORP		01/15/2020.	Direct		1,980,000	1,980,000	1,980,000	1,980,000				0		1,980,000			0	55,490	07/15/2023.	1FE
249218 AJ 7	DENVER COLO PUB SCHS CTFS PARTN		01/01/2020.	Paydown									0					0	575	12/15/2026.	1FE
25477P NF 8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL		03/15/2020.	Paydown		203,210	203,211	203,211	203,212		(1)		(1)		203,210			0	1,820	06/15/2045.	1FE
296122 UT 9	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		03/02/2020.	Call @ 100.00		92,227	92,227	92,227	92,227				0		92,227		(0)	(0)	569	11/01/2038.	1FE
312909 3W 2	FHR 1250 J - CMO/RMBS		03/01/2020.	Paydown		275	275	282	273		2		2		275			0	3	05/15/2022.	1
312915 QG 9	FHR 1491 I - CMO/RMBS		03/01/2020.	Paydown		3,374	3,374	3,577	3,393		(19)		(19)		3,374			0	43	04/15/2023.	1
313398 P7 8	FHR 2334F TD - CMO/RMBS		03/01/2020.	Paydown		1,451	1,451	1,518	1,475		(25)		(25)		1,451			0	16	07/15/2031.	1
313399 PS 0	FHR 2347C VP - CMO/RMBS		03/01/2020.	Paydown		3,148	3,148	3,325	3,144		4		4		3,148			0	33	03/15/2020.	1
31339D 2V 9	FHR 2418A MB - CMO/RMBS		03/01/2020.	Paydown		8,051	8,051	8,573	8,089		(38)		(38)		8,051			0	86	02/15/2022.	1
31339D QZ 4	FHR 2416D PG - CMO/RMBS		03/01/2020.	Paydown		33,032	33,032	35,445	33,175		(142)		(142)		33,032			0	357	02/15/2022.	1
3133N3 U9 3	FH RE6008 - RMBS		03/01/2020.	Paydown		2,935,697	2,935,697	2,984,582	2,982,906		(46,718)		(46,718)		2,935,697			0	11,355	11/01/2049.	1
3133N3 VG 6	FH RE6015 - RMBS		03/01/2020.	Paydown		3,626,033	3,626,033	3,678,723	3,676,680		(50,091)		(50,091)		3,626,033			0	13,790	09/01/2049.	1
3133N3 VN 1	FH RE6021 - RMBS		03/23/2020.	VARIOUS		37,897,047	37,897,047	38,026,438	38,021,913		(7,374)		(7,374)		38,014,539		(117,492)	(117,492)	356,481	11/01/2049.	1
3133T3 BU 1	FHR 1644 K - CMO/RMBS		03/01/2020.	Paydown		3,787	3,787	4,141	3,831		(44)		(44)		3,787			0	45	12/15/2023.	1
3133TB 4G 2	FHR 1991 PG - CMO/RMBS		03/01/2020.	Paydown		3,501	3,501	3,631	3,530		(28)		(28)		3,501			0	36	09/15/2027.	1
3133TC HE 1	FHR 2018 PG - CMO/RMBS		03/01/2020.	Paydown		2,157	2,157	2,276	2,195		(38)		(38)		2,157			0	26	01/15/2028.	1
3133TD 3A 2	FHR 2037 HB - CMO/RMBS		03/01/2020.	Paydown		3,037	3,037	3,321	3,141		(104)		(104)		3,037			0	47	03/15/2028.	1
3133TH S8 1	FHR 2118 PE - CMO/RMBS		03/01/2020.	Paydown		6,236	6,236	6,548	6,350		(114)		(114)		6,236			0	69	01/15/2029.	1
3133TS F2 4	FHR 2303A CK - CMO/RMBS		03/01/2020.	Paydown		2,320	2,320	2,396	2,351		(31)		(31)		2,320			0	23	04/15/2031.	1
3133TU S7 4	FHR 2357B QH - CMO/RMBS		03/01/2020.	Paydown		1,667	1,667	1,749	1,705		(37)		(37)		1,667			0	19	09/15/2031.	1
31358F M5 5	FNR 9112 H - CMO/RMBS		03/01/2020.	Paydown		150	150	158	143		6		6		150			0	2	02/25/2021.	1
31358G 5J 2	FNR 9165 Z - CMO/RMBS		03/01/2020.	Paydown		843	843	919	841		1		1		843			0	10	06/25/2021.	1
31358K DY 1	FNR G36 ZB - CMO/RMBS		03/01/2020.	Paydown		742	742	861	742		(0)		(0)		742			0	9	11/25/2021.	1
31358N H3 9	FNR G9229 J - CMO/RMBS		03/01/2020.	Paydown		4,692	4,692	4,747	4,671		21		21		4,692			0	67	07/25/2022.	1
31358N M5 8	FNR 92119 Z - CMO/RMBS		03/01/2020.	Paydown		2,481	2,481	2,502	2,562		(81)		(81)		2,481			0	34	07/25/2022.	1
31358P EE 3	FNR 92117 M - CMO/RMBS		03/01/2020.	Paydown		2,366	2,366	2,538	2,358		7		7		2,366			0	29	07/25/2022.	1
31358Q ZE 8	FNR G9259 D - CMO/RMBS		03/01/2020.	Paydown		714	714	763	712		2		2		714			0	7	10/25/2022.	1
31358R Y7 2	FNR G9266 KB - CMO/RMBS		03/01/2020.	Paydown		6,620	6,620	7,184	6,637		(17)		(17)		6,620			0	82	12/25/2022.	1
31359D H5 5	FNR 93155 PJ - CMO/RMBS		03/01/2020.	Paydown		11,682	11,682	12,933	11,812		(131)		(131)		11,682			0	133	09/25/2023.	1
31359H NW 0	FNR 9463 PK - CMO/RMBS		03/01/2020.	Paydown		2,715	2,715	3,000	2,752		(37)		(37)		2,715			0	34	04/25/2024.	1
31359H QP 2	FNR 9476 KA - CMO/RMBS		03/01/2020.	Paydown		875	875	882	818		57		57		875			0	11	04/25/2024.	1
31359L ZF 5	FNR 9519 ED - CMO/RMBS		03/01/2020.	Paydown		1,102	1,102	1,177	1,102				0		1,102			0	12	01/25/2022.	1
31359N 2W 0	FNR 9719A PG - CMO/RMBS		03/01/2020.	Paydown		3,092	3,092	3,332	3,120		(28)		(28)		3,092			0	41	04/18/2027.	1
31359V GF 4	FNR 991 PJ - CMO/RMBS		03/01/2020.	Paydown		11,422	11,422	12,147	11,670		(248)		(248)		11,422			0	131	02/25/2029.	1
3137BL AR 9	FMMV M036 A - CMBS		03/16/2020.	Call @ 100.00		115,000	115,000	118,163	116,557		(25)		(25)		116,532		(1,532)	(1,532)	1,157	12/15/2029.	1
313921 JK 5	FNR 0157B PD - CMO/RMBS		03/01/2020.	Paydown		2,668	2,668	2,813	2,733		(65)		(65)		2,668			0	35	10/25/2031.	1
31392B SC 1	FNR 026D L - CMO/RMBS		03/01/2020.	Paydown		2,206	2,206	2,294	2,239		(33)		(33)		2,206			0	22	01/25/2032.	1
31392C EM 2	FNW 02W2 AF5 - CMO/RMBS		03/01/2020.	Paydown		5,454	5,454	5,237	5,210		243		243		5,454			0	63	06/25/2032.	1
31392E PC 8	FNR 0258F PG - CMO/RMBS		03/01/2020.	Paydown		18,111	18,111	19,088	18,529		(418)		(418)		18,111			0	160	09/25/2032.	1
31392K 5C 6	FHR 2455 GK - CMO/RMBS		03/01/2020.	Paydown		14,168	14,168	15,066	14,581		(414)		(414)		14,168			0	150	05/15/2032.	1
31392K LR 5	FHR 2450A PH - CMO/RMBS		03/01/2020.	Paydown		58,085	58,085	61,990	58,334		(249)		(249)		58,085			0	600	05/15/2022.	1

SCHEDULE D - PART 4

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31392M 5R 9	FHR 2448R TX - CMO/RMBS		03/01/2020.	Paydown		42,041	42,041	44,161	42,956		(915)		(915)		42,041			0	299	05/15/2032.	1
31393X VH 7	FNW 04W3 A6 - CMO/RMBS		03/01/2020.	Paydown		203,003	203,003	194,502	201,134		1,869		1,869		203,003			0	1,910	05/25/2034.	1
3140K0 EL 8	FN BO4638 - RMBS		03/01/2020.	Paydown		46,925	46,925	47,006	47,004		(77)		(77)		46,925			0	158	11/01/2049.	1
3140K4 QN 3	FN BO8560 - RMBS		03/25/2020.	VARIOUS		29,881,928	29,625,283	30,282,594			(2,082)		(2,082)		30,280,512		(398,584)	(398,584)	59,219	03/01/2050.	1
3140QB N5 3	FN CA4011 - RMBS		03/01/2020.	Paydown		2,966,481	2,966,481	3,013,248	3,010,979		(44,039)		(44,039)		2,966,481			0	11,583	08/01/2049.	1
3140QC DT 0	FN CA4613 - RMBS		03/01/2020.	Paydown		2,002,343	2,002,343	2,034,046	2,033,086		(30,136)		(30,136)		2,002,343			0	7,369	11/01/2049.	1
3140QC V3 7	FN CA5133 - RMBS		03/24/2020.	VARIOUS		21,440,325	20,782,455	21,233,824			(7,789)		(7,789)		21,226,035		214,290	214,290		02/01/2050.	1
31418D HY 1	FN MA3846 - RMBS		03/27/2020.	VARIOUS		23,899,473	22,836,460	22,905,186	22,903,057		(5,528)		(5,528)		22,897,529		1,001,944	1,001,944	181,373	11/01/2049.	1
31418D JW 3	FN MA3876 - RMBS		03/01/2020.	Paydown		147,330	147,330	147,699	147,687		(351)		(351)		147,330			0	490	12/01/2049.	1
31418D NN 8	FN MA3996 - RMBS		03/26/2020.	VARIOUS		72,539,156	72,000,000	71,988,750			88		88		71,988,838		550,318	550,318	141,069	04/01/2050.	1
34074M JB 8	FLORIDA HSG FIN CORP REV - MBS		03/01/2020.	Paydown		311,966	311,966	311,966	311,966		0		0		311,966			0	1,230	07/01/2041.	1FE
34074M JC 6	FLORIDA HSG FIN CORP REV - MBS		03/01/2020.	Paydown		227,820	227,820	227,820	227,820		0		0		227,820			0	857	07/01/2041.	1FE
34074M KA 8	FLORIDA HSG FIN CORP REV		01/02/2020.	Direct		20,000	20,000	20,000	20,000				0		20,000			0	400	07/01/2027.	1FE
34074M LW 9	FLORIDA HSG FIN CORP REV		01/02/2020.	Direct		20,000	20,000	20,000	20,000				0		20,000			0	320	07/01/2030.	1FE
34074M ND 9	FLORIDA HSG FIN CORP REV - MBS		03/01/2020.	Paydown		314,635	314,635	314,635	314,635		(0)		(0)		314,635			0	1,662	07/01/2037.	1FE
34074M PF 2	FLORIDA HSG FIN CORP REV - MBS		03/01/2020.	Paydown		115,633	115,633	115,633	115,639		(6)		(6)		115,633			0	490	01/01/2043.	1FE
443730 FT 8	HUDSON CNTY N J IMPT AUTH LEASE REV		02/03/2020.	Direct		135,000	135,000	141,642	137,607		(50)		(50)		135,000			0	4,482	02/01/2024.	1FE
45201L VF 9	ILLINOIS HSG DEV AUTH		03/18/2020.	Direct		850,000	850,000	850,000	850,000				0		850,000			0	22,091	07/01/2033.	1FE
45201Y YL 5	ILLINOIS HSG DEV AUTH REV - MBS		03/01/2020.	Paydown		201,933	160,779	155,755	156,290		45,643		45,643		201,933			0	586	06/01/2043.	1FE
45203L CT 8	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		03/01/2020.	Paydown		42,000	32,365	32,365	32,342		9,658		9,658		42,000			0	242	09/01/2034.	1FE
454624 U4 7	INDIANA BD BK REV		01/15/2020.	Direct		2,030,000	2,030,000	2,074,437	2,033,104		(215)		(215)		2,030,000			0	53,186	07/15/2020.	1FE
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV		03/02/2020.	Call @ 100.00		135,000	135,000	135,000	135,000				0		135,000			0	557	02/01/2042.	1FE
462467 VV 0	IOWA FIN AUTH SINGLE FAMILY MTG REV		01/02/2020.	Direct		1,350,000	1,350,000	1,350,000	1,349,940				0		1,350,000			0	25,988	07/01/2038.	1FE
485429 CX 0	KANSAS ST DEV FIN AUTH REV		03/02/2020.	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	67,800	03/01/2022.	1FE
49130T PR 1	KENTUCKY HSG CORP HSG REV		02/26/2020.	Direct		170,000	170,000	177,735	171,470		(148)		(148)		170,000			0	3,850	07/01/2033.	1FE
49130T PS 9	KENTUCKY HSG CORP HSG REV		03/02/2020.	Call @ 100.00		135,000	135,000	135,000	135,000				0		135,000			0	619	11/01/2041.	1FE
49130T PT 7	KENTUCKY HSG CORP HSG REV		03/02/2020.	Call @ 100.00		170,000	170,000	170,000	170,000				0		170,000			0	870	11/01/2041.	1FE
555555 ZZ 7	GUTTER BUYER/ENGLERT L 625 03/06/2025		03/31/2020.	Direct		10,000	10,000	9,900	9,909		4		4		10,000			0	201	03/06/2025.	3FE
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		02/18/2020.	Direct		815,000	815,000	843,941	826,778		(249)		(249)		815,000			0	1,793	09/01/2047.	1FE
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		02/14/2020.	Call @ 100.00		1,570,000	1,570,000	1,570,000	1,569,964		(0)		(0)		1,569,964		36	36	2,670	09/01/2037.	1FE
57419R PL 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		02/18/2020.	Direct		380,000	380,000	380,000	380,000				0		380,000			0	766	09/01/2040.	1FE
57419R YY 5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		02/14/2020.	Direct		60,000	60,000	60,000	59,998		(0)		(0)		60,000			0	20	09/01/2032.	1FE
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS		03/15/2020.	Paydown		25,350	25,350	25,449	21,510		(73)		(73)		25,350			0	243	01/15/2046.	1FE
59334H FU 4	MIAMI-DADE CNTY FLA HSG FIN AUTH MULTIFA		03/01/2020.	Paydown		21,986	21,986	21,986	21,987		(1)		(1)		21,986			0	107	11/01/2038.	1FE
60416Q FW 9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2020.	Paydown		136,600	136,600	133,185	133,526		3,074		3,074		136,600			0	568	09/01/2041.	1FE
60416Q GK 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2020.	Paydown		171,889	171,889	171,889	171,889		(0)		(0)		171,889			0	701	08/01/2046.	1FE
60416Q GM 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2020.	Paydown		45,554	45,554	39,723	39,736		5,818		5,818		45,554			0	180	10/01/2046.	1FE
60416Q HA 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2020.	Paydown		307,851	307,851	307,851	307,850		1		1		307,851			0	1,636	03/01/2048.	1FE
60416Q HE 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2020.	Paydown		546,867	546,867	545,099	545,140		1,726		1,726		546,867			0	2,239	09/01/2048.	1FE
60416Q HG 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2020.	Paydown		221,241	221,241	221,241	221,241		(0)		(0)		221,241			0	1,492	11/01/2048.	1FE
60416Q HJ 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2020.	Paydown		246,851	246,851	246,851	246,851		0		0		246,851			0	1,504	01/01/2049.	1FE
60416Q HL 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2020.	Paydown		465,820	465,820	465,820	465,820		(0)		(0)		465,820			0	3,013	03/01/2049.	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
60416Q HN 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...		03/01/2020.	Call @ 100.00		15,375	15,375	15,375	30,751				0		15,375			0	79	06/01/2049.	1FE
60416Q HS 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...		03/01/2020.	Redemption @ 100.00		52,117	52,117	52,117	64,689				0		52,117			0	216	12/01/2049.	1FE
606092 EP 5	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ...		01/01/2020.	Maturity @ 100.00		2,225,000	2,225,000	2,225,000	2,225,000				0		2,225,000			0	62,612	01/01/2020.	1FE
60636Y MJ 7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS...		03/01/2020.	Paydown		14,132	14,132	14,132	14,132		0		0		14,132			0	100	01/01/2040.	1FE
60636Y ML 2	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS...		03/01/2020.	Paydown		2,788,386	2,788,386	2,788,386	2,788,387		(1)		(1)		2,788,386			0	9,053	10/01/2036.	1FE
60637B FA 3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY...		03/01/2020.	Paydown		49,189	49,189	49,189	49,189		0		0		49,189			0	285	08/01/2036.	1FE
60637B ML 1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY...		03/01/2020.	Paydown		494,454	582,958	564,011	565,350		(70,895)		(70,895)		494,454			0	2,392	06/01/2044.	1FE
645913 AY 0	NEW JERSEY ECONOMIC DEV AUTH ST PENSION...		02/15/2020.	Maturity @ 100.00		8,000,000	8,000,000	6,206,400	7,965,983		34,017		34,017		8,000,000			0		02/15/2020.	1FE
647200 2G 8	NEW MEXICO MTG FIN AUTH - MBS...		03/01/2020.	Paydown		47,853	47,853	47,853	46,796		1,056		1,056		47,853			0	173	08/01/2035.	1FE
647200 4S 0	NEW MEXICO MTG FIN AUTH...		03/02/2020.	Call @ 100.00		150,000	150,000	150,000	150,000				0		150,000			0	799	09/01/2040.	1FE
64966N AA 5	NEW YORK N Y CITY HSG DEV CORP MILITARY...		01/01/2020.	Paydown									0					0	994	12/01/2021.	1FE
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI...		03/15/2020.	Paydown		8,361	8,361	8,361	8,361				0		8,361			0	43	06/15/2036.	1FE
64972C M6 7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI...		03/01/2020.	Paydown		57,309	57,309	57,309	57,382		(73)		(73)		57,309			0	198	10/01/2046.	1FE
650035 UY 2	NEW YORK ST URBAN DEV CORP REV...		03/15/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	46,100	03/15/2020.	1FE
658207 MA 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP..		03/02/2020.	Direct		165,000	165,000	165,000	165,000				0		165,000			0	3,334	01/01/2030.	1FE
658207 NZ 4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP..		03/02/2020.	Direct		40,000	40,000	40,000	40,000				0		40,000			0	804	01/01/2026.	1FE
67178K AA 8	OAK RIDGE TENN INDL DEV BRD LEASE REV...		01/01/2020.	Paydown									0					0	24	12/15/2032.	1FE
677377 2P 7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV...		03/02/2020.	Call @ 100.00		585,000	585,000	585,000	585,000				0		585,000		(0)	(0)	2,375	11/01/2041.	1FE
67756Q XK 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV...		03/02/2020.	Direct		70,000	70,000	70,000	70,000		(0)		(0)		70,000			0	1,330	09/01/2038.	1FE
684273 GX 7	ORANGE CNTY CALIF LOC TRANSN AUTH SALES...		02/15/2020.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	55,630	02/15/2021.	1FE
684273 GY 5	ORANGE CNTY CALIF LOC TRANSN AUTH SALES...		02/15/2020.	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	72,663	02/15/2022.	1FE
708797 AN 5	PENNSYLVANIA HSG FIN AGY SPL LTD OBLIG M...		03/01/2020.	Paydown		23,812	23,812	23,812	23,809		2		2		23,812			0	95	08/01/2035.	1FE
83755N FY 3	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY...		02/12/2020.	Direct		180,000	180,000	180,000	180,008		(0)		(0)		180,000			0	317	11/01/2035.	1FE
838530 MQ 3	SOUTH JERSEY PORT CORP N J REV...		01/01/2020.	Maturity @ 100.00		1,805,000	1,805,000	1,877,218	1,805,000				0		1,805,000			0	55,522	01/01/2020.	2FE
882750 NE 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE...		03/02/2020.	Direct		45,000	45,000	44,957	44,964		0		0		45,000			0	649	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE...		03/02/2020.	Call @ 100.00		90,000	90,000	90,000	90,158		(3)		(3)		90,155		(155)	(155)	514	09/01/2039.	1FE
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE...		03/01/2020.	Paydown		29,674	29,674	27,986	27,840		1,834		1,834		29,674			0	81	09/01/2047.	1FE
88275F PY 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE...		03/02/2020.	Direct		85,000	85,000	85,000	84,707		3		3		85,000			0	1,424	09/01/2033.	1FE
914714 CG 3	UNIVERSITY N C CHAPEL HILL UNIV N C HOSP...		02/01/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	22,870	02/01/2020.	1FE
91528N AA 9	UNM SANDOVAL REGL MED CTR INC COLO REV...		01/21/2020.	Direct		165,000	165,000	165,000	165,000				0		165,000			0	3,713	07/20/2036.	1FE
91743P DD 4	UTAH HSG CORP...		03/24/2020.	Paydown		6,703	6,703	6,997			(294)		(294)		6,703			0	20	02/21/2050.	1Z
92812U Q3 5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M...		03/01/2020.	Paydown		137,596	137,596	137,596	137,499		98		98		137,596			0	1,068	12/25/2043.	1FE
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M...		03/01/2020.	Paydown		397,566	397,566	397,566	397,566		0		0		397,566			0	2,019	10/25/2037.	1FE
92812U Q6 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M...		03/01/2020.	Paydown		160,342	160,342	160,342	160,332		10		10		160,342			0	913	06/25/2041.	1FE
92812U Q7 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG...		03/25/2020.	Paydown		79,395	72,698	72,698	104,711		6,696		6,696		79,395			0	225	10/25/2049.	1FE
92812U XA 1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG...		03/23/2020.	Paydown		58,850	58,850	63,411	62,299		(3,449)		(3,449)		58,850			0	711	03/25/2038.	1FE
92812U XB 9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R...		03/01/2020.	Paydown		68,117	68,117	73,396	72,085		(3,967)		(3,967)		68,117			0	704	03/25/2038.	1FE
92813T EE 6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M...		03/01/2020.	Paydown		520,980	520,980	520,769	520,511		470		470		520,980			0	2,308	08/25/2042.	1FE
93978X EQ 9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		03/02/2020.	Call @ 100.00		335,000	335,000	335,000	332,639		4		4		332,643		2,357	2,357	1,311	09/01/2040.	1FE
93978X ER 7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		03/02/2020.	Call @ 100.00		405,000	405,000	405,000	405,000				0		405,000			0	1,760	05/01/2041.	1FE
940839 AT 0	WASHOE CNTY NEV HWY REV...		02/03/2020.	Call @ 100.00		850,000	850,000	850,000	850,000				0		850,000			0	23,673	02/01/2021.	1FE
940839 AU 7	WASHOE CNTY NEV HWY REV...		02/03/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	29,100	02/01/2022.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						258,115,129	255,629,463	255,514,173	133,650,422	0	(226,237)	0	(226,237)	0	256,860,352	0	1,254,777	1,254,777	1,727,115	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 171 A - ABS		03/16/2020.	Paydown		612,050	612,050	612,047	612,053		(3)		(3)		612,050			0	5,377	05/16/2042.	1FE
000367 AA 0	AASET 181 A - ABS		03/16/2020.	Paydown		658,062	658,062	658,782	661,357		(3,294)		(3,294)		658,062			0	6,059	01/16/2038.	1FE
00038R AA 4	AASET 192 A - ABS		03/16/2020.	Paydown		228,368	228,368	228,366	228,367		1		1		228,368			0	1,285	10/16/2039.	1FE
00077B 4W 0	AMAC 029 A30 - CMO/RMBS		03/01/2020.	Paydown		262	262	264	253		9		9		262			0	3	12/25/2032.	1FM
000780 NL 6	AMAC 0312 2A - CMO/RMBS		03/01/2020.	Paydown		2,272	2,272	2,303	2,223		49		49		2,272			0	11	12/25/2033.	1FM
00100F AC 9	ACIS 143 A1F - CDO		02/01/2020.	Paydown		2,197,078	2,197,078	2,186,093	2,194,896		2,182		2,182		2,197,078			0	20,323	02/02/2026.	1FE
00102D AC 2	ACIS 145 A2 - CDO		02/01/2020.	Paydown		1,317,620	1,317,620	1,317,620	1,317,620				0		1,317,620			0	11,651	11/02/2026.	1FE
001055 AJ 1	AFLAC INC		01/10/2020.	Call @ 100.00		4,170,283	4,000,000	3,991,320	3,997,970		22		22		3,997,992		2,008	2,008	234,727	02/15/2022.	1FE
001406 AA 5	DCAL 2015 A1 - ABS	C	03/15/2020.	Paydown		57,354	57,354	57,330	57,342		12		12		57,354			0	408	02/15/2040.	1FE
00175L AE 2	AMMC 14R X - CDO		01/27/2020.	Paydown		24,100	24,100	24,100	24,101		(1)		(1)		24,100			0	182	07/25/2029.	1FE
00176C AL 5	AMMC 12R X - CDO		02/10/2020.	Paydown		17,500	17,500	17,500	17,464		36		36		17,500			0	112	11/10/2030.	1FE
00176D AE 9	AMMC 13R X - CDO		01/24/2020.	Paydown		7,875	7,875	7,875	7,875		0		0		7,875			0	58	07/24/2029.	1FE
00176E AJ 6	AMMC 12R FR - CDO		02/10/2020.	Paydown		4,479	4,479	4,265	4,224		255		255		4,479			0	115	11/10/2030.	4FE
00176J AH 9	AMMC 16R XR - CDO		01/14/2020.	Paydown		20,000	20,000	20,000	19,394		606		606		20,000			0	154	04/16/2029.	1FE
00178L AA 7	AMMC 21 X - CDO		02/03/2020.	Paydown		12,500	12,500	12,500	12,501		(1)		(1)		12,500			0	87	11/04/2030.	1FE
00184@ AA 4	AMAZON (EUCLID OH) CONTROL PASS-THRU TRU		03/31/2020.	Paydown		25,333	25,333	25,333	25,319		14		14		25,333			0	173	06/30/2039.	1
00191# AA 3	AMAZON (TUCSON AZ) CONTROL PASS-THRU TRU		03/31/2020.	Paydown		27,935	27,935	27,935	27,910		25		25		27,935			0	286	08/31/2039.	1
00191@ AA 5	AMAZON (OKLAHOMA CITY OK) CONTROL PASS-T		03/31/2020.	Paydown		52,730	52,730	52,730	52,725		5		5		52,730			0	372	09/30/2039.	1
00192J AA 4	APS 161 1A - CMO/RMBS		03/01/2020.	Paydown		330,992	330,992	294,997	313,884		17,109		17,109		330,992			0	1,131	07/27/2057.	1FE
00193* AA 5	AMAZON (TULSA OK) CONTROL PASS-THRU TRUS		03/31/2020.	Paydown		55,134	55,134	55,134	55,130		3		3		55,134			0	583	09/30/2039.	1
00214M AA 1	ARLFR 1406 A1 - ABS		03/15/2020.	Paydown		455,118	455,118	444,557	448,173		6,944		6,944		455,118			0	2,220	06/15/2044.	1FE
00225# AA 3	AMAZON (GRAND RAPIDS, MI) CONTROL PASS		03/31/2020.	Paydown		26,127	26,127	26,127	26,104		23		23		26,127			0	179	09/30/2039.	1
00255U AA 3	AASET 201 A - ABS		03/15/2020.	Paydown		184,444	184,444	184,441			3		3		184,444			0	464	01/17/2040.	1FE
00256D AA 0	AASET 191 A - ABS		03/15/2020.	Paydown		366,546	366,546	366,545	366,548		(2)		(2)		366,546			0	1,672	05/15/2039.	1FE
00432C CW 9	ACCSS 05B A3 - ABS		01/27/2020.	Paydown		147,183	147,183	135,777	139,683		7,501		7,501		147,183			0	888	07/25/2035.	1FE
00436M AA 3	AALLC 181 A - ABS		03/02/2020.	Paydown		286,845	286,845	286,772	286,783		62		62		286,845			0	1,889	12/02/2033.	1FE
004375 FG 1	ACCR 061 A4 - RMBS		03/25/2020.	Paydown		1,131,032	1,131,032	969,522	1,056,156		74,876		74,876		1,131,032			0	3,784	04/25/2036.	1FM
004421 HR 7	ACE 04HE3 M2 - RMBS		03/25/2020.	Paydown		22,483	22,483	18,158	17,521		4,962		4,962		22,483			0	153	11/25/2034.	1FM
00452P AD 9	ACIS 156 A2 - CDO		02/01/2020.	Paydown		2,193,118	2,193,118	2,193,118	2,193,118		(0)		(0)		2,193,118			0	18,461	05/03/2027.	1FE
006346 AS 9	ADMSO 181 A - ABS		03/15/2020.	Paydown		104,440	104,440	104,616	104,592		(152)		(152)		104,440			0	837	11/16/2048.	1FE
007036 GS 9	ARMT 052A 2A1 - CMO/RMBS		03/01/2020.	Paydown		30,598	30,598	28,628	28,472		2,126		2,126		30,598			0	195	06/25/2035.	1FM
007036 SE 7	ARMT 059A 5A1 - RMBS		03/25/2020.	Paydown		51,392	51,392	35,850	40,654		10,738		10,738		51,392			0	242	11/25/2035.	1FM
00703Q AD 4	ARMT 063A A11 - RMBS		03/25/2020.	Paydown		106,504	106,504	67,377	67,377		300	(1)	301		106,504			0	303	08/25/2036.	1FM
009088 AA 3	AIR CANADA - ABS	C	01/01/2020.	Paydown									0					0	89	06/15/2029.	1FE
009088 AB 1	AIR CANADA - ABS	C	01/01/2020.	Paydown									0					0	63	06/15/2029.	1FE
009090 AA 9	AIR CANADA 2015-1 PASS THROUGH TRUST - A	C	03/15/2020.	Paydown		325,681	325,681	325,681	325,714		(33)		(33)		325,681			0	5,862	09/15/2028.	1FE
009090 AB 7	AIR CANADA 2015-1 PASS THROUGH TRUST - A	C	03/15/2020.	Paydown		103,772	103,772	103,772	103,783		(11)		(11)		103,772			0	2,011	09/15/2024.	2FE
009098 A* 5	CTL - AMAZON FORT WORTH FUNDED		03/10/2020.	Paydown		215,307	215,307	215,307	215,308		(0)		(0)		215,307			0	1,612	11/10/2039.	1
00912X BF 0	AIR LEASE CORP		02/26/2020.	BARCLAYS CAPITAL INC FIXED		4,494,160	4,000,000	3,948,720	3,954,413		667		667		3,955,080		539,080	539,080	75,542	10/01/2028.	2FE
00928Q AR 2	AIRCASTLE LTD		02/26/2020.	VARIOUS		4,277,580	4,000,000	3,993,240	3,995,015		196		196		3,995,211		282,369	282,369	74,800	09/25/2023.	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
01447Y AB 0	ALESC 1 A2 - CDO		03/26/2020.	VARIOUS		99,739	117,926	110,345	109,376		7,189		7,189		116,565		(16,827)	(16,827)	1,316	10/15/2033.	1FE
01448Q AA 8	ALESC 4 A1 - CDO		01/30/2020.	Paydown		871,753	871,753	819,751	812,292		59,461		59,461		871,753			0	5,381	07/30/2034.	1FE
01448T AA 2	ALESC 5 A1 - CDO	C	01/01/2020.	Paydown									0					0	16,997	12/23/2034.	1FE
01448X AA 3	ALESC 6 A1 - CDO		03/23/2020.	Paydown		829,016	829,016	748,036	673,128		155,887		155,887		829,016			0	19,221	03/23/2035.	1FE
01448Y AB 9	ALESC 7 A1B - CDO		03/23/2020.	Paydown		162,812	162,812	146,412	150,696		12,116		12,116		162,812			0	1,312	07/23/2035.	1FE
014495 AB 1	ALESC 13 A1 - CDO		01/01/2020.	Paydown									0					0	2,113	09/23/2037.	1FE
014498 AB 5	ALESC 14 A1 - CDO		03/23/2020.	Paydown		11,799	11,799	8,373	8,045		3,754		3,754		11,799			0	2,900	09/23/2037.	1FE
01449C AA 8	ALESC 8 A1A - CDO		03/23/2020.	Paydown		44,216	44,216	33,770	32,937		11,279		11,279		44,216			0	3,174	12/23/2035.	1FE
01449C AB 6	ALESC 8 A1B - CDO		03/23/2020.	Paydown		75,996	75,996	60,339	51,382		24,614		24,614		75,996			0	5,476	12/23/2035.	1FE
01449T AA 1	ALESC 9 A1 - CDO		03/23/2020.	Paydown		1,687,038	1,687,038	1,231,551	1,124,141		562,897		562,897		1,687,038			0	16,771	06/23/2036.	1FE
01449W AA 4	ALESC 10 A1 - CDO		03/23/2020.	Paydown		16,209	16,209	14,421	14,249		1,961		1,961		16,209			0	871	09/23/2036.	1FE
01450A AA 8	ALESC 11 A1A - CDO		03/23/2020.	Paydown		428,571	428,571	322,500	294,526		134,046		134,046		428,571			0	2,446	12/23/2036.	1FE
01450B AA 6	ALESC 15 A1 - CDO		03/23/2020.	Paydown		242,006	242,006	221,498	219,091		22,915		22,915		242,006			0	1,779	12/23/2037.	1FE
017175 AB 6	ALLEGHANY CORP		01/15/2020.	Call @ 100.00		8,189,200	8,000,000	7,970,480	7,997,663		125		125		7,997,788		2,212	2,212	339,200	09/15/2020.	2FE
02146P AF 2	CWALT 06HY12 A5 - CMO/RMBS		03/01/2020.	Paydown		152,328	152,328	97,712	99,890		52,438		52,438		152,328			0	852	08/25/2036.	1FM
02146T AL 1	CWALT 0624CB A11 - CMO/RMBS		03/01/2020.	Paydown		18,814	22,156	13,369	12,949		52		52		18,814			0	213	08/25/2036.	1FM
02150V AA 3	CWALT 07HY7C A1 - RMBS		03/25/2020.	Paydown		40,387	40,520	32,741	33,657		214		214		40,387			0	128	08/25/2037.	1FM
02315Q AA 6	AMBAC LSNI LLC		03/31/2020.	Paydown		2,866	2,866	2,873	2,866		0		0		2,866			0	55	02/12/2023.	5GI
02377B AB 2	AMERICAN AIRLINES INC - ABS		03/22/2020.	Paydown		307,942	307,942	307,942	307,974		(32)		(32)		307,942			0	5,543	03/22/2029.	1FE
02377U AB 0	AMERICAN AIRLINES INC - ABS		01/15/2020.	Paydown		148,761	148,761	148,761	148,782		(21)		(21)		148,761			0	3,682	07/15/2024.	2FE
02660L AA 8	AHMA 064 A11 - RMBS		03/25/2020.	Paydown		14,290	14,290	9,488	8,269		71		71		14,290			0	52	10/25/2046.	1FM
02660T AR 4	AHM 041 4A - RMBS		03/01/2020.	Paydown		158,539	158,539	156,755	155,800		2,739		2,739		158,539			0	728	04/25/2044.	1FM
02660T CS 0	AHM 044A 4A - RMBS		03/01/2020.	Paydown		207,186	207,186	177,273	187,185		20,000		20,000		207,186			0	1,506	02/25/2045.	1FM
02660T DH 3	AHM 051B 6A - RMBS		03/01/2020.	Paydown		73,795	73,795	64,294	66,813		6,982		6,982		73,795			0	503	06/25/2045.	1FM
02660T EK 5	AHM 052B 1A1 - RMBS		03/25/2020.	Paydown		165,562	165,562	154,956	154,851		10,711		10,711		165,562			0	743	09/25/2045.	1FM
02660T EQ 2	AHM 052B 4A1 - RMBS		03/01/2020.	Paydown		101,280	101,280	86,865	92,153		9,127		9,127		101,280			0	572	09/25/2045.	1FM
02660V AE 8	AHMA 051B 311 - RMBS		03/25/2020.	Paydown		6,733	6,733	5,492	5,663		1,070		1,070		6,733			0	37	11/25/2035.	1FM
02665U AA 3	AH4R 14SFR2 A - ABS		03/01/2020.	Paydown		89,921	89,921	90,660	90,240		(319)		(319)		89,921			0	568	10/17/2036.	1FE
02665X AA 7	AH4R 14SFR3 A - ABS		03/01/2020.	Paydown		161,953	161,953	163,629	162,728		(775)		(775)		161,953			0	994	12/18/2036.	1FE
02666A AA 6	AH4R 15SFR1 A - ABS		03/01/2020.	Paydown		194,576	194,576	196,237	195,414		(837)		(837)		194,576			0	1,126	04/17/2052.	1FE
02666B AA 4	AH4R 15SFR2 A - ABS		03/01/2020.	Paydown		37,698	37,698	37,697	37,675		23		23		37,698			0	235	10/17/2052.	1FE
026929 AA 7	AHM 063A 111 - RMBS		03/25/2020.	Paydown		122,602	122,602	96,089	98,535		521		521		122,602			0	421	12/25/2046.	1FM
03072S RC 1	AMSI 04FR1 A6 - RMBS		03/01/2020.	Paydown		32,027	32,027	31,066	31,302		725		725		32,027			0	217	05/25/2034.	1FM
031162 BG 4	AMGEN INC		03/23/2020.	Call @ 100.00		5,147,600	5,000,000	4,987,100	4,997,813		330		330		4,998,143		1,857	1,857	202,836	06/15/2021.	2FE
03215P BN 8	AMRES 971 A7 - RMBS		03/01/2020.	Paydown		6,460	6,460	6,453	6,438		21		21		6,460			0	75	03/25/2027.	1FM
03215P DM 8	AMRES 981 A5 - RMBS		03/01/2020.	Paydown		72,905	72,905	72,951	72,809		96		96		72,905			0	895	10/25/2027.	1FM
03235T AA 5	ACEF 141 A - ABS		02/01/2020.	Paydown		6,661	6,661	6,661	6,661		(0)		(0)		6,661			0	2	12/20/2024.	3FE
03235T AA 5	ACEF 141 A - CMO		03/20/2020.	Paydown		8,977	6,839	6,839	6,840		2,137		2,137		8,977			0	120	12/20/2024.	6FE
03765X AD 8	APID 22 A2B - CDO		03/12/2020.	Call @ 100.00		4,000,000	4,000,000	4,000,000	3,999,845		58		58		3,999,902		98	98	63,742	10/20/2027.	1FE
03766E AB 3	AASET 162 A - ABS	C	02/18/2020.	Paydown		2,541,971	2,541,971	2,549,120	2,555,592		(13,621)		(13,621)		2,541,971			0	18,651	11/15/2041.	1FE
037833 AK 6	APPLE INC		03/24/2020.	CREDIT SUISSE SECURITIES		20,227,800	20,000,000	18,106,800	19,260,742		48,878		48,878		19,309,620		918,180	918,180	190,667	05/03/2023.	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
037833 AS 9	APPLE INC.		03/26/2020.	MITSUBISHI UFJ SECURITIES		12,789,360	12,000,000	11,989,920	11,995,505		227		227		11,995,732		793,628	793,628	162,150	05/06/2024.	1FE
038222 AF 2	APPLIED MATERIALS INC.		03/26/2020.	PERSHING DIV OF DLJ		13,376,480	13,000,000	12,972,570	12,995,424		723		723		12,996,148		380,332	380,332	158,383	06/15/2021.	1FE
038370 AA 0	AQFIT 19A A - ABS		03/15/2020.	Paydown		797,928	797,928	797,804	797,814		114		114		797,928			0	4,158	07/16/2040.	1FE
038779 AA 2	ARBYS 151 A2 - ABS		01/30/2020.	Paydown		17,500	17,500	17,500	17,501		(1)		(1)		17,500			0	217	10/30/2045.	2FE
04002Q AA 0	AREIT 18CRE2 A - CMBS		03/16/2020.	Paydown		1,198,201	1,198,201	1,198,201	1,198,201		0		0		1,198,201			0	5,177	11/16/2035.	1FE
04249@ AD 3	THE ARMY & AIR FORCE EXCHANGE SERVICE		03/15/2020.	Paydown		37,401	37,401	37,401	37,401		(0)		(0)		37,401			0	313	10/15/2024.	1
04544P AD 1	ABSHE 06HE5 A4 - RMBS		03/25/2020.	Paydown		104,547	104,547	67,936	86,907		17,640		17,640		104,547			0	286	07/25/2036.	1FM
048677 AA 6	ATLANTIC MARINE CORPS CMNTYS LLC		01/01/2020.	Adjustment									0					0	317	06/01/2022.	1FE
05178R AA 3	AURORA MILITARY HSG II LLC		01/01/2020.	Call @ 100.00									0					0	3,011	12/15/2020.	1FE
05178T AA 9	AURMIL 11A I1 - ABS		01/15/2020.	Paydown		9,254	9,254	9,254	9,254		(0)		(0)		9,254			0	269	07/15/2034.	1FE
05279@ AA 9	AUTOLIV CONTROL LEASE-BACKED PASS-THRU T		03/15/2020.	Paydown		51,526	51,526	51,526	51,526		(0)		(0)		51,526			0	355	05/15/2034.	1
05367A AD 5	AVIATION CAPITAL GROUP CORP		02/27/2020.	TORONTO DOMINION BANK		9,450,720	9,000,000	9,000,000	9,000,000				0		9,000,000		450,720	450,720	246,375	04/06/2021.	2FE
05369A AD 3	AVIATION CAPITAL GROUP LLC		02/27/2020.	VARIOUS		12,120,056	11,400,000	11,244,618	11,272,716		3,346		3,346		11,276,062		843,994	843,994	274,794	08/01/2025.	2FE
05531F BJ 1	BB&T CORP		03/30/2020.	CREDIT SUISSE SECURITIES		6,954,500	7,000,000	6,994,820	6,995,241		358		358		6,995,599		(41,099)	(41,099)	83,417	03/16/2023.	1FE
05532E BB 0	BCAP 09R10P 151 - CMO/RMBS		03/01/2020.	Paydown		85,927	85,927	84,638	85,558		369		369		85,927			0	1,049	03/26/2036.	1FM
05532E CE 3	BCAP 09R10J 9A2 - CMO/RMBS		03/01/2020.	Paydown		54,245	63,785	18,349	33,560		748		748		54,245			0	640	06/26/2037.	1FM
05532M AG 2	BCAP 09RR15 4A2 - CMO/RMBS	C	03/01/2020.	Paydown		159,782	159,782	86,524	82,465		490		490		159,782			0	2,418	05/27/2036.	1FM
05533G CN 7	BCAP 10RR9B 6A1 - CMO/RMBS	C	03/01/2020.	Paydown		576,355	576,355	546,096	572,681		3,673		3,673		576,355			0	5,463	10/26/2035.	1FM
05533N AJ 3	BCAP 10R12A 1A9 - CMO/RMBS	C	03/01/2020.	Paydown		95,710	106,947	93,697	99,125		235		235		95,710			0	700	06/26/2037.	1FM
05535D BG 8	BCF 97R2 3B1 - CMO/RMBS		03/01/2020.	Paydown		176,105	176,105	146,577	146,012		2,299		2,299		176,105			0	6,164	05/25/2027.	6FE
05539B AD 6	BCAP 12RR3 1A4 - CMO/RMBS		03/01/2020.	Paydown		92,017	92,017	84,081	91,587		431		431		92,017			0	681	12/29/2037.	1FM
05540X BK 8	BCAP 12RR4B 5A5 - CMO/RMBS		03/01/2020.	Paydown		405,575	405,575	377,185	405,575		(0)		(0)		405,575			0	2,763	05/27/2036.	1FM
05541C AZ 1	BCAP 12RR7 5A1 - CMO/RMBS		03/01/2020.	Paydown		1,586,212	1,586,212	1,380,005	1,569,741		16,471		16,471		1,586,212			0	9,631	03/26/2047.	1FM
05541D AU 0	BCAP 12RR8B 4A3 - CMO/RMBS		03/19/2020.	Paydown		347,889	347,889	287,443	318,787		29,102		29,102		347,889			0	1,316	11/26/2036.	1FM
05545J AJ 8	BCAP 15RR3 4A1 - CMO/RMBS		03/26/2020.	Paydown		172,518	172,518	153,973	164,286		8,233		8,233		172,518			0	539	02/25/2037.	1FM
05549V AA 6	BDS 18FL2 A - CDO		03/17/2020.	Paydown		1,479,350	1,479,350	1,480,274			(925)		(925)		1,479,350			0	6,050	08/17/2035.	1FE
05570W AJ 7	BNPP 091 A6 - CMO/RMBS		03/01/2020.	Paydown		1,438,261	1,438,261	1,267,468	1,426,370		11,892		11,892		1,438,261			0	13,401	08/27/2037.	1FM
05581J AA 2	BNSF RAILWAY CO 2015-1 PASS THROUGH TRUS		01/01/2020.	Paydown									0					0	36	06/16/2028.	1FE
05584@ AA 9	BGS HUNTSVILLE 2016 CONTROL PASS-THRU TR		03/15/2020.	Paydown		123,965	123,965	123,965	123,965		0		0		123,965			0	720	08/15/2035.	1PL
05584A AA 8	HGVGI 17A A - ABS		03/25/2020.	Paydown		150,286	150,286	150,248	150,256		30		30		150,286			0	739	05/25/2029.	1FE
05586* AA 9	BGS SPARTANBURG 2017 CONTROL PASS-THRU T		01/15/2020.	Paydown		28,686	28,686	28,686	28,686		(0)		(0)		28,686			0	96	07/15/2032.	1FE
05586* AA 9	BGS SPARTANBURG 2017 CONTROL PASS-THRU T		03/15/2020.	Paydown		57,658	57,658	57,658	57,658		(0)		(0)		57,658			0	477	07/15/2032.	1Z
05587* AA 8	PVTPL FEDEX SPARKS - ABS		03/15/2020.	Paydown		80,208	80,208	80,208	80,209		(1)		(1)		80,208			0	572	03/15/2037.	1PL
05588* AA 7	BGS HUNTERSVILLE 2017 CONTROL PASS-THRU		01/15/2020.	Paydown		21,500	21,500	21,500	21,500		(0)		(0)		21,500			0	80	05/15/2038.	1FE
05588* AA 7	BGS HUNTERSVILLE 2017 CONTROL PASS-THRU		03/15/2020.	Paydown		43,238	43,238	43,238	43,238		(0)		(0)		43,238			0	399	05/15/2038.	1Z
05590# AA 9	BPHQ 2017 CONTROL PASS-THROUGH TRUST		03/15/2020.	Paydown		40,472	40,472	40,472	40,472		0		0		40,472			0	240	11/15/2032.	1
05607Y AC 5	B2R 151 A2 - ABS		03/01/2020.	Paydown		4,450,917	4,450,917	4,462,966	4,453,143		(2,225)		(2,225)		4,450,917			0	24,577	05/15/2048.	1FE
058927 AG 9	BAFC 06A 3A2 - CMO/RMBS		03/01/2020.	Paydown		43,591	60,221	52,573	49,686		188		188		43,591			0	447	02/20/2036.	1FM
058931 AD 8	BAFC 063 2A1 - CMO/RMBS		03/01/2020.	Paydown		134,541	149,330	121,788	118,354		566		566		134,541			0	1,498	03/25/2036.	1FM
058931 BL 9	BAFC 063 5A8 - CMO/RMBS		03/01/2020.	Paydown		15,366	19,563	19,857	17,417		15		15		15,366			0	211	03/25/2036.	1FM
058933 AN 2	BAFC 06DB 5A1 - CMO/RMBS		03/01/2020.	Paydown		387,772	387,801	371,804	374,491		89		89		387,772			0	3,202	05/20/2036.	1FM
05946X H7 1	BAFC 05H 3A1 - CMO/RMBS		03/01/2020.	Paydown		26,032	26,294	23,930	24,519		21		21		26,032			0	199	11/20/2035.	3FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
05946X XP 3	BAFC 05EA 3A1 - CMO/RMBS		03/01/2020.	Paydown		265,805	265,997	260,841	260,336		1		1		265,805			0	1,071	05/20/2035.	2FM
05946X Y7 2	BAFC 058 2A8 - CMO/RMBS		03/01/2020.	Paydown		144,195	148,387	149,049	147,497		(77)		(77)		144,195			0	1,504	01/25/2036.	3FM
05946X YV 9	BAFC 05F 2A1 - CMO/RMBS		03/01/2020.	Paydown		74,438	84,048	78,321	82,450		107		107		74,438			0	892	09/20/2035.	2FM
05948X T2 7	BOAMS 04A 2A2 - CMO/RMBS		03/01/2020.	Paydown		6,181	6,181	6,088	6,006		11		11		6,181			0	106	02/25/2034.	1FM
05949A H8 6	BOAMS 05A 2A1 - CMO/RMBS		03/01/2020.	Paydown		85,065	85,065	82,247	82,064		3,001		3,001		85,065			0	425	02/25/2035.	1FM
05949A H9 4	BOAMS 05A 2A2 - CMO/RMBS		03/01/2020.	Paydown		106,231	106,231	103,442	103,813		2,417		2,417		106,231			0	531	02/25/2035.	1FM
05949C GW 0	BOAMS 058 A9 - CMO/RMBS		03/01/2020.	Paydown		45,712	49,638	40,383	44,479		24		24		45,712			0	515	09/25/2035.	1FM
05949C HM 1	BOAMS 05I 1A1 - CMO/RMBS		03/01/2020.	Paydown		9,786	14,080	12,407	12,930		37		37		9,786			0	99	10/25/2035.	1FM
05949C KS 4	BOAMS 05J 2A3 - CMO/RMBS		03/01/2020.	Paydown		1,050	1,052	1,028	1,058				0		1,050			0	7	11/25/2035.	1FM
05950M AJ 9	BAFC 06G 3A3 - CMO/RMBS		03/01/2020.	Paydown		207,314	207,314	198,762	188,562		18,752		18,752		207,314			0	1,630	07/20/2036.	1FM
05950P AF 0	BAFC 06HB 2A3 - CMO/RMBS		03/01/2020.	Paydown		211,791	219,268	192,065	175,171		419		419		211,791			0	1,300	09/20/2046.	1FM
05950T AC 9	BOAMS 06B 2A1 - CMO/RMBS		03/01/2020.	Paydown		7,620	9,989	6,001	9,293		27		27		7,620			0	71	11/20/2036.	1FM
05951F AB 0	BAFC 071A T1B - RMBS		03/01/2020.	Paydown		1,670	2,564	2,239	1,959		2		2		1,670			0	32	01/25/2037.	1FM
05951K AN 3	BAFC 067B A12 - CMO/RMBS		02/01/2020.	Paydown		43,922	58,150	56,419	54,680		156		156		43,922			0	560	09/25/2036.	2FM
05951K AN 3	BAFC 067B A12 - CMO/RMBS		03/01/2020.	Paydown		68,506	69,428	67,361	65,285		12		12		68,506			0	1,042	09/25/2036.	1FM
05951U AC 5	BAFC 068T2 A2 - CMO/RMBS		03/01/2020.	Paydown		1,290	1,214	930	928		4		4		1,290			0	12	10/25/2036.	1FM
05951V AV 1	BAFC 06IA 6A1 - CMO/RMBS		03/20/2020.	Paydown		114,533	114,442	94,352	93,434		718		718		114,533			0	450	12/20/2046.	1FM
059522 AA 0	BAFC 07CB 6A1 - RMBS		03/20/2020.	Paydown		330,645	330,645	284,355	295,083		35,562		35,562		330,645			0	937	05/20/2047.	1FM
059522 AU 6	BAFC 07CA 1A2 - CMO/RMBS		03/01/2020.	Paydown		256,694	261,108	240,812	241,106		171		171		256,694			0	1,638	05/20/2036.	1FM
059523 AX 8	BAFC 075 7A1 - CMO/RMBS		03/01/2020.	Paydown			14,894	7,809	8,893		55		55					0	125	07/25/2047.	1FM
05952G AT 8	BAFC 07DB 3A1 - CMO/RMBS		03/01/2020.	Paydown		52,857	52,317	51,271	50,852		3		3		52,857			0	449	06/20/2037.	1FM
05952G AV 3	BAFC 07DB 3A3 - CMO/RMBS		03/01/2020.	Paydown		76,058	75,281	73,776	73,174		4		4		76,058			0	646	06/20/2037.	1FM
05952X AL 8	BAFC 10R4 2A4 - CMO/RMBS		01/01/2020.	Paydown		(28,463)							0				(28,463)	(28,463)	(131)	08/26/2036.	4FM
05953Y AH 4	BAFC 074B A1B - RMBS		03/01/2020.	Paydown		13,721	14,502	4,781	11,694		25		25		13,721			0	114	05/26/2037.	1FM
05954D AL 0	BAFC 07E 6A1 - CMO/RMBS		03/01/2020.	Paydown		1,572	1,574	174	1,296		6		6		1,572			0	11	07/22/2047.	1FM
05990E AD 2	BAFC 12R6 2A2 - CMO/RMBS		03/26/2020.	Paydown		140,475	135,202	117,661	124,572		563		563		140,475			0	424	07/28/2036.	1FM
05990H AH 6	BAFC 10R2A 1A3 - CMO/RMBS		03/01/2020.	Paydown		101,227	158,657	100,386	109,755		426		426		101,227			0	1,640	08/26/2037.	1FM
05990H AQ 6	BAFC 10R2C 3A4 - CMO/RMBS		03/01/2020.	Paydown		31,683	31,683	30,802	30,618		1,065		1,065		31,683			0	223	07/26/2035.	1FM
05990H AT 0	BAFC 10R2D 4A3 - CMO/RMBS		03/01/2020.	Paydown		106,762	117,182	93,809	103,134		175		175		106,762			0	1,496	08/26/2037.	1FM
06406H BY 4	BANK OF NEW YORK MELLON CORP		03/25/2020.	CITIGROUP		7,050,820	7,000,000	6,995,310	6,999,244		100		100		6,999,345		51,476	51,476	127,011	09/23/2021.	1FE
06424@ AA 1	BANK OF TEXAS (HOUSTON, TX)		03/15/2020.	Paydown		80,752	80,752	81,248	81,238		(486)		(486)		80,752			0	466	12/31/2029.	1Z
07325D AF 1	BAYV 06C 1A5 - RMBS		01/01/2020.	Paydown		26,728	26,728	26,728	27,001				0		26,728			0	104	11/28/2036.	2FM
07325D AF 1	BAYV 06C 1A5 - RMBS		03/01/2020.	Paydown		78,861	78,861	78,861	79,668		46		46		78,861			0	621	11/28/2036.	3FM
07384M Q8 8	BSARM 043 2A - CMO/RMBS		03/01/2020.	Paydown		71,230	71,230	71,453	71,209		(34)		(34)		71,230			0	502	07/25/2034.	1FM
07384M S7 8	BSARM 045 2A - CMO/RMBS		03/01/2020.	Paydown		199,150	199,150	200,018	197,842		(93)		(93)		199,150			0	1,535	07/25/2034.	1FM
07384M S8 6	BSARM 045 3A - CMO/RMBS		03/01/2020.	Paydown		62,976	62,976	63,821	63,581		(605)		(605)		62,976			0	293	07/25/2034.	1FM
07384Y KF 2	BSABS 03AC4 A - RMBS		03/01/2020.	Paydown		99,954	99,954	101,016	99,712		(22)		(22)		99,954			0	817	09/25/2033.	1FM
07384Y TL 0	BSABS 04SD2 4A - CMO/RMBS		03/01/2020.	Paydown		13,409	13,409	13,559	13,420		(11)		(11)		13,409			0	99	03/25/2044.	1FM
07386H PD 7	BALTA 0412A 2A1 - CMO/RMBS		03/01/2020.	Paydown		4,318	4,318	3,962	3,931		387		387		4,318			0	32	01/25/2035.	1FM
07386H QZ 7	BALTA 052B 2A3 - CMO/RMBS		03/01/2020.	Paydown		109,222	106,732	91,492	87,014		289		289		109,222			0	749	04/25/2035.	1FM
07386H UG 4	BALTA 055A 2A1 - CMO/RMBS		03/01/2020.	Paydown		510	510	464	467		43		43		510			0	6	07/25/2035.	1FM
07386Y AE 4	BSARM 075 3A1 - CMO/RMBS		03/01/2020.	Paydown		355,865	356,295	343,825	350,570		276		276		355,865			0	2,413	08/25/2047.	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
073870 AG 2	BALTA 072B 2A1 - CMO/RMBS		03/01/2020.	Paydown		5,270	6,202	2,052	2,316		48		48		5,270			0	42	04/25/2037.	1FM
073877 CS 9	BSABS 05SD3 1M1 - RMBS		03/25/2020.	Paydown		756,023	756,023	607,772	739,661		16,362		16,362		756,023			0	2,651	07/25/2035.	1FM
073879 GN 2	BSABS 04AC5 A2 - RMBS		03/25/2020.	Paydown		12,031	12,031	8,993	9,432		59		59		12,031			0	36	10/25/2034.	1FM
073879 M5 4	BSABS 05AC6B 2A1 - CMO/RMBS		03/01/2020.	Paydown		214,462	214,462	217,009	214,603		(141)		(141)		214,462			0	1,857	09/25/2020.	1FM
073880 AG 1	BSARM 071 3A1 - CMO/RMBS		03/01/2020.	Paydown		14,214	12,282	10,352	9,452		75		75		14,214			0	83	02/25/2047.	1FM
07389N AC 9	BSABS 06SD4 2A1 - CMO/RMBS		03/01/2020.	Paydown		7,650	7,650	6,868	6,561		19		19		7,650			0	55	10/25/2036.	1FM
07401C AS 2	BSARM 074 211 - CMO/RMBS		03/01/2020.	Paydown		179,526	179,315	170,349	174,662		9		9		179,526			0	1,290	06/25/2047.	3FM
08179C AG 6	BSP 11 A2B - CDO		03/13/2020.	Call @ 100.00		8,630,000	8,630,000	8,617,100	8,620,546		414		414		8,620,960		9,040	9,040	138,013	04/15/2029.	1FE
084664 BQ 3	BERKSHIRE HATHAWAY FINANCE CORP		03/23/2020.	MARKETAXESS CORPORATION		15,088,800	15,000,000	14,946,750	14,993,508		1,422		1,422		14,994,930		93,870	93,870	442,708	01/15/2021.	1FE
084664 BT 7	BERKSHIRE HATHAWAY FINANCE CORP		03/27/2020.	TORONTO DOMINION BANK		7,229,180	7,000,000	6,946,170	6,985,823		1,431		1,431		6,987,254		241,926	241,926	79,333	05/15/2022.	1FE
09247X AH 4	BLACKROCK INC		03/25/2020.	WELLS FARGO SECURITIES LLC		20,415,400	20,000,000	20,331,545	20,056,627		(9,402)		(9,402)		20,047,225		368,175	368,175	290,417	05/24/2021.	1FE
096311 ZA 6	BLUE TOURCH (BTC) REV L 265 01/05/2021		03/03/2020.	Direct		3,356,250	3,356,250	3,356,250	3,356,250				0		3,356,250			0	49,112	01/05/2021.	1Z
09774X AU 6	BCM 99A A3 - ABS		03/01/2020.	Paydown		5,375	5,375	5,151	6,097		1		1		5,375			0	26	03/15/2029.	5GI
09774X BF 8	BCM 99B A5 - ABS		03/01/2020.	CREDIT SUISSE SECURITIES							439		439		439		(439)	(439)	(439)	12/15/2029.	6FE
110122 BG 2	BRISTOL-MYERS SQUIBB CO		03/30/2020.	MORGAN STANLEY CO		8,272,240	8,000,000	7,995,920	7,999,068		211		211		7,999,278		272,962	272,962	163,222	08/15/2022.	1FE
11042A AA 2	BRITISH AIRWAYS PLC - ABS	C	03/20/2020.	Paydown		214,787	214,787	215,035	214,906		(118)		(118)		214,787			0	2,577	12/20/2025.	1FE
11042B AA 0	BRITISH AIRWAYS PLC - ABS	C	03/20/2020.	Paydown		197,118	197,118	197,118	197,136		(18)		(18)		197,118			0	3,630	12/20/2021.	1FE
118230 AJ 0	BUCKEYE PARTNERS LP		02/25/2020.	Tender Offer		4,083,760	4,000,000	3,984,800	3,998,088		259		259		3,998,347		1,653	1,653	194,260	02/01/2021.	3FE
12189P AE 2	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		01/02/2020.	Maturity @ 100.00		178,938	178,938	198,193	178,939		(0)		(0)		178,938			0	6,406	01/02/2020.	1FE
12189P AJ 1	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		01/15/2020.	Paydown		35,605	35,605	41,939	37,416		(1,811)		(1,811)		35,605			0	1,198	07/15/2022.	1FE
12189P AL 6	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		01/15/2020.	Paydown		53,897	53,897	53,897	54,689		(791)		(791)		53,897			0	1,602	01/15/2022.	1FE
123262 AN 7	BJETS 181 A - ABS		03/15/2020.	Paydown		1,238,062	1,238,062	1,238,040	1,238,291		(230)		(230)		1,238,062			0	7,639	02/15/2033.	1FE
12326Q AA 2	BJETS 191 A - ABS		03/15/2020.	Paydown		242,317	242,317	242,309	242,311		6		6		242,317			0	1,674	07/15/2034.	1FE
12326R AA 0	BJETS 182 A - ABS		03/15/2020.	Paydown		809,687	809,687	809,673	809,683		4		4		809,687			0	4,799	06/15/2033.	1FE
12479L AA 8	CAI 121 NTS - ABS	C	03/25/2020.	Paydown		692,625	692,625	677,011	685,063		7,561		7,561		692,625			0	4,111	10/25/2027.	1FE
12479L AC 4	CAI 131 NTS - ABS	C	03/25/2020.	Paydown		367,500	367,500	362,589	365,354		2,146		2,146		367,500			0	2,100	03/27/2028.	1FE
12479R AB 3	CAUTO 141 A - ABS		03/15/2020.	Paydown		24,910	24,910	24,895	24,906		4		4		24,910			0	129	10/17/2044.	1FE
12479R AD 9	CAUTO 171 A1 - ABS		03/16/2020.	Paydown		19,436	19,436	19,431	19,434		3		3		19,436			0	103	04/15/2047.	1FE
12479R AE 7	CAUTO 171 A2 - ABS		03/16/2020.	Paydown		14,237	14,237	14,272	12,147		(36)		(36)		14,237			0	82	04/15/2047.	1FE
12489W EL 4	CBASS 02CB1 B1 - RMBS		03/25/2020.	Paydown		7,610	7,610	6,696	7,682		(73)		(73)		7,610			0	46	08/25/2030.	1FM
12489W JQ 8	CBASS 04CB4 A6 - RMBS		03/01/2020.	Paydown		3,030	3,030	3,022	3,002		28		28		3,030			0	27	05/25/2034.	1FM
12510H AA 8	CAUTO 4 A1 - ABS		03/16/2020.	Paydown		52,577	52,577	52,563			14		14		52,577			0	153	02/15/2050.	1FE
12510H AB 6	CAUTO 4 A2 - ABS		03/15/2020.	Paydown		42,061	42,061	42,054			7		7		42,061			0	89	02/15/2050.	1FE
12510H AC 4	CAUTO 4 A3 - ABS		03/16/2020.	Paydown		43,814	43,814	43,783			31		31		43,814			0	154	02/15/2050.	1FE
12527E AD 0	CFCRE 11C1 A4 - CMBS		03/01/2020.	Paydown		178,985	178,985	183,373	179,443		(458)		(458)		178,985			0	1,539	04/15/2044.	1FM
125431 AH 9	CWHL 06HYB4 2A1 - CMO/RMBS		03/01/2020.	Paydown		36,391	36,562	15,215	22,000		31		31		36,391			0	152	06/20/2036.	1FM
12543X AD 8	CWHL 0619 1A4 - CMO/RMBS		03/01/2020.	Paydown		120,199	114,990	105,790	87,712		89		89		120,199			0	1,330	01/25/2037.	1FM
12544B AE 3	CWHL 07HY5 3A1 - CMO/RMBS		03/01/2020.	Paydown		93,625	93,652	72,888	72,423		501		501		93,625			0	765	09/25/2037.	1FM
125585 AF 6	CIT 951 A5 - ABS		03/15/2020.	Paydown		188,799	188,799		220,816		20,934		20,934		188,799			0	3,516	08/15/2020.	5GI
12558M AG 7	CITHE 021 AF6 - RMBS		03/01/2020.	Paydown		29,483	29,483	30,183	29,354		129		129		29,483			0	363	02/25/2030.	1FM
125634 AG 0	CLIF 131 NTS - ABS		03/18/2020.	Paydown		105,667	105,667	105,651	105,482		184		184		105,667			0	552	03/20/2028.	1FE
125634 AL 9	CLIF 133 NTS - ABS		03/18/2020.	Paydown		19,889	19,889	19,887	19,851		38		38		19,889			0	120	11/18/2028.	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
125634 AN 5	CLIF 141 NTS - ABS		03/18/2020.	Paydown		131,394	131,394	131,340	131,128		266		266		131,394			0	737	06/18/2029.	1FE
125634 AQ 8	CLIF 142 NTS - ABS		03/18/2020.	Paydown		273,775	273,778	268,506	269,403		4,372		4,372		273,775			0	1,415	10/18/2029.	1FE
12566U AN 4	CMALT 07A2 113 - CMO/RMBS		03/01/2020.	Paydown		5,133	5,767	4,335	4,329		16		16		5,133			0	62	02/25/2037.	1FM
12566V AE 2	CMALT 07A4 1A5 - CMO/RMBS		03/01/2020.	Paydown		29,061	43,427	37,937	34,415		113		113		29,061			0	531	04/25/2037.	1FM
12585@ AA 4	CHP (FRESNO CA) CONTROL PASS-THRU TRUST		03/15/2020.	Paydown		344,247	344,247	344,247	344,247		(0)		(0)		344,247			0	1,850	02/15/2028.	1
12591K AD 7	COMM 13CR12 A3 - CMBS		03/01/2020.	Paydown		479,664	479,664	484,439	481,328		(1,664)		(1,664)		479,664			0	2,924	10/15/2046.	1FM
12640W AC 4	CSMC 083R 1A2 - CMO/RMBS		03/01/2020.	Paydown		145,734	177,320	155,769	155,769		225		225		145,734			0	1,099	07/28/2037.	1FM
12641P AE 4	CSMC 096R A3 - CMO/RMBS		03/01/2020.	Paydown		97,328	97,328	97,328	96,882		2		2		97,328			0	933	10/26/2038.	1FM
12641P AM 6	CSMC 096R 2A2 - CMO/RMBS		01/28/2020.	Paydown		173,358	173,358	173,358	172,817		542		542		173,358			0	795	05/29/2035.	1FM
12641P AN 4	CSMC 096R 2A3 - CMO/RMBS		03/01/2020.	Paydown		238,513	238,513	238,513	237,484		15		15		238,513			0	2,761	05/29/2035.	1FM
12641P AR 5	CSMC 096R 2A6 - CMO/RMBS		03/01/2020.	Paydown			129						0					0	24	05/29/2035.	1FM
12641P AZ 7	CSMC 096R 4A3 - CMO/RMBS		01/28/2020.	Paydown		22,088	22,088	21,683	22,048		40		40		22,088			0	101	11/26/2035.	1FM
12641P BA 1	CSMC 096R 4A4 - CMO/RMBS		03/01/2020.	Paydown		27,739	27,739	20,922	26,469		51		51		27,739			0	256	11/26/2035.	1FM
12641P BC 7	CSMC 096R 4A6 - CMO/RMBS		01/01/2020.	Paydown									0					0	1	11/26/2035.	4FM
12641P BC 7	CSMC 096R 4A6 - CMO/RMBS		01/01/2020.	Paydown			17		9	21			21					0	0	11/26/2035.	5FM
12641P BM 5	CSMC 096R 6A2 - CMO/RMBS		03/01/2020.	Paydown		69,711	69,711	69,135	69,447		13		13		69,711			0	585	09/27/2038.	1FM
12641P CJ 1	CSMC 096R 9A4 - CMO/RMBS		03/01/2020.	Paydown		9,137	9,137	4,515	7,140		69		69		9,137			0	55	09/27/2038.	1FM
12641P CK 8	CSMC 096R 9A5 - CMO/RMBS		03/01/2020.	Paydown			115						0					0	1	09/27/2038.	1FM
12641Q AA 0	CSMC 097R 3A3 - CMO/RMBS		03/01/2020.	Paydown		5,284	5,300	2,883	2,756		16		16		5,284			0	54	09/26/2037.	1FM
12641Q AF 9	CSMC 097R 4A2 - CMO/RMBS		03/01/2020.	Paydown		64,898	64,898	47,223	49,737		579		579		64,898			0	785	07/26/2037.	1FM
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS		03/01/2020.	Paydown			105,953		17,375		6		6					0	1,102	07/26/2037.	1FM
12641Q AN 2	CSMC 097R 5A1 - CMO/RMBS		02/26/2020.	Paydown		57,671	57,671	57,671	57,473		198		198		57,671			0	352	11/26/2035.	1FM
12641Q AP 7	CSMC 097R 5A2 - CMO/RMBS		03/01/2020.	Paydown		103,952	103,952	103,952	103,496		1		1		103,952			0	1,213	11/26/2035.	1FM
12641Q AS 1	CSMC 097R 5A5 - CMO/RMBS		03/01/2020.	Paydown			10,526				(3)		(3)		(7,756)		7,756	7,756	52	11/26/2035.	1FM
12641Q AW 2	CSMC 097R 6A1 - CMO/RMBS		03/01/2020.	Paydown		261,831	261,831	261,831	260,733		(4)		(4)		261,831			0	2,407	09/26/2035.	1FM
12641Q AY 8	CSMC 097R 6A3 - CMO/RMBS		02/01/2020.	Paydown			5,143	796	1,127		1		1					0	50	09/26/2035.	1FM
12641Q BF 8	CSMC 097R 7A4 - CMO/RMBS		03/25/2020.	Paydown		187,522	181,275	32,143	54,068		2,180		2,180		187,522			0	1,923	12/26/2036.	1FM
12641Q BQ 4	CSMC 097R 8A6 - CMO/RMBS		03/01/2020.	Paydown		6,830	6,830		2,209		15		15		6,830			0	37	05/26/2036.	1FM
12641Q BX 9	CSMC 097R 9A4 - CMO/RMBS		03/01/2020.	Paydown		81,525	81,536	54,147	81,536		(11)		(11)		81,525			0	915	08/26/2035.	3FM
12641Q CH 3	CSMC 097R 111 - CMO/RMBS		03/01/2020.	Paydown		32,462	32,462	32,462	32,330		(1)		(1)		32,462			0	313	02/26/2035.	1FM
12641Q CR 1	CSMC 097R 124 - CMO/RMBS		03/01/2020.	Paydown		69,200	69,200	69,200	68,901		24		24		69,200			0	569	01/26/2036.	1FM
12641Q CS 9	CSMC 097R 125 - CMO/RMBS		03/01/2020.	Paydown			1	1	1				0					0	0	01/26/2036.	1FM
12641Q CW 0	CSMC 097R 131 - CMO/RMBS		03/01/2020.	Paydown		24,472	24,472	24,595	24,331		16		16		24,472			0	320	06/26/2037.	1FM
12641Q CZ 3	CSMC 097R 134 - CMO/RMBS		02/01/2020.	Paydown			3,472	699	610		(0)		(0)					0	18	06/26/2037.	1FM
12641Q DM 1	CSMC 097R 151 - CMO/RMBS		03/25/2020.	Paydown		99,108	99,108	88,212	94,978		577		577		99,108			0	1,078	04/26/2037.	1FM
12641Q DQ 2	CSMC 097R 154 - CMO/RMBS		03/25/2020.	Paydown			12,639	8,684	410	4,565	(10)		4,556					0	90	04/26/2037.	1FM
12641Q EA 6	CSMC 097R 171 - CMO/RMBS		01/25/2020.	Paydown		11,548	11,548		12,025		(478)		(478)		11,548			0	0	03/25/2037.	1FM
12641Q EB 4	CSMC 097R 172 - CMO/RMBS		03/25/2020.	Paydown		36,352	36,352	1,343	16,137		813		813		36,352			0	24	03/25/2037.	1FM
12641Q EE 8	CSMC 097R 175 - CMO/RMBS		03/24/2020.	Paydown									0		(543)		543	543		03/25/2037.	1FM
12641Q EL 2	CSMC 097R 182 - CMO/RMBS		03/01/2020.	Paydown		51,301	51,301	51,301	50,814		55		55		51,301			0	67	03/26/2037.	1FM
12641Q EV 0	CSMC 097R 1A1 - CMO/RMBS		03/01/2020.	Paydown		147,660	147,660	147,660	147,002		2		2		147,660			0	816	03/01/2036.	1FM
12641Q FE 7	CSMC 097R 2A3 - CMO/RMBS		03/01/2020.	Paydown		26,778	26,778	17,638	25,944		101		101		26,778			0	246	08/27/2035.	1FM

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12641T AB 2	CSMC 095R 1A2 - CMO/RMBS		03/01/2020.	Paydown		401,955	401,552	306,124	313,383		88,571		88,571		401,955			0	2,998	06/26/2036.	1FM
12642N BQ 0	CSMC 0915RC 3A1 - CMO/RMBS		03/01/2020.	Paydown		11,993	11,993	11,574	11,848		146		146		11,993			0	224	03/26/2036.	1FM
12646U AK 4	CSMC 134R1 A2 - CMO/RMBS		03/01/2020.	Paydown		249,937	249,937	233,691	236,037		13,901		13,901		249,937			0	1,350	03/25/2043.	1FM
12646W AH 7	CSMC 13IVR2 A2 - CMO/RMBS		03/01/2020.	Paydown		367,820	367,820	343,682	347,026		20,794		20,794		367,820			0	1,834	04/27/2043.	1FM
12646X AJ 1	CSMC 13IVR3 A2 - CMO/RMBS		03/01/2020.	Paydown		808,123	808,123	765,192	769,323		38,800		38,800		808,123			0	3,959	05/25/2043.	1FM
12647G BZ 0	CSMC 13IVR4 A20 - CMO/RMBS		03/01/2020.	Paydown		46,421	46,421	45,340	45,491		930		930		46,421			0	327	07/27/2043.	1FM
12647H BC 9	CSMC 138R 4A2 - CMO/RMBS		03/25/2020.	Paydown		881,007	1,017,330	738,389	820,680		7,400		7,400		881,007			0	3,718	12/30/2036.	1FM
12647P AK 4	CSMC 137 A6 - CMO/RMBS		03/01/2020.	Paydown		468,774	468,774	451,781	452,571		16,203		16,203		468,774			0	3,250	08/25/2043.	1FM
12648H BB 0	CSMC TRUST 2014 - IVR2 - CMO		03/31/2020.	Paydown									0		(763,430)		763,430	763,430		04/25/2044.	1FE
126650 AN 0	CVS CORPORATION - ABS		03/10/2020.	Paydown		76,464	76,464	78,205	76,815		(351)		(351)		76,464			0	801	10/10/2025.	2FE
126650 AW 0	CVSPAS 041 CTF - ABS		03/10/2020.	Paydown		55,712	55,712	55,712	55,713		(1)		(1)		55,712			0	497	01/11/2027.	2FE
126650 BQ 2	CVSPAS 07 CTF - ABS		03/10/2020.	Paydown		77,864	77,864	91,429	86,858		(8,994)		(8,994)		77,864			0	907	01/10/2030.	2FE
126650 BV 1	CVSPAS 10B CTF - ABS		03/10/2020.	Paydown		47,442	47,442	48,597	48,187		(744)		(744)		47,442			0	459	01/10/2033.	2FE
126650 BY 5	CVSPAS 11 CTF - CMBS		03/10/2020.	Paydown		115,805	115,805	117,424	116,937		(1,132)		(1,132)		115,805			0	1,149	01/10/2034.	2FE
12665V AA 0	CVSPAS 14 A2 - CMBS		03/10/2020.	Paydown		69,754	69,754	69,754	69,755		(1)		(1)		69,754			0	486	08/11/2036.	2FE
126670 CJ 5	CWL 0511 AF4 - RMBS		03/01/2020.	Paydown		149,299	149,299	81,976	139,848		9,450		9,450		149,299			0	1,074	03/27/2034.	1FM
126670 JP 4	CWHL 05HYB9 1A1 - CMO/RMBS		03/01/2020.	Paydown		11,212	11,590	10,108	9,569		33		33		11,212			0	94	02/20/2036.	1FM
126670 NY 0	CWL 0516 2A3 - RMBS		03/01/2020.	Paydown		25,326	25,326	1,213	10,942		454		454		25,326			0	205	07/25/2034.	1FM
12667F 4N 2	CWALT 057CB 2A3 - CMO/RMBS		03/01/2020.	Paydown		166,260	183,800	162,467	161,106		138		138		166,260			0	1,609	04/25/2035.	1FM
12667F 5E 1	CWALT 056CB 1A3 - CMO/RMBS		03/01/2020.	Paydown		65,048	66,277	60,793	58,584		100		100		65,048			0	674	04/25/2035.	1FM
12667F EG 6	CWALT 04J2 3A3 - CMO/RMBS		03/01/2020.	Paydown		65,203	65,203	64,745	64,946		258		258		65,203			0	654	04/25/2034.	1FM
12667F RE 7	CWALT 04J6 1A1 - CMO/RMBS		03/01/2020.	Paydown		62,995	62,995	63,940	63,194		(199)		(199)		62,995			0	612	08/25/2024.	1FM
12667F RG 2	CWALT 04J6 2A1 - CMO/RMBS		03/01/2020.	Paydown		951	951	955	952		(1)		(1)		951			0	16	11/25/2031.	1FM
12667G AA 1	CWALT 0513CB A1 - CMO/RMBS		03/25/2020.	Paydown		377,820	439,734	384,516	384,516		2,324		2,324		377,820			0	1,609	05/25/2035.	1FM
12667G AC 7	CWALT 0513CB A3 - CMO/RMBS		03/01/2020.	Paydown		47,066	54,779	45,945	45,976		189		189		47,066			0	493	05/25/2035.	1FM
12667G AC 7	CWALT 0513CB A3 - CMO/RMBS		03/01/2020.	Paydown		4,707	5,478	5,278	5,476		(1)		(1)		4,707			0	49	05/25/2035.	3FM
12668A 4C 6	CWALT 05IM1 A2 - RMBS		03/25/2020.	Paydown		61,351	61,351		14,142		949		949		61,351			0	224	01/25/2036.	1FM
12668A XL 4	CWALT 0563 5A1 - CMO/RMBS		03/01/2020.	Paydown		120,895	106,560	97,036	95,659		585		585		120,895			0	673	12/25/2035.	1FM
12668B YA 5	CWALT 067CB 1A9 - CMO/RMBS		03/01/2020.	Paydown		11,162	14,330	2,547	6,409		46		46		11,162			0	144	05/25/2036.	1FM
126694 BE 7	CWHL 05HYB6 1A1 - CMO/RMBS		03/01/2020.	Paydown		10,199	8,440	7,460	7,384		21		21		10,199			0	69	10/22/2035.	1FM
126694 D5 4	CWHL 06HYB2 3A1 - CMO/RMBS		03/01/2020.	Paydown		176,674	176,674	154,726	151,500		1,204		1,204		176,674			0	1,537	04/22/2036.	1FM
126694 D7 0	CWHL 06HYB2 4A1 - CMO/RMBS		03/01/2020.	Paydown		12,590	10,574	9,651	9,552		39		39		12,590			0	59	04/22/2036.	1FM
126694 HP 6	CWHL 0525 A10 - CMO/RMBS		03/01/2020.	Paydown		5,247	5,260	4,381	3,994		2		2		5,247			0	39	11/25/2035.	1FM
126694 QJ 0	CWHL 05HYB8 4A1 - CMO/RMBS		03/01/2020.	Paydown		282,567	272,681	247,545	260,591		274		274		282,567			0	1,484	12/20/2035.	1FM
126694 UJ 5	CWHL 0531 1A1 - CMO/RMBS		03/01/2020.	Paydown		20,342	20,342	17,603	17,646		56		56		20,342			0	124	01/25/2036.	1FM
126694 UM 8	CWHL 0531 2A2 - CMO/RMBS		03/01/2020.	Paydown		150,634	148,989	143,355	142,592		8,042		8,042		150,634			0	1,198	01/25/2036.	1FM
126694 UN 6	CWHL 0531 2A3 - CMO/RMBS		03/01/2020.	Paydown		232,663	230,122	221,421	220,241		12,422		12,422		232,663			0	1,850	01/25/2036.	1FM
12669D US 5	CWHL 0239 A18 - CMO/RMBS		03/01/2020.	Paydown		15,606	15,606	15,584	15,563		(1)		(1)		15,606			0	151	02/25/2033.	1FM
12669F V8 3	CWHL 04HYB4 3A - CMO/RMBS		03/01/2020.	Paydown		9,763	9,763	9,778	9,731		32		32		9,763			0	77	09/20/2034.	1FM
12669F VH 3	CWHL 046 2A1 - CMO/RMBS		03/01/2020.	Paydown		10,870	10,870	10,890	10,756		114		114		10,870			0	103	05/25/2034.	1FM
12669G A5 0	CWHL 05HYB3 1A1 - CMO/RMBS		03/01/2020.	Paydown		200,884	200,884	182,805	180,013		20,871		20,871		200,884			0	653	06/20/2035.	1FM

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12669G BY 6	CWHL 04HYB7 1A1 - CMO/RMBS		03/01/2020.	Paydown		67,196	67,196	67,490	66,240		956		956		67,196			0	338	11/20/2034.	1FM
12669G BZ 3	CWHL 04HYB7 1A2 - CMO/RMBS		03/01/2020.	Paydown		195,718	195,718	196,572	192,405		3,313		3,313		195,718			0	983	11/20/2034.	1FM
12669G R4 5	CWHL 0515 A8 - CMO/RMBS		03/01/2020.	Paydown		46,284	56,366	49,490	47,998		(1)		(1)		46,284			0	374	08/25/2035.	2FM
12694* AA 4	CVS CONTROL PASS-THROUGH TRUST		03/15/2020.	Paydown		37,998	37,998	37,998	37,998		(0)		(0)		37,998			0	327	01/15/2041.	2
12697# AA 7	PVTPL THORNTONS - CMO		03/15/2020.	Paydown		23,649	23,649	23,649	23,649		0		0		23,649			0	180	03/15/2042.	1
12707* AA 9	CVS (NC SC PENNSYLVANIA & VIRGINIA) CON		03/15/2020.	Paydown		105,048	105,048	105,048	105,048		(0)		(0)		105,048			0	838	01/15/2044.	2
12803P AB 4	CAJUN 171 A2 - ABS		02/20/2020.	Paydown		82,500	82,500	81,860	82,134		366		366		82,500			0	1,341	08/20/2047.	2FE
13177* AA 8	CAMARGO INVESTMENTS LLC		03/20/2020.	Direct		505,195	505,195	505,195	505,195				0		505,195			0	5,160	05/31/2023.	1PL
141781 AY 0	CARGILL INC		03/26/2020.	BARCLAYS CAPITAL INC FIXED		17,719,073	17,281,000	17,281,000	17,281,000				0		17,281,000		438,073	438,073	274,975	05/14/2021.	1FE
14575H AA 6	CAUTO 161 A - ABS		03/15/2020.	Paydown		113,989	113,989	113,947	113,964		25		25		113,989			0	737	02/15/2046.	1FE
14855J AB 1	CLAST 161 A - ABS		03/15/2020.	Paydown		1,069,511	1,069,511	1,068,318	1,068,526		986		986		1,069,511			0	8,040	08/15/2041.	1FE
14855L AB 6	CLAST 171 A - ABS		03/15/2020.	Paydown		1,332,887	1,332,887	1,332,875	1,332,793		94		94		1,332,887			0	11,252	07/15/2042.	1FE
14855M AA 6	CLAST 191 A - ABS		03/15/2020.	Paydown		405,187	405,187	405,186	405,189		(2)		(2)		405,187			0	2,664	04/15/2039.	1FE
14856C AA 7	CLAST 181 A - ABS		03/10/2020.	VARIOUS		6,589,409	6,739,011	6,733,926	6,734,483		110		110		6,734,593		(145,185)	(145,185)	66,745	06/15/2043.	1FE
149123 BV 2	CATERPILLAR INC		03/25/2020.	JP Morgan		8,156,240	8,000,000	7,962,640	7,993,976		993		993		7,994,969		161,271	161,271	104,000	05/27/2021.	1FE
14912L 5Q 0	CATERPILLAR FINANCIAL SERVICES CORP		03/31/2020.	SUSQUEHANNA		3,036,600	3,000,000	2,982,990	2,994,171		446		446		2,994,616		41,984	41,984	46,156	03/01/2023.	1FE
14979# AA 2	CAZENOVIA CREEK TAX LIEN FUND LLC		03/31/2020.	Call @ 100.00		19,775,391	19,579,595	19,530,646	19,554,078		4,993		4,993		19,559,072		20,524	20,524	627,091	05/08/2021.	4
152314 KJ 8	CXHE 04C AF5 - RMBS		03/01/2020.	Paydown		65,459	65,459	65,295	65,283		176		176		65,459			0	615	06/25/2034.	1FM
15672A AA 0	CERB 18 A - CDO		01/15/2020.	Paydown		2,264,319	2,264,319	2,264,319	2,264,337		(18)		(18)		2,264,319			0	21,705	04/15/2027.	1FE
15673L AA 5	CERB 21 A - CDO	C	01/15/2020.	Paydown		1,495,645	1,495,645	1,495,645	1,495,569		76		76		1,495,645			0	13,190	10/15/2027.	1FE
15673Q AA 4	CERB 23 A - CDO	C	01/15/2020.	Paydown		744,293	744,293	733,129	735,225		9,069		9,069		744,293			0	5,708	04/15/2028.	1FE
156777 ZZ 0	CERBERUS		03/13/2020.	Direct		2,921,053	2,921,053	2,906,516	2,630,614		1,092		1,092		2,921,053			0	13,368	11/20/2026.	1Z
161546 CW 4	CFAB 023 IA5 - RMBS		01/01/2020.	Paydown									0					0	19	06/25/2032.	1FM
16159W AC 8	CHASE 191 A3 - CMO/RMBS		03/01/2020.	Paydown		509,141	509,141	521,233			(12,092)		(12,092)		509,141			0	2,495	03/25/2050.	1FE
16162W PV 5	CHASE 05A2 1A1 - CMO/RMBS		03/01/2020.	Paydown		17,185	16,883	12,622	12,362		57		57		17,185			0	96	01/25/2036.	1FM
16162X AD 9	CHASE 06S3 1A4 - CMO/RMBS		03/25/2020.	Paydown		24,619	24,619	17,784	16,728		(68)		(68)		24,619			0	204	11/25/2036.	1FM
16877# AA 0	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE SOL		03/05/2020.	Paydown		170,060	170,060	170,273	170,232		(172)		(172)		170,060			0	1,039	01/05/2036.	1
17181C AA 6	CIMLT 181 A - RMBS		03/20/2020.	Paydown		778,542	778,560	778,560	778,534		7		7		778,542			0	3,577	03/20/2043.	1FE
17275R AH 5	CISCO SYSTEMS INC		01/15/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,945,400	4,999,749		251		251		5,000,000			0	111,250	01/15/2020.	1FE
17307G E8 7	CMLTI 058 14A - CMO/RMBS		03/01/2020.	Paydown		514,523	519,416	440,266	441,733		1,671		1,671		514,523			0	3,744	10/25/2035.	1FM
17307G ED 6	CMLTI 04HYB2 3A - CMO/RMBS		03/01/2020.	Paydown		213,877	213,877	203,074	98,649		419		419		213,877			0	1,217	03/27/2034.	1FM
17307G RE 0	CMLTI 052 1A4 - CMO/RMBS		03/01/2020.	Paydown		77,585	77,585	72,227	72,107		5,477		5,477		77,585			0	314	05/25/2035.	1FM
17307G TY 4	CMLTI 053B 4A1 - CMO/RMBS		03/01/2020.	Paydown		153,351	142,746	134,566	133,976		15		15		153,351			0	828	08/25/2035.	1FM
17307G U2 2	CMLTI 0510 15A - CMO/RMBS		03/01/2020.	Paydown		78,741	79,997	68,870	65,326		427		427		78,741			0	629	12/25/2035.	1FM
17307G VN 5	CMLTI 05WF2 AF7 - RMBS		03/01/2020.	Paydown		660	660	549	170		4		4		660			0	6	08/25/2035.	1FM
17307G W9 5	CMLTI 0511 A3 - CMO/RMBS		03/01/2020.	Paydown		21,378	21,378	20,690	20,639		739		739		21,378			0	192	11/26/2035.	1FM
17309A AD 1	CMALT 06A1 1A4 - CMO/RMBS		02/01/2020.	Paydown		65,657	69,840	66,403	65,404		31		31		65,657			0	505	04/25/2036.	1FM
17309A AD 1	CMALT 06A1 1A4 - CMO/RMBS		03/01/2020.	Paydown		31,303	47,644	45,299	44,618		89		89		31,303			0	684	04/25/2036.	2FM
17309A AF 6	CMALT 06A1 1A6 - CMO/RMBS		03/01/2020.	Paydown		133,768	162,082	153,644	143,602		342		342		133,768			0	1,712	04/25/2036.	1FM
17312H AF 6	CRMSI 072 A6 - RMBS		03/01/2020.	Paydown		46,571	46,571	44,828	44,920		1,651		1,651		46,571			0	429	06/25/2037.	1FM
17312V AA 6	CMLTI 076 11A - CMO/RMBS		03/01/2020.	Paydown		3,602	6,342	2,213	2,264		13		13		3,602			0	24	03/25/2037.	1FM
17314Q AD 9	CMLTI 911 2A2 - CMO/RMBS		03/01/2020.	Paydown		29,659	29,659	10,084	11,479		225		225		29,659			0	363	01/25/2036.	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
17315C AP 2	CMLTI 093 5A2 - CMO/RMBS		03/25/2020.	Paydown		444,960	444,960	441,622	443,027		1,933		1,933		444,960			0	5,059	02/25/2037.	1FM
17315N AD 5	CMLTI 098B 2A1 - CMO/RMBS		03/01/2020.	Paydown		204,185	204,185	204,186	203,245		941		941		204,185			0	2,227	04/25/2037.	1FM
17315X AF 8	CMLTI 099B 2A3 - CMO/RMBS		03/01/2020.	Paydown		261,381	261,381	198,005	229,985		84		84		261,381			0	1,012	11/25/2035.	1FM
17316A AQ 3	CMLTI 0910D 4A1 - CMO/RMBS		03/01/2020.	Paydown		172,173	172,173	169,590	171,069		1,104		1,104		172,173			0	1,884	05/26/2037.	1FM
17322N AA 2	CMLTI 14J1 A1 - CMO/RMBS		03/01/2020.	Paydown		233,281	233,281	234,228	234,113		(832)		(832)		233,281			0	1,231	05/25/2044.	1FM
17322N AD 6	CMLTI 14J1 A2 - CMO/RMBS		03/01/2020.	Paydown		76,348	76,348	75,895	75,306		1,042		1,042		76,348			0	403	05/25/2044.	1FM
191241 AD 0	COCA-COLA FEMSA SAB DE CV	C	02/15/2020.	Maturity @ 100.00		4,000,000	4,000,000	3,979,640	3,999,716		284		284		4,000,000			0	92,500	02/15/2020.	1FE
191241 AE 8	COCA-COLA FEMSA SAB DE CV	C	01/22/2020.	VARIOUS		24,745,010	23,000,000	22,658,680	22,850,970		2,049		2,049		22,853,019		146,981	146,981	1,883,649	11/26/2023.	1FE
19421U AA 2	CASL 19A A1 - ABS		03/25/2020.	Paydown		559,641	559,641	558,201	558,151		1,490		1,490		559,641			0	2,661	12/28/2048.	1FE
19421U AB 0	CASL 19A A2 - ABS		03/25/2020.	Paydown		219,859	219,859	219,779	219,782		78		78		219,859			0	1,070	12/28/2048.	1FE
19423D AB 6	CASL 18A A2 - ABS		03/25/2020.	Paydown		381,907	381,907	381,737	381,767		141		141		381,907			0	2,546	12/26/2047.	1FE
20048E AY 7	COMM 13LC6 A4 - CMBS		02/01/2020.	Paydown		5,376,440	5,376,440	4,994,680	5,238,385		138,055		138,055		5,376,440			0	71,472	01/12/2046.	1FM
20267U AA 7	CBSLT 16B A1 - ABS		03/25/2020.	Paydown		378,493	378,493	378,391	378,408		85		85		378,493			0	1,529	10/25/2040.	1FE
21075W CJ 2	CONHE 961 A7 - RMBS		03/01/2020.	Paydown		870	870	162	101		4		4		870			0	10	03/15/2027.	1FM
212168 AA 6	CONTINENTAL WIND LLC		02/29/2020.	Paydown		294,544	294,544	294,544	294,544				0		294,544			0	8,836	02/28/2033.	2FE
21685W BT 3	RABOBANK NEDERLAND	C	03/26/2020.	CITIGROUP		16,197,920	16,000,000	15,956,640	15,994,711		1,199		1,199		15,995,910		202,010	202,010	512,000	01/11/2021.	1FE
21872F AA 5	CAFL 191 A - CMBS		03/01/2020.	Paydown		26,424	26,424	26,423	26,421		3		3		26,424			0	137	03/15/2052.	1FE
21872M AA 0	CAFL 182 A - CMBS		03/01/2020.	Paydown		78,227	78,227	78,227	78,224		3		3		78,227			0	579	11/15/2052.	1FE
21872N AA 8	CAFL 193 A - CMBS		03/01/2020.	Paydown		28,928	28,928	28,928	28,928		1		1		28,928			0	113	10/17/2052.	1FE
22160@ AA 6	COSTCO (MONTEREY PARK CA) CONTROL PASS		01/15/2020.	Paydown		9,059	9,059	9,059	9,059		0		0		9,059			0		06/20/2043.	1FE
22160@ AA 6	COSTCO (MONTEREY PARK CA) CONTROL PASS		03/15/2020.	Paydown		18,208	18,208	18,208	18,207		1		1		18,208			0	89	06/20/2043.	1Z
22163# AA 1	COSTCO (OCEANSIDE NY) LEASE-BACKED PASS-		03/15/2020.	Paydown		68,905	68,905	68,905	68,905		(0)		(0)		68,905			0	361	11/30/2041.	1Z
22541Q CZ 3	CSFB 03A15B 4M2 - RMBS		03/25/2020.	Paydown		26,384	26,384	26,384	26,344		41		41		26,384			0	188	06/25/2033.	1FM
22541Q FV 9	CSFB 0317 1A4 - CMO/RMBS		03/01/2020.	Paydown		49,092	49,092	49,549	49,239		(147)		(147)		49,092			0	307	06/25/2033.	1FM
22541Q XS 6	CSFB 0323 DB1 - CMO/RMBS		03/01/2020.	Paydown		39,734	39,734	39,759	39,725		(5)		(5)		39,734			0	473	09/25/2033.	1FM
22541S PJ 1	CSFB 04AR6B CB1 - CMO/RMBS		03/25/2020.	Paydown		53,019	53,019	42,150	43,740		9,279		9,279		53,019			0	268	10/25/2034.	1FM
225458 LD 8	CSFB 053 6A1 - CMO/RMBS		03/01/2020.	Paydown		209,304	209,051	184,488	187,690		21,615		21,615		209,304			0	2,868	07/25/2035.	1FM
2254W0 FJ 9	CSFB 031 1A1 - CMO/RMBS		03/01/2020.	Paydown		13,154	13,154	13,631	13,427		(272)		(272)		13,154			0	149	02/25/2033.	1FM
227170 AE 7	CRNN 131 NTS - ABS	C	03/18/2020.	Paydown		183,250	183,250	180,983	181,841		1,409		1,409		183,250			0	962	04/18/2028.	1FE
227170 AF 4	CRNN 141 NTS - ABS	C	03/18/2020.	Paydown		280,374	280,374	271,349	274,868		5,506		5,506		280,374			0	1,451	08/20/2029.	1FE
22942M BF 2	CSMC 068 5A1 - CMO/RMBS		03/01/2020.	Paydown		39,842	39,846	38,850	39,075		60		60		39,842			0	371	10/25/2026.	1FM
22944P AA 5	CSMC 13TH1 A1 - CMO/RMBS		03/01/2020.	Paydown		228,803	228,803	205,458	204,185		24,618		24,618		228,803			0	802	02/25/2043.	1FM
22960* AA 0	PVTPL OCHSNER CLINIC FOUNDATION - CMO		03/15/2020.	Paydown		196,470	196,470	196,469	196,470		(0)		(0)		196,470			0	1,736	12/15/2028.	1
22965@ AA 3	CTL PASS-THRU TR SER 2014 (WAGEDINA MN)		03/15/2020.	Paydown		40,287	40,287	40,690	40,617		(331)		(331)		40,287			0	309	07/15/2037.	2
22969* AA 1	WAL-MART (GREENVILLE PENNSYLVANIA) CONTR		03/15/2020.	Paydown		116,167	116,167	117,329	116,991		(824)		(824)		116,167			0	687	12/15/2029.	1
22970* AA 8	PVTPL BNSF - CMO		03/15/2020.	Paydown		120,414	120,414	120,414	120,415		(1)		(1)		120,414			0	819	05/15/2034.	1FE
22973@ AA 3	PVTPL GREAT WEST CASUALTY		01/15/2020.	Paydown		18,372	18,372	18,372	18,372		(0)		(0)		18,372			0	71	12/15/2037.	1FE
22973@ AA 3	PVTPL GREAT WEST CASUALTY		03/15/2020.	Paydown		36,957	36,957	36,957	36,957		(0)		(0)		36,957			0	355	12/15/2037.	1Z
22977@ AA 9	HILLSBOROUGH COUNTY, FLORIDA		03/15/2020.	Paydown		57,314	57,314	57,314	57,314		(0)		(0)		57,314			0	370	12/15/2038.	1
23242L AB 9	CWHEL 06F 2A1 - RMBS		03/16/2020.	Paydown		24,107	24,107	16,845	22,667		21		21		24,107			0	70	07/15/2036.	1FM
23248A AJ 0	CWL 07SEA1 2A1 - RMBS		01/27/2020.	Paydown		3,238	3,238	2,008	2,382		856		856		3,238			0	15	05/25/2037.	1FM
233046 AE 1	DNKN 171 A2I - ABS		02/20/2020.	Paydown		45,000	45,000	45,000	45,000				0		45,000			0	408	11/20/2047.	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
233046 AF 8	DNKN 171 AII - ABS		02/20/2020.	Paydown		52,500	52,500	52,500	52,500				0		52,500			0	529	11/20/2047.	2FE
233046 AH 4	DNKN 171 AII - ABS		02/20/2020.	Paydown		30,000	30,000	29,986	29,989		11		11		30,000			0	251	11/20/2047.	1FE
233046 AM 3	INSURED CUSTODY RECEIPT RELATED TO DB MA		02/20/2020.	Paydown		45,000	45,000	45,480	45,471		(471)		(471)		45,000			0	450	05/20/2049.	1FE
23332U AD 6	DSLA 04AR1 A2B - CMO/RMBS		03/19/2020.	Paydown		134,037	134,037	117,576	118,348		15,689		15,689		134,037			0	601	09/19/2044.	1FM
23341B AC 9	DRB 16B A2 - ABS		03/25/2020.	Paydown		458,886	458,886	458,746	458,787		98		98		458,886			0	2,326	06/25/2040.	1FE
23636T AA 8	DANONE SA	C	03/27/2020.	JP Morgan		25,654,469	25,340,000	25,443,596	25,368,921		(2,821)		(2,821)		25,366,100		288,370	288,370	223,837	06/15/2022.	2FE
24023# AA 7	WASHINGTON STATE DEPARTMENT OF CORRECTIO		03/15/2020.	Paydown		59,990	59,990	59,990	60,094		(104)		(104)		59,990			0	458	03/15/2033.	1PL
24422E RE 1	JOHN DEERE CAPITAL CORP		03/26/2020.	Stifel, Nicolaus & Co., Inc.		8,192,160	8,000,000	7,991,440	7,998,520		223		223		7,998,744		193,416	193,416	221,000	07/12/2021.	1FE
247131 AF 2	DELPHI FINANCIAL GROUP INC.		01/31/2020.	Maturity @ 100.00		7,000,000	7,000,000	6,999,650	7,000,000				0		7,000,000			0	275,625	01/31/2020.	2FE
247367 BH 7	DELTA AIR LINES INC - ABS		02/10/2020.	Paydown		77,927	77,927	77,927	77,947		(20)		(20)		77,927			0	2,658	02/10/2024.	1FE
24736X AA 6	DELTA AIR LINES INC - ABS		01/30/2020.	Paydown		153,409	153,409	153,409	153,420		(11)		(11)		153,409			0	2,781	01/30/2029.	1FE
24736Y AA 4	DELTA AIR LINES INC - ABS		01/30/2020.	Paydown		76,705	76,705	76,705	76,684		22		22		76,705			0	1,486	01/30/2029.	1FE
24763L FN 5	DELHE 992 A7F - RMBS		03/01/2020.	Paydown		20,798	20,798	20,112	15,980		4,817		4,817		20,798			0	145	08/15/2030.	1FM
25150M AC 0	DBALT 07RAM1 A2 - RMBS		03/25/2020.	Paydown		130,101	130,101	102,454	112,221		17,879		17,879		130,101			0	300	12/25/2036.	1FM
25150N AB 0	DBALT 06AR5A 1A2 - RMBS		03/25/2020.	Paydown		85,655	85,655	45,611	36,516		189		189		85,655			0	253	10/25/2036.	1FM
25150R AD 7	DBALT 06AR6 A4 - RMBS		03/01/2020.	Paydown		155,312	156,254	143,990	153,532		1,862		1,862		155,312			0	542	02/25/2037.	1FM
25150R AD 7	DBALT 06AR6 A4 - RMBS		03/25/2020.	Paydown		26,070	26,373	24,303	25,913		722		722		26,070			0	116	02/25/2037.	2FM
251510 CV 3	DBALT 051 1A1 - CMO/RMBS		03/25/2020.	Paydown		63,741	63,741	46,292	47,178		16,562		16,562		63,741			0	229	02/25/2035.	1FM
251510 EP 4	DBALT 053 5A1 - CMO/RMBS		03/25/2020.	Paydown		120,448	120,448	73,304	94,343		1,298		1,298		120,448			0	498	06/25/2035.	1FM
251510 LM 3	DBALT 06AR1A 5A1 - CMO/RMBS		03/01/2020.	Paydown		13,059	13,059	11,724	11,254		113		113		13,059			0	84	02/25/2036.	1FM
251510 MD 2	DBALT 06AB1 A1A - RMBS		03/01/2020.	Paydown		23,836	24,962	292	16,969		43		43		23,836			0	221	02/25/2036.	1FM
25243Y AU 3	DIAGEO CAPITAL PLC	C	03/27/2020.	SMBC SECURITIES INC.		6,051,540	6,000,000	5,985,300	5,994,769		367		367		5,995,136		56,404	56,404	66,063	04/29/2023.	1FE
25755T AE 0	DPABS 151 A2 - ABS		01/25/2020.	Paydown		40,000	40,000	40,000	40,000				0		40,000			0	447	10/25/2045.	2FE
25755T AH 3	DPABS 171 A23 - ABS		01/25/2020.	Paydown		52,500	52,500	52,500	52,500				0		52,500			0	540	07/25/2047.	2FE
25755T AJ 9	DPABS 181 A21 - ABS		01/25/2020.	Paydown		17,500	17,500	17,500	17,501		(1)		(1)		17,500			0	180	07/27/2048.	2FE
25755T AK 6	DPABS 181 A22 - ABS		01/25/2020.	Paydown		8,750	8,750	8,747	8,748		2		2		8,750			0	95	07/27/2048.	2FE
25755T AL 4	DPABS 191 A2 - ABS		01/25/2020.	Paydown		18,750	18,750	18,750	18,750				0		18,750			0	126	10/25/2049.	2FE
25755T AM 2	DOMINO'S PIZZA MASTER ISSUER LLC, SERIES		01/25/2020.	Paydown		53,750	53,750	53,777			(27)		(27)		53,750			0	327	10/25/2049.	1FE
26067* AA 3	DOW (MIDLAND MI) CONTROL PASS-THRU TRUST		03/15/2020.	Paydown		113,059	113,059	113,568	113,443		(383)		(383)		113,059			0	980	03/15/2034.	2
26208L AA 6	HONK 151 A2 - ABS		01/20/2020.	Paydown		35,000	35,000	35,000	35,000				0		35,000			0	456	07/20/2045.	2FE
26208L AC 2	HONK 181 A2 - ABS		01/20/2020.	Paydown		17,500	17,500	17,500	17,501		(1)		(1)		17,500			0	207	04/20/2048.	2FE
26223U AD 1	DRUGB 141 A2 - ABS		01/15/2020.	Paydown		212,379	212,379	212,376	212,380		(1)		(1)		212,379			0	1,850	07/15/2023.	2FE
26224H AA 5	DRUGC 161 A - ABS	C	01/15/2020.	Paydown		580,235	580,235	580,228	580,255		(19)		(19)		580,235			0	5,772	04/15/2027.	2FE
26224H AE 7	DRUGC 171 A2 - ABS	C	01/15/2020.	Paydown		642,475	642,475	642,368	642,434		41		41		642,475			0	5,782	04/15/2027.	2FE
26441Y AV 9	DUKE REALTY LP		03/13/2020.	Call @ 100.00		3,166,528	3,000,000	2,978,130	2,993,764		478		478		2,994,241		5,759	5,759	198,611	06/15/2022.	2FE
26443@ AA 6	DULLES DISCOVERY 1 CONTROL PASS-THROUGH		03/05/2020.	Paydown		131,543	131,543	131,543	131,543		0		0		131,543			0	650	06/05/2037.	1Z
26827E AA 3	ECAF 151 A1 - ABS	D	03/11/2020.	VARIOUS		3,949,746	4,021,210	3,970,083	3,994,421		5,024		5,024		3,999,444		(49,698)	(49,698)	31,164	06/15/2040.	1FE
26827E AC 9	ECAF 151 A2 - ABS	D	03/15/2020.	Paydown		1,773,021	1,773,021	1,773,021	1,752,594		20,427		20,427		1,773,021			0	12,679	06/15/2040.	1FE
268317 AD 6	ELECTRICITE DE FRANCE SA	C	01/27/2020.	Maturity @ 100.00		6,000,000	6,000,000	5,973,840	5,999,785		215		215		6,000,000			0	138,000	01/27/2020.	1FE
26847@ AA 8	EDX GE CTL 3.25 04/15/2028		01/15/2020.	Paydown		578,562	578,562	578,562	578,568		(6)		(6)		578,562			0	4,701	04/15/2028.	1FE
26848# AA 5	EDX/GE INVENTORY SUPPLY AGREEMENT BACKED		01/15/2020.	Paydown		378,552	378,552	378,552	378,560		(8)		(8)		378,552			0	4,164	01/15/2029.	2
26857E AA 6	ELFI 19A A - ABS		03/25/2020.	Paydown		1,209,567	1,209,567	1,209,319	1,209,322		246		246		1,209,567			0	5,096	03/25/2044.	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
26884L AB 5	EQT CORP		01/22/2020	JP Morgan		7,715,625	7,500,000	7,480,975	7,496,004		130		130		7,496,133		219,492	219,492	70,078	11/15/2021	3FE
28108P AA 4	ESLFT 12A AP - ABS		01/02/2020	Paydown		118,451	118,451	119,044	118,435		17		17		118,451			0	1,668	10/01/2025	1FE
28108P AB 2	ESLFT 12A AT - ABS		01/02/2020	Paydown		134,671	134,672	134,899	134,638		33		33		134,671			0	1,782	10/01/2025	1FE
28618W AA 2	ERL 141 A1 - ABS		03/19/2020	Paydown		173,844	173,844	168,086	171,827		2,017		2,017		173,844			0	705	04/19/2044	1FE
28932M AA 3	ELM ROAD GENERATING STATION SUPERCRITICA		02/11/2020	Paydown		170,498	170,498	170,498	170,507		(9)		(9)		170,498			0	4,441	02/11/2030	1FE
29379V AF 0	ENTERPRISE PRODUCTS OPERATING LLC		01/31/2020	Maturity @ 100.00		3,000,000	3,000,000	2,980,650	2,999,809		191		191		3,000,000			0	78,750	01/31/2020	2FE
30069L AA 6	XAN 19RSO7 A - CDO	C	02/18/2020	Paydown		66,234	66,234	66,234	66,234				0		66,234			0	313	04/17/2036	1FE
30292* AA 2	CTL - FBI BRONX TRUST 2018		03/15/2020	Paydown		116,782	116,782	116,782	116,782		(0)		(0)		116,782			0	764	07/15/2033	1PL
30308X AA 1	FREED 191 A - ABS		03/18/2020	Paydown		1,435,492	1,435,492	1,435,398	1,435,421		71		71		1,435,492			0	8,068	06/18/2026	1FE
31307# AA 9	FDL-CC LLC		03/15/2020	Paydown		29,003	29,003	29,008	29,007		(3)		(3)		29,003			0	220	02/15/2035	1
31307# AC 5	FDL-CC LLC		03/15/2020	Paydown		16,645	16,645	16,646	16,646		(1)		(1)		16,645			0	126	06/15/2037	1
31677Q BC 2	FIFTH THIRD BANK (OHIO)		03/27/2020	CITIGROUP		5,036,550	5,000,000	4,974,250	4,993,241		916		916		4,994,158		42,392	42,392	71,476	10/01/2021	1FE
317579 AA 8	FINS 151 A - ABS		01/30/2020	Paydown		2,807,278	2,807,278	2,807,278	2,807,426		(147)		(147)		2,807,278			0	35,091	07/30/2026	1FE
32027L AE 5	FFML 06FF14 A5 - RMBS		03/25/2020	Paydown		70,797	70,797	61,981	65,746		5,052		5,052		70,797			0	212	10/25/2036	1FM
32027N RU 7	FFML 05FF5 M2 - RMBS		01/27/2020	Paydown		6,132	6,132	4,997	6,081		50		50		6,132			0	14	01/25/2035	1FM
32027N ZL 8	FFML 06FFH1 A4 - RMBS		03/25/2020	Paydown		400,877	400,877	309,678	398,320		2,557		2,557		400,877			0	1,970	01/25/2036	1FM
32028H AD 5	FFML 06FF10 A4 - RMBS		03/25/2020	Paydown		400,330	400,330	373,023	397,468		2,861		2,861		400,330			0	1,374	07/25/2036	1FM
32051G SQ 9	FHAMS 05AA7 2A1 - CMO/RMBS		03/01/2020	Paydown		303,341	324,000	292,423	281,229		704		704		303,341			0	1,998	09/25/2035	1FM
32051G XQ 3	FHASI 05AR5 2A1 - CMO/RMBS		03/01/2020	Paydown		136,763	113,419	104,805	89,506		652		652		136,763			0	1,009	11/25/2035	1FM
32051G XQ 3	FHASI 05AR5 2A1 - CMO/RMBS		03/01/2020	Paydown		314,084	260,474	248,915	249,396		64,688		64,688		314,084			0	2,308	11/25/2035	2FM
32051G XV 2	FHASI 05AR5 4A1 - CMO/RMBS		03/01/2020	Paydown		316,051	316,046	311,530	288,527		34		34		316,051			0	1,109	11/25/2035	1FM
32052E AA 7	FHASI 06AR3 1A1 - CMO/RMBS		03/01/2020	Paydown		1,152	1,153	969	862		2		2		1,152			0	7	11/25/2036	1FM
32056J AA 2	FHASI 07AR3 1A1 - CMO/RMBS		03/01/2020	Paydown		732,862	827,621	556,863	475,371		4,658		4,658		732,862			0	6,410	11/25/2037	1FM
33803W AA 7	FISHERS LANE ASSOCIATES LLC		03/05/2020	Paydown		219,941	219,941	219,941	219,941		(0)		(0)		219,941			0	1,353	08/05/2030	1FE
33972P AA 7	FLNG LIQUEFACTION 2 LLC		03/31/2020	Paydown		77,500	77,500	77,500	77,492		8		8		77,500			0	1,598	03/31/2038	2FE
343412 AC 6	FLUOR CORP		02/28/2020	VARIOUS		6,710,120	7,000,000	6,924,330	6,959,462		1,276		1,276		6,960,738		(250,618)	(250,618)	53,083	12/15/2024	2FE
343412 AF 9	FLUOR CORP		02/28/2020	CREDIT SUISSE SECURITIES		9,536,380	10,360,000	10,000,194	10,035,027		5,148		5,148		10,040,175		(503,795)	(503,795)	205,473	09/15/2028	2FE
34417M AA 5	FOCUS 171 A21 - ABS		01/30/2020	Paydown		30,000	30,000	30,000	30,000				0		30,000			0	289	04/30/2047	2FE
34417M AB 3	FOCUS 171 A22 - ABS		01/30/2020	Paydown		15,000	15,000	15,000	15,000				0		15,000			0	191	04/30/2047	2FE
34417Q AA 6	FOCUS 181 A2 - ABS		01/30/2020	Paydown		30,000	30,000	30,000	30,002		(2)		(2)		30,000			0	389	10/30/2048	2FE
34417Q AB 4	FOCUS BRANDS FUNDING LLC - 2018-1 - ABS		01/30/2020	Paydown		16,250	16,250	17,134	17,129		(879)		(879)		16,250			0	180	10/30/2048	1FE
347314 AK 2	FORT EUSTIS/FORT STORY LLC VA MILITARY H		01/01/2020	Adjustment									0					0	1,289	12/15/2020	1FE
347466 AE 4	FORT IRWIN LAND LLC		01/01/2020	Paydown									0					0	87	12/15/2035	1FE
35040U AA 9	FFIN 171 A - ABS		03/15/2020	Paydown		810,574	810,574	810,456	810,507		66		66		810,574			0	4,570	07/15/2033	1FE
35041J AA 3	FFIN 191 A - ABS		03/15/2020	Paydown		568,951	568,951	568,863	568,169		782		782		568,951			0	3,484	11/15/2034	1FE
35826@ AA 4	FRESNO COUNTY CALIFORNIA - ABS		03/15/2020	Paydown		74,343	74,343	75,085	75,045		(702)		(702)		74,343			0	583	06/15/2038	1
35952F AB 6	FT HUACHUCA YPG CMNTYS II LLC		01/01/2020	Paydown									0					0	1,087	12/15/2026	2FE
36157N FL 3	GECMS 97HE4 A6 - RMBS		03/01/2020	Paydown		2,127	7,764	7,716	7,303	425	6		431		2,127			0	22	11/25/2027	6FM
36185M AJ 1	GMACM 05AF1 A2 - CMO/RMBS		03/25/2020	Paydown		35,182	35,182	29,674	29,750		175		175		35,182			0	148	07/25/2035	1FM
36185N 6N 5	GMACM 05AR2 2A - CMO/RMBS		03/01/2020	Paydown		45,853	45,853	43,274	42,861		2,993		2,993		45,853			0	332	05/25/2035	1FM
36186X AC 1	GMAC COML MILITARY HSG TR XXI - MBS		02/11/2020	BREAN CAPITAL, LLC		1,426,940		2,430,531	1,511,343		(14,699)		(14,699)		1,496,644		(69,705)	(69,705)	45,933	07/10/2035	1FE
36191Y BA 5	GSMS 11GC5 A3 - CMBS		03/01/2020	Paydown		478,397	478,397	483,163	477,903		495		495		478,397			0	3,243	08/12/2044	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36228F UJ 3	GSR 037F 4A1 - CMO/RMBS		03/01/2020.	Paydown		6,612	6,612	6,449	6,447		166		166		6,612			0	36	10/25/2032.	1FM
3622EA AA 8	GSAA 073 1AA - RMBS		03/25/2020.	Paydown		358,327	358,327	237,697	218,502		2,074		2,074		358,327			0	1,384	03/25/2037.	1FM
362341 4A 4	GSR 06AR1 2A1 - CMO/RMBS		03/01/2020.	Paydown		36,287	36,975	35,377	35,896		31		31		36,287			0	243	01/25/2036.	1FM
362341 4F 3	GSR 06AR1 3A1 - CMO/RMBS		03/01/2020.	Paydown		101,712	101,400	99,752	99,951		1,761		1,761		101,712			0	683	01/25/2036.	1FM
362341 BR 9	GSAMP 05HE3 M2 - RMBS		03/25/2020.	Paydown		52,728	52,728	51,674	52,728				0		52,728			0	207	05/25/2045.	1FM
362341 FN 4	GSR 05AR4 3A5 - CMO/RMBS		03/01/2020.	Paydown		171,201	193,432	180,372	176,091		397		397		171,201			0	1,637	07/25/2035.	1FM
362341 XC 8	GSR 05AR7 4A1 - CMO/RMBS		03/01/2020.	Paydown		102,779	99,334	79,622	79,622		101	(1)	102		102,779			0	765	11/25/2035.	1FM
362341 XE 4	GSR 05AR7 5A1 - CMO/RMBS		03/01/2020.	Paydown		21,607	16,349	14,183	14,623		36		36		21,607			0	116	11/25/2035.	1FM
362341 XG 9	GSR 05AR7 6A1 - CMO/RMBS		03/01/2020.	Paydown		82,047	82,047	78,027	78,036		4,011		4,011		82,047			0	431	11/25/2035.	1FM
36242D 4W 0	GSR 05AR3 6A1 - CMO/RMBS		03/01/2020.	Paydown		27,647	27,647	25,978	25,401		2,247		2,247		27,647			0	122	05/25/2035.	1FM
36242D BZ 5	GSR 049 B1 - CMO/RMBS		03/01/2020.	Paydown		127,566	127,566	123,899	124,184		3,382		3,382		127,566			0	855	08/25/2034.	1FM
36242D FS 7	GSR 0411 2A1 - CMO/RMBS		03/01/2020.	Paydown		160,580	160,580	161,430	160,449		131		131		160,580			0	1,431	09/25/2034.	1FM
36242D FX 6	GSR 0411 3A1 - CMO/RMBS		03/01/2020.	Paydown		2,591	2,591	2,596	2,589		2		2		2,591			0	25	09/25/2034.	1FM
36242D H4 8	GSR 05AR2 1A1 - CMO/RMBS		03/01/2020.	Paydown		19,624	19,624	18,005	17,936		1,688		1,688		19,624			0	246	04/25/2035.	1FM
36242D H9 7	GSR 05AR2 4A1 - CMO/RMBS		03/01/2020.	Paydown		28,866	28,866	28,054	27,913		953		953		28,866			0	402	04/25/2035.	1FM
36242D QY 2	GSR 0415F 2A2 - CMO/RMBS		03/01/2020.	Paydown		53,942	53,942	54,060	53,918		(1)		(1)		53,942			0	267	12/25/2034.	3FM
36244S AD 0	GSAA 0613 AF4 - RMBS		03/01/2020.	Paydown		230,767	230,767	159,229	101,973		211		211		230,767			0	976	07/25/2036.	1FM
36248# AA 0	GSA (BOND BUILDING) CONTROL PASS-THROUGH		03/15/2020.	Paydown		309,928	309,928	312,717	312,041		(2,114)		(2,114)		309,928			0	1,820	11/15/2030.	1
362480 AD 7	GSCC 062 A1 - RMBS		03/25/2020.	Paydown		120,433	124,723	96,231	100,751		913		913		120,433			0	422	05/25/2036.	1FM
36248F AG 7	GSMS 11GC3 A4 - CMBS		03/01/2020.	Paydown		322,984	322,984	329,361	323,431		(448)		(448)		322,984			0	2,627	03/10/2044.	1FM
36249@ AA 1	GSA GTH I U S GOVERNMENT LEASE-BACKEDD P		03/15/2020.	Paydown		71,880	71,880	71,880	71,880		0		0		71,880			0	549	05/15/2038.	1
362669 AV 5	GSR 074F 6A1 - CMO/RMBS		03/01/2020.	Paydown		13,962	16,660	11,327	16,660	6,307	665		6,972		13,962			0	95	06/25/2027.	3FM
362669 AV 5	GSR 074F 6A1 - CMO/RMBS		03/01/2020.	Paydown									0					0	83	06/25/2027.	6FM
36298G AA 7	GSPALO 061 CTF - CMBS		03/09/2020.	Paydown		156,235	156,235	158,422	157,443		(1,208)		(1,208)		156,235			0	1,682	10/09/2029.	2FE
36828Q QH 2	GECMC 05C4 AJ - CMBS		02/01/2020.	Paydown		1,920,114	1,920,114	1,827,869	1,920,403		2,220		2,220		1,920,114			0	36,772	11/10/2045.	1FM
36850# AA 9	JENKS TOWNSHIP PENNSYLVANIA		03/15/2020.	Paydown		105,224	105,224	105,224	102,370		0		0		105,224			0	618	12/15/2033.	1Z
369550 AR 9	GENERAL DYNAMICS CORP		03/24/2020.	GOLDMAN		8,081,680	8,000,000	7,986,800	7,997,698		342		342		7,998,039		83,641	83,641	216,139	07/15/2021.	1FE
375558 AU 7	GILEAD SCIENCES INC		03/24/2020.	BARCLAYS CAPITAL INC FIXED		13,239,330	13,000,000	13,055,080	13,010,916		(1,517)		(1,517)		13,009,399		229,931	229,931	182,722	12/01/2021.	1FE
377372 AH 0	GLAXOSMITHKLINE CAPITAL INC		03/27/2020.	CITIGROUP		14,354,286	13,945,000	13,314,825	13,713,737		16,870		16,870		13,730,606		623,680	623,680	209,330	03/18/2023.	1FE
377373 AD 7	GLAXOSMITHKLINE CAPITAL PLC	C	03/27/2020.	JP Morgan		10,243,300	10,000,000	9,480,900	9,845,220		15,499		15,499		9,860,719		382,581	382,581	112,417	05/08/2022.	1FE
38141E A5 8	GOLDMAN SACHS GROUP INC		03/15/2020.	Maturity @ 100.00		7,000,000	7,000,000	6,708,500	6,992,317		7,683		7,683		7,000,000			0	188,125	03/15/2020.	1FE
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.		03/01/2020.	Paydown		32,543	32,543	32,381	40,088		(34)		(34)		32,543			0	249	09/01/2034.	1FM
40423X AB 8	NZES 18PLS1 A - CMO/RMBS		03/25/2020.	Paydown		1,474,269	1,474,269	1,474,250	1,474,261		8		8		1,474,269			0	8,030	01/27/2048.	1FE
40423X AC 6	NZES 18PLS1 B - CMO/RMBS		03/25/2020.	Paydown		294,854	294,854	294,853	294,855		(1)		(1)		294,854			0	1,805	01/27/2048.	1FE
406216 BD 2	HALLIBURTON CO		03/03/2020.	Tender Offer		13,304,404	12,323,000	12,294,164	12,311,674		521		521		12,312,194		10,806	10,806	1,186,682	08/01/2023.	2FE
406216 BG 5	HALLIBURTON CO		03/03/2020.	Tender Offer		10,639,984	9,388,000	9,361,620	9,371,619		440		440		9,372,059		15,941	15,941	1,284,367	11/15/2025.	2FE
41161G AC 7	HVMLT 068 A1A - RMBS		03/23/2020.	Paydown		6,824	6,823	1,912	6,065		159		159		6,824			0	29	07/21/2036.	1FM
41161P CX 9	HVMLT 041 1A - CMO/RMBS		03/19/2020.	Paydown		12,483	12,483	11,906	11,810		674		674		12,483			0	48	04/19/2034.	1FM
41161P EX 7	HVMLT 045 2A6 - CMO/RMBS		03/01/2020.	Paydown		26,487	26,487	21,256	24,572		1,916		1,916		26,487			0	113	06/19/2034.	1FM
41161P EZ 2	HVMLT 045 3A - CMO/RMBS		03/01/2020.	Paydown		123,954	123,954	123,410	123,076		878		878		123,954			0	485	06/19/2034.	1FM
41161P FV 0	HVMLT 046 5A - CMO/RMBS		03/01/2020.	Paydown		12,587	12,587	12,760	12,819		(232)		(232)		12,587			0	106	08/19/2034.	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
41161P MV 2	HVMLT 054 1A - CMO/RMBS		03/01/2020.	Paydown		111,026	173,755	157,635	146,211		602		602		111,026			0	1,269	07/19/2035.	1FM
41161P TN 3	HVMLT 0510 2AA - CMO/RMBS		03/19/2020.	Paydown		65,313	65,313	41,138	43,568		320		320		65,313			0	209	11/19/2035.	1FM
41161P UK 7	HVMLT 0511 2A - CMO/RMBS		03/19/2020.	Paydown		21,052	21,052	14,847	16,746		4,306		4,306		21,052			0	65	08/19/2045.	1FM
41161V AC 4	HVMLT 067 2AA - RMBS		03/19/2020.	Paydown		15,661	21,407	13,328	13,792		241		241		15,661			0	63	09/19/2036.	1FM
41162G AA 0	HVMLT 0611 A1A - RMBS		03/19/2020.	Paydown		85,976	91,074	82,109	87,667		152		152		85,976			0	396	12/19/2036.	1FM
411707 AB 8	HNGRY 181 A1 - ABS		03/20/2020.	Paydown		31,500	31,500	31,467	31,479		21		21		31,500			0	336	06/22/2048.	2FE
411707 AD 4	HNGRY 181 A2 - ABS		03/20/2020.	Paydown		35,000	35,000	35,000	35,000				0		35,000			0	435	06/22/2048.	2FE
419838 AA 5	HAWAIIAN AIRLINES INC - ABS		01/15/2020.	Paydown		115,703	115,703	115,703	115,713		(11)		(11)		115,703			0	2,256	07/15/2027.	1FE
42770Q AA 0	HERO 142 A - ABS		03/20/2020.	Paydown		216,003	216,003	215,856	215,871		131		131		216,003			0	4,309	09/21/2040.	1FE
42770R AA 8	HERO FDG TR 2014-1 - ABS		03/20/2020.	Paydown		183,530	183,530	183,529	183,530		(0)		(0)		183,530			0	4,359	09/20/2038.	1FE
43133A AA 5	HITR 181 A1 - CDO	C	01/10/2020.	Paydown		102,477	102,477	100,427	100,584		1,893		1,893		102,477			0	882	10/11/2038.	1FE
43722# AA 1	HOME DEPOT (MONTEREY PARK, CA) CONTROL		03/15/2020.	Paydown		47,611	47,611	47,611	47,611		(0)		(0)		47,611			0	295	06/15/2038.	1
43739E AP 2	HMBT 051 A1 - RMBS		03/25/2020.	Paydown		88,224	88,224	80,339	80,080		179		179		88,224			0	328	03/25/2035.	1FM
43739E CL 9	HMBT 061 1A1 - RMBS		03/01/2020.	Paydown		16,066	17,665	15,414	14,402		78		78		16,066			0	146	04/25/2037.	1FM
43739H AA 8	HMBT 062 A1 - RMBS		03/25/2020.	Paydown		524,832	524,832	459,017	480,246		44,587		44,587		524,832			0	1,892	12/25/2036.	1FM
440405 AE 8	HORZN 181 A - ABS		03/15/2020.	Paydown		210,681	210,681	210,677	210,681		0		0		210,681			0	3,249	12/15/2038.	1FE
44040H AA 0	HORZN 191 A - ABS		03/15/2020.	Paydown		134,616	134,616	134,615	134,616		(1)		(1)		134,616			0	697	07/15/2039.	1FE
44329H AG 9	HP CMNTYS LLC		03/15/2020.	Paydown		301,082	301,082	294,964	299,611		1,471		1,471		301,082			0	7,557	03/15/2023.	1FE
44329H AS 3	HP CMNTYS LLC		03/15/2020.	Paydown		51,051	51,051	50,219	50,849		202		202		51,051			0	1,358	03/15/2023.	1FE
449505 AA 4	IFM (US) COLONIAL PIPELINE 2 LLC		01/15/2020.	Call @ 100.00		7,391,370	7,000,000	6,996,150	6,999,849		4		4		6,999,853		147	147	484,178	05/01/2021.	3FE
449786 AY 8	ING BANK NV	C	02/26/2020.	Tender Offer		11,192,100	9,847,000	9,801,999	9,828,332		689		689		9,829,021		17,979	17,979	239,556	09/25/2023.	2FE
45112A AA 5	ICONX 121 A2 - ABS		01/25/2020.	Paydown		69,297	69,297	69,297	69,297		(0)		(0)		69,297			0	733	01/26/2043.	4FE
452308 AP 4	ILLINOIS TOOL WORKS INC		03/26/2020.	JP Morgan		5,082,800	5,000,000	4,977,600	4,995,679		582		582		4,996,261		86,539	86,539	90,000	09/15/2021.	1FE
45254N JB 4	IMM 044 2A1 - CMO/RMBS		03/01/2020.	Paydown		54,473	54,473	52,411	50,325		4,147		4,147		54,473			0	324	09/25/2034.	1FM
45254N KX 4	IMM 049 1A1 - CMO/RMBS		03/25/2020.	Paydown		13,412	13,412	12,272	12,220		43		43		13,412			0	63	01/25/2035.	1FM
45254N MZ 7	IMM 052 1A2 - RMBS		03/25/2020.	Paydown		131,604	131,604	106,927	113,432		18,172		18,172		131,604			0	587	04/25/2035.	1FM
45254N NT 0	IMM 053 M1 - RMBS		03/25/2020.	Paydown		11,426	119,326		22,523		1,539		1,539		11,426			0	307	08/25/2035.	1FM
45254T TN 4	IMSA 061 2A1 - RMBS		03/25/2020.	Paydown		2,556	2,556	1,789	2,018		538		538		2,556			0	10	05/25/2036.	1FM
45632@ AA 7	INDUSTRIAL PIPING, INC		02/28/2020.	Distribution of Funds		200,000					200,000		200,000		200,000			0		12/13/2018.	5GI
45660K AA 9	INDX 06AR39 A1 - RMBS		03/25/2020.	Paydown		189,708	189,708	152,833	157,870		864		864		189,708			0	526	02/25/2037.	1FM
45660L CK 3	INDX 05AR2 1A1 - CMO/RMBS		03/25/2020.	Paydown		52,946	132,557	98,535	98,795		485		485		52,946			0	420	02/25/2035.	1FM
45660L DB 2	INDX 05AR1 1A1 - CMO/RMBS		03/01/2020.	Paydown		9,611	9,611	9,538	9,543		68		68		9,611			0	61	03/25/2035.	1FM
45660L V9 7	INDX 05AR31 1A1 - CMO/RMBS		03/01/2020.	Paydown		16,879	16,879	15,139	15,173		60		60		16,879			0	103	01/25/2036.	1FM
45660L ZM 4	INDA 05AR1 3A1 - CMO/RMBS		03/01/2020.	Paydown		23,753	23,753	22,269	22,099		1,654		1,654		23,753			0	159	11/25/2035.	3FM
45660N X9 1	INDX 04AR6 5A2 - CMO/RMBS		03/01/2020.	Paydown		7,054	7,054	5,785	5,851		1,203		1,203		7,054			0	71	10/25/2034.	1FM
456618 AF 4	INDX 06AR8 A3A - RMBS		03/25/2020.	Paydown		92,220	92,220	81,707	87,084		647		647		92,220			0	325	07/25/2046.	1FM
45661X AB 8	INDX 06AR13 A2 - CMO/RMBS		03/25/2020.	Paydown		50,307	50,307	30,152	30,373		229		229		50,307			0	124	07/25/2036.	1FM
45669A AD 6	INDA 07AR1 2A1 - CMO/RMBS		03/01/2020.	Paydown		488,432	488,432	459,710	433,234		50		50		488,432			0	1,828	03/25/2037.	1FM
45686@ AB 0	INFRASTRIPE LLC		03/31/2020.	Direct		7,500	7,500	7,375	7,380		5		5		7,500			0	156	09/30/2024.	2PL
458140 AJ 9	INTEL CORP		03/24/2020.	GOLDMAN		13,182,780	13,000,000	12,969,060	12,994,161		754		754		12,994,915		187,865	187,865	208,542	10/01/2021.	1FE
46591K AC 7	JPMMT 198 A3 - CMO/RMBS		03/01/2020.	Paydown		2,135,090	2,135,084	2,162,773	2,162,588		(27,466)		(27,466)		2,135,090			0	8,329	03/25/2050.	1FE
46616M AA 8	HENDR 103 A - ABS		03/15/2020.	Paydown		50,096	50,096	50,086	49,806		290		290		50,096			0	305	12/15/2048.	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
46616M AB 6	HENDR 103 B - ABS		03/15/2020.	Paydown		19,338	19,338	19,337	19,338		(1)		(1)		19,338			0	211	12/15/2050.	1FE
46616P AA 1	HENDR 111 A - ABS		03/15/2020.	Paydown		101,844	101,844	101,818	101,813		31		31		101,844			0	807	10/15/2056.	1FE
46616Q AA 9	HENDR 112 A - ABS		03/15/2020.	Paydown		96,975	96,975	96,919	96,914		61		61		96,975			0	734	09/15/2056.	1FE
46616V AA 8	HENDR 121 A - ABS		03/15/2020.	Paydown		121,153	121,153	121,126	122,145		(992)		(992)		121,153			0	496	02/16/2065.	1FE
46617A AA 3	HENDR 123 A - ABS		03/16/2020.	Paydown		93,014	93,014	92,082	92,159		855		855		93,014			0	467	09/15/2065.	1FE
46617F AA 2	HENDR 131 A - ABS		03/15/2020.	Paydown		99,255	99,255	98,969	98,989		266		266		99,255			0	441	04/15/2067.	1FE
46617J AA 4	HENDR 132 A - ABS		03/16/2020.	Paydown		136,529	136,529	136,497	136,531		(2)		(2)		136,529			0	860	03/15/2062.	1FE
46617L AA 9	HENDR 133 A - ABS		03/15/2020.	Paydown		158,758	158,758	158,630	158,635		123		123		158,758			0	720	01/17/2073.	1FE
46617N AS 6	JFIN 142R 1BR - CDO	C	01/20/2020.	Paydown		1,229,486	1,229,486	1,229,486	1,229,514		(28)		(28)		1,229,486			0	8,560	07/20/2026.	1FE
46617T AA 2	HENDR 141 A - ABS		03/15/2020.	Paydown		115,537	115,537	115,472	115,470		67		67		115,537			0	723	03/15/2063.	1FE
46618A AA 2	HENDR 142 A - ABS		03/15/2020.	Paydown		211,088	211,088	210,792	210,802		286		286		211,088			0	1,239	01/17/2073.	1FE
46618H AA 7	HENDR 143 A - ABS		03/15/2020.	Paydown		300,484	300,484	300,713	300,728		(244)		(244)		300,484			0	1,651	06/15/2077.	1FE
46618L AA 8	HENDR 151 A - ABS		03/15/2020.	Paydown		259,359	259,359	256,951	257,103		2,257		2,257		259,359			0	1,421	09/15/2072.	1FE
46619R AA 4	HENDR 152 A - ABS		03/15/2020.	Paydown		171,918	171,918	172,183	172,137		(219)		(219)		171,918			0	965	03/15/2058.	1FE
46619X AA 1	HENDR 153 A - ABS		03/15/2020.	Paydown		130,256	130,256	130,142	130,149		107		107		130,256			0	824	03/17/2070.	1FE
46620J AA 9	HENDR 171 A - ABS		03/15/2020.	Paydown		149,554	149,554	149,439	149,451		103		103		149,554			0	518	08/16/2060.	1FE
46620V AA 2	HENDR 172 A - ABS		03/16/2020.	Paydown		147,265	147,265	147,198	147,204		60		60		147,265			0	825	09/15/2072.	1FE
466247 L6 8	JPMMT 06A2 2B1 - CMO/RMBS		03/01/2020.	Paydown		67,208	67,208	64,057	64,831		2,376		2,376		67,208			0	493	08/25/2034.	1FM
466247 QP 1	JPMMT 05A3 7A1 - CMO/RMBS		02/01/2020.	Paydown		30,066	30,102	27,732	26,486		9		9		30,066			0	142	06/25/2035.	1FM
466247 RP 0	JPMMT 05A4 2A1 - CMO/RMBS		03/01/2020.	Paydown		202,658	202,658	179,859	180,735		21,923		21,923		202,658			0	1,156	07/25/2035.	1FM
466247 UG 6	JPMMT 05A6 7A1 - CMO/RMBS		03/01/2020.	Paydown		64,917	64,917	63,458	65,051		7		7		64,917			0	283	08/25/2035.	1FM
46627M AD 9	JPALT 05S1 1A4 - CMO/RMBS		03/01/2020.	Paydown		51,400	54,895	37,063	31,438		(88)		(88)		51,400			0	618	12/25/2035.	1FM
46627M CU 9	JPALT 06A1A 2A1 - CMO/RMBS		03/01/2020.	Paydown		21,015	21,050	1,578	15,857		87		87		21,015			0	136	03/25/2036.	1FM
46627M CY 1	JPALT 06A1A 3A1 - CMO/RMBS		03/01/2020.	Paydown		620,214	620,214	528,035	520,865		1,380		1,380		620,214			0	4,155	03/25/2036.	1FM
46627M EC 7	JPALT 06S1B 1A6 - CMO/RMBS		03/01/2020.	Paydown		6,310	6,310	3,533	4,400		3		3		6,310			0	59	03/25/2036.	1FM
46628K AC 4	JPMMT 06A3 2A1 - CMO/RMBS		03/01/2020.	Paydown		25,081	25,080	22,148	22,358		48		48		25,081			0	170	05/25/2036.	1FM
46628L AB 4	JPMMT 06A4 1A2 - CMO/RMBS		02/01/2020.	Paydown		2,673	5,407	4,310	4,681		3		3		2,673			0	20	06/25/2036.	4FM
46628L AB 4	JPMMT 06A4 1A2 - CMO/RMBS		02/01/2020.	Paydown									0					0	20	06/25/2036.	5FM
46628L AB 4	JPMMT 06A4 1A2 - CMO/RMBS		03/01/2020.	Paydown		2,612	4,911	3,914	4,251		0		0		2,612			0	30	06/25/2036.	1FM
46628L AB 4	JPMMT 06A4 1A2 - CMO/RMBS		03/01/2020.	Paydown		2,942	2,942	2,345	2,546		4		4		2,942			0	22	06/25/2036.	2FM
46628V AH 9	JPALT 06S3 A5 - RMBS		03/01/2020.	Paydown			106,496	71,167	67,303		57		57					0	790	08/25/2036.	1FM
466308 AE 3	JPALT 08R3C 3A1 - CMO/RMBS		03/01/2020.	Paydown		67,409	67,409	61,074	59,973		63		63		67,409			0	298	05/26/2037.	1FM
46630G AN 5	JPMMT 07A1 4A2 - CMO/RMBS		03/01/2020.	Paydown		11,505	11,505	10,757	10,917		588		588		11,505			0	118	07/25/2035.	1FM
46630P AP 0	JPMMT 07A2 3A1 - CMO/RMBS		03/01/2020.	Paydown		936	1,670		1,146		6		6		936			0	9	04/25/2037.	1FM
46631N DT 3	JPMMT 07S3 A90 - CMO/RMBS		03/01/2020.	Paydown		3,712	5,739	4,799	3,724		0		0		3,712			0	76	08/25/2037.	1FM
46632T AA 3	JPMMT 08R2 1A1 - CMO/RMBS		03/01/2020.	Paydown		265,888	265,888	214,036	228,476		37,412		37,412		265,888			0	1,415	07/29/2037.	1FM
46632Y AA 2	JPMMT 08R3 1A1 - CMO/RMBS		03/01/2020.	Paydown		206,287	206,287	179,663	205,536		751		751		206,287			0	1,271	11/26/2038.	1FM
46632Y AB 0	JPMMT 08R3 1A2 - CMO/RMBS		03/01/2020.	Paydown		78,387	252,586	29,512	58,159		2,217		2,217		78,387			0	1,851	11/26/2038.	1FM
46632Y AC 8	JPMMT 08R3 2A1 - CMO/RMBS		03/01/2020.	Paydown		6,180	6,180	4,148	3,329		(5)		(5)		6,180			0	75	11/26/2038.	1FM
46632Y AD 6	JPMMT 08R3 2A2 - CMO/RMBS		03/01/2020.	Paydown		(119)	73,035				(119)		(119)		(119)			0	665	11/26/2038.	1FM
46633A AC 9	JPMMT 08R4 2A1 - CMO/RMBS		03/01/2020.	Paydown		58,611	58,611	45,460	58,603		8		8		58,611			0	456	11/26/2036.	1FM
46633M AM 1	JPMRR 096 2A2 - CMO/RMBS		03/01/2020.	Paydown		269,702	270,848	27,358			269,702		269,702		269,702			0	1,625	04/26/2035.	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
46633P AU 6	JPMRR 097K 111 - CMO/RMBS		03/01/2020.	Paydown		37,621	37,621	36,298	37,109		512		512		37,621			0	232	09/27/2036.	1FM
46634D AX 6	JPMRR 101C 3A2 - CMO/RMBS		03/01/2020.	Paydown		219,154	230,007	108,616	140,452		1,146		1,146		219,154			0	2,558	04/26/2037.	1FM
46635B AD 3	J.P. MORGAN RESECURITIZATION TRUST, SERI		03/01/2020.	Paydown		445,965	445,965	308,621	362,276		83,689		83,689		445,965			0	3,210	03/01/2039.	1FM
46635T CG 5	JPMCC 11C3 A4 - CMBS		03/01/2020.	Paydown		134,517	134,517	131,554	133,910		607		607		134,517			0	1,110	02/16/2046.	1FM
466365 AA 1	JACK 2019-1 A2I - ABS		02/25/2020.	Paydown		45,000	45,000	45,000	45,000				0		45,000			0	448	08/25/2049.	2FE
466365 AB 9	JACK 2019-1 A2II - ABS		02/25/2020.	Paydown		50,000	50,000	50,000	50,000				0		50,000			0	560	08/25/2049.	2FE
46636V AC 0	JPMCC 11C5 A3 - CMBS		03/01/2020.	Paydown		11,301	11,301	11,414	11,305		(4)		(4)		11,301			0	144	08/17/2046.	1FM
46645A AB 7	J P MORGAN RESECURITIZATION TRUST SERIES		03/25/2020.	Paydown		335,297	335,297	307,216	322,630		12,668		12,668		335,297			0	939	06/26/2047.	1FE
46651G AC 3	JPMMT 197 A3 - CMO/RMBS		03/01/2020.	Paydown		798,975	798,975	808,962	808,909		(9,921)		(9,921)		798,975			0	2,621	02/25/2050.	1FE
46651N AA 2	JOLAR 191 A - ABS	C	03/15/2020.	Paydown		440,556	440,556	441,552	441,442		(886)		(886)		440,556			0	2,810	04/15/2044.	1FE
472320 AA 8	JMAC 08R1 A - CMO/RMBS		03/01/2020.	Paydown		141,680	172,543	133,458	137,897		703		703		141,680			0	1,022	06/25/2047.	1FM
472321 AA 6	JMAC 08R2 1A1 - CMO/RMBS		03/01/2020.	Paydown		187,957	187,957	144,052	167,381		20,575		20,575		187,957			0	3,046	09/30/2035.	1FM
472321 AC 2	JMAC 10R8B 2A1 - CMO/RMBS		03/01/2020.	Paydown		203,970	203,970	176,282	200,972		2,998		2,998		203,970			0	1,234	07/27/2037.	1FM
472321 AG 3	JMAC 08R2 1A3 - CMO/RMBS		03/01/2020.	Paydown		102,933	129,174	675			101,834		101,834		82,170		20,763	20,763	1,792	09/30/2035.	1FM
472321 AH 1	JMAC 08R2 2A3 - CMO/RMBS		03/01/2020.	Paydown			9,282	264	963		0		0					0	45	07/25/2037.	1FM
472321 AJ 7	JMAC 08R2 3A1 - CMO/RMBS		03/01/2020.	Paydown		171,370	171,370	144,760	165,444		5,925		5,925		171,370			0	836	01/25/2039.	1FM
472321 AK 4	JMAC 08R2 3A2 - CMO/RMBS		03/01/2020.	Paydown			10,122	1,245	3,634		80		80					0	83	02/25/2037.	1FM
47232A AA 6	JMAC 08R3 1A1 - CMO/RMBS		03/01/2020.	Paydown		144,598	144,598	133,143	143,161		1,437		1,437		144,598			0	640	03/21/2036.	1FM
47232A AC 2	JMAC 08R3 1A3 - CMO/RMBS		03/01/2020.	Paydown		61	22,749	1,772	5,465		(5,404)		(5,404)		61			0	87	03/21/2036.	1FM
47232A AD 0	JMAC 08R3 2A1 - CMO/RMBS		03/01/2020.	Paydown		236,691	236,691	227,001	236,616		75		75		236,691			0	1,649	06/26/2036.	1FM
47232A AH 1	JMAC 08R3 3A2 - CMO/RMBS		03/01/2020.	Paydown		153,856	163,203	3,919	59,001		774		774		153,856			0	830	05/01/2037.	1FM
47232C AH 7	JMAC 09R1D 4A2 - CMO/RMBS		03/01/2020.	Paydown		309,602	306,441	253,505	306,421		(151)		(151)		309,602			0	2,638	06/21/2037.	2FM
47232D AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		123,412	123,413	122,159	122,590		128		128		123,412			0	1,650	09/01/2036.	1FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown			13,028		191		0		0					0	142	09/01/2036.	1FM
47232D AQ 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		119,161	119,161	56,355	96,267		1,370		1,370		119,161			0	509	01/01/2047.	1FM
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		162,787	162,787	153,106	157,894		100		100		162,787			0	1,177	09/01/2036.	1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		01/01/2020.	Paydown									0					0	1	09/01/2036.	1FM
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		89,729	89,729	89,729	88,820		58		58		89,729			0	362	01/01/2036.	1FM
47232D BD 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		145,666	145,666	70,794	142,531		154		154		145,666			0	1,482	02/01/2037.	1FM
47232D BF 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		01/01/2020.	Paydown			1,468	392	975				0					0	10	02/01/2037.	5FM
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/25/2020.	Paydown		6,131	6,131		6,105		17		17		6,131			0	23	09/25/2036.	1FM
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/25/2020.	Paydown			8,902		3		(3)		(3)					0	25	09/25/2036.	1FM
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		61,684	61,684	60,492	61,341		35		35		61,684			0	852	07/01/2037.	1FM
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown			28,751	3,956	7,880		(34)		(34)					0	361	07/01/2037.	1FM
47232D BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		126,150	126,150	42,969	118,829		5,502		5,502		126,150			0	1,465	06/01/2037.	1FM
47232D BZ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown			970	233	242		6		6					0	9	06/01/2037.	1FM
47232D CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		190,390	190,390	42,653	137,812		2,861		2,861		190,390			0	1,093	02/01/2047.	1FM
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		30,830	30,830	13,617	24,403		498		498		30,830			0	220	05/01/2036.	1FM
47232D CQ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/25/2020.	Paydown		10,773	10,773	3,946	9,869		179		179		10,773			0	88	12/25/2036.	1FM
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/25/2020.	Paydown			5,102	1,226	1,320	1,566	(45)		1,521					0	52	12/25/2036.	1FM
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		65,502	65,502	5,016	28,905		351		351		65,502			0	355	04/01/2047.	1FM
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown			33						0					0	0	04/01/2047.	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		51,899	51,899	43,887	51,165		20		20		51,899			0	319	06/01/2037.	1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		02/01/2020.	Paydown			68	8	7		(0)		(0)					0	1	06/01/2037.	1FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		54,924	54,276	14,081	22,116		298		298		54,924			0	540	08/01/2037.	1FM
47232D DG 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		244,994	244,994	243,453	243,979		(10)		(10)		244,994			0	3,646	08/01/2037.	1FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown			133,800	4,322	2,325	12,439	(14,764)		(2,325)					0	1,898	08/01/2037.	1FM
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		305,406	305,406	187,526	278,983		1,786		1,786		305,406			0	2,222	09/01/2035.	1FM
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		02/01/2020.	Paydown			2,224	665	740		6		6					0	13	09/01/2035.	1FM
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		7,651	7,651	2,040	3,479		115		115		7,651			0	97	04/01/2037.	1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown			77	15	5		(0)		(0)					0	1	04/01/2037.	1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown			13	6	7		(0)		(0)					0	0	04/01/2037.	4FM
47232D EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R5		01/01/2020.	Paydown		20,299	20,299	7,599	20,898		(599)		(599)		20,299			0	67	02/01/2037.	1FM
47232D EJ 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		104,929	104,929	42,445	93,948		1,228		1,228		104,929			0	642	02/01/2037.	1FM
47232D EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		02/01/2020.	Paydown			9	0	0		(0)		(0)					0	0	02/01/2037.	1FM
47232D EQ 1	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		26,718	26,718	2,943	26,731		(51)		(51)		26,718			0	170	05/01/2037.	1FM
47232D EX 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		59,323	59,323	16,511	31,235		2,272		2,272		59,323			0	571	08/01/2037.	1FM
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown			72						0					0	1	08/01/2037.	1FM
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown			17		17		(0)		(0)					0	0	08/01/2037.	4FM
47232D FD 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		302,495	302,495	127,940	249,572		903		903		302,495			0	1,381	11/01/2036.	1FM
47232D FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown			1,792	345	547		7		7					0	12	11/01/2036.	1FM
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		03/01/2020.	Paydown		51,741	51,741	36,231	33,324		186		186		51,741			0	8	12/01/2036.	1FM
47232Q AA 1	JMAC 09R2A 1A - CMO/RMBS		03/01/2020.	Paydown		284,340	284,341	276,757	262,162		22,179		22,179		284,340			0	2,386	11/26/2037.	1FM
47232T AB 3	JMAC 09R3 1A2 - CMO/RMBS		03/01/2020.	Paydown		23,880	23,880	20,895	21,859		2,020		2,020		23,880			0	151	12/25/2035.	1FM
47232V AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/26/2020.	Paydown		4,774	4,774	4,774	4,744		31		31		4,774			0	25	02/01/2037.	1FM
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		27,972	27,972	27,972	27,854		(1)		(1)		27,972			0	337	02/01/2037.	1FM
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			4,041						0					0	48	02/01/2037.	1FM
47232V AF 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/26/2020.	Paydown		6,463	6,463	6,457	6,436		28		28		6,463			0	32	02/01/2037.	1FM
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		39,736	39,736	37,217	38,634		50		50		39,736			0	459	02/01/2037.	1FM
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			5,701	303	737		(5)		(5)					0	65	02/01/2037.	1FM
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		22,159	22,159	22,159	21,821		38		38		22,159			0	336	07/01/2037.	1FM
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/01/2020.	Paydown			5,830						0					0	46	07/01/2037.	1FM
47232V AS 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		61,957	61,957	28,306	45,137		76		76		61,957			0	342	09/01/2036.	1FM
47232V AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			7,346	1,661	1,175		(4)		(4)					0	66	09/01/2036.	1FM
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		91,563	91,563	37,185	63,184		1,940		1,940		91,563			0	585	09/01/2035.	1FM
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			6,236	582	858		1		1					0	23	09/01/2035.	1FM
47232V BC 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		176,071	176,071	25,282	119,202		1,743		1,743		176,071			0	616	09/01/2035.	1FM
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		47,953	47,953	47,953	47,760		9		9		47,953			0	486	11/01/2036.	1FM
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			7,155		794		(2)		(2)					0	72	11/01/2036.	1FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		23,366	18,828		20,164		369		369		23,366			0	142	11/01/2037.	4FM
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		25,999	25,999	25,999	25,851		2		2		25,999			0	222	07/01/2036.	1FM
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			3,580	57	471		(2)		(2)					0	44	07/01/2036.	1FM
47232V CG 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/26/2020.	Paydown		18,330	18,330	18,330	17,564		766		766		18,330			0	839	04/01/2037.	1FM
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		16,478	16,478	13,882	15,840		71		71		16,478			0	68	04/01/2037.	1FM

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		97,370	97,370	97,214	96,952		19		19		97,370			0	917	11/01/2035.	1FM
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			1,305		112		(1)		(1)					0	11	11/01/2035.	1FM
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		37,654	37,654	33,049	36,803		61		61		37,654			0	366	05/01/2036.	1FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			10,969		2,568		(7)		(7)					0	54	05/01/2036.	1FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		01/01/2020.	Paydown			580		305				0					0	3	05/01/2036.	3FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		01/01/2020.	Paydown			1,160		732				0					0	6	05/01/2036.	5FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			5		3		(0)		(0)					0	0	05/01/2036.	4FM
47232V CV 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		116,043	116,044	112,863	114,044		147		147		116,043			0	1,765	11/01/2036.	1FM
47232V DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/01/2020.	Paydown			205,622		17,181		(4)		(4)					0	1,362	11/01/2036.	1FM
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		128,049	128,049	127,329	127,319		20		20		128,049			0	1,351	09/01/2035.	1FM
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			16		2				0					0	0	09/01/2035.	1FM
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/01/2020.	Paydown			17		2		0		0					0	0	02/01/2036.	1FM
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		42,473	42,473	42,473	41,708		17		17		42,473			0	335	04/01/2036.	1FM
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		17,357	17,357	12,850	10,724		10		10		17,357			0	186	07/01/2036.	1FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			5,719		2,499		(21)		(21)					0	64	07/01/2036.	1FM
47232V DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		53,047	53,047	53,047	52,924		122		122		53,047			0	543	03/01/2036.	1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			124		1		(0)		(0)		(3,489)		3,489	3,489	1	03/01/2036.	1FM
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		30,696	30,696	30,251	30,563		10		10		30,696			0	289	03/01/2037.	1FM
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/01/2020.	Paydown			1,283						0					0	12	03/01/2037.	1FM
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		18,783	18,783	17,940	18,703		15		15		18,783			0	181	04/01/2037.	1FM
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			3,677						0					0	28	04/01/2037.	1FM
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		110,098	110,098	108,222	109,344		25		25		110,098			0	777	01/01/2036.	1FM
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			21,003		12,378		35		35					0	169	01/01/2036.	1FM
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		18,057	18,057	18,057	17,979		1		1		18,057			0	156	02/01/2036.	1FM
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			10,389	3,936	6,699		37		37					0	119	02/01/2036.	1FM
47232V FP 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		844,695	844,695	547,253	790,925		2,871		2,871		844,695			0	8,549	11/01/2036.	1FM
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		202,877	202,877	10,213	175,372		3,676		3,676		202,877			0	1,224	01/01/2047.	1FM
47232V FX 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		140,369	140,369	24,502	139,581		353		353		140,369			0	987	07/01/2037.	1FM
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/01/2020.	Paydown			4,363	929	104		(0)		(0)					0	15	07/01/2037.	1FM
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		18,170	18,170	10,926	15,235		73		73		18,170			0	175	02/01/2036.	1FM
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			1,603		671		7		7					0	16	02/01/2036.	1FM
47232V GJ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown		58,101	58,101	57,337	55,061		419		419		58,101			0	999	03/01/2036.	1FM
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/01/2020.	Paydown			68,639	11,636	14,116		(211)		(211)					0	1,261	03/01/2036.	1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		01/01/2020.	Paydown			67		0				0		(1,521)		1,521	1,521	0	01/01/2047.	1FM
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1		03/01/2020.	Paydown		477,077	477,078	96,608	403,514		3,911		3,911		477,077			0	5,906	09/01/2036.	1FM
47760Q AA 1	JIMMY 171 2I - ABS		01/30/2020.	Paydown		22,500	22,500	22,500	22,500				0		22,500			0	203	07/30/2047.	2FE
47760Q AB 9	JIMMY 171 2II - ABS		01/30/2020.	Paydown		18,000	18,000	18,000	18,000				0		18,000			0	218	07/30/2047.	2FE
478375 AD 0	JOHNSON CONTROLS INTERNATIONAL PLC	C	03/30/2020.	Maturity @ 100.00		6,150,000	6,150,000	6,108,366	6,148,377		1,623		1,623		6,150,000			0	153,750	03/30/2020.	2FE
48244X AA 0	KDAC 171 A - ABS	C	03/15/2020.	Paydown		190,364	190,364	190,358	190,361		4		4		190,364			0	1,326	12/15/2042.	1FE
49255P AA 1	KSTRL 181 A - ABS	C	03/15/2020.	Paydown		126,641	126,641	123,069	123,450		3,191		3,191		126,641			0	897	12/15/2038.	1FE
493268 AY 2	KSLT 00B A2 - ABS		01/27/2020.	Paydown		12,119	12,119	9,817	12,118		2		2		12,119			0	71	07/25/2029.	1FE
501044 CH 2	THE KROGER CO.		01/15/2020.	Maturity @ 100.00		5,000,000	5,000,000	4,987,450	4,999,951		49		49		5,000,000			0	153,750	01/15/2020.	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP		03/16/2020.	Direct		1,807,681	1,807,681	1,807,681	1,807,681				0		1,807,681			0	27,105	07/24/2034.	1PL
50208X AJ 1	LMREC 15CR1R AR - CMBS		03/24/2020.	Paydown		2,831,319	2,831,319	2,833,089	2,832,261		(942)		(942)		2,831,319			0	11,460	02/24/2032.	1FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD - ABS	C	03/15/2020.	Paydown		218,750	218,750	214,506	215,934		2,816		2,816		218,750			0	1,577	01/15/2042.	1FE
52518R BE 5	LSSC 02GE1 A - RMBS		03/01/2020.	Paydown		2,147	2,147	2,049	1,340	807			807		2,147			0		01/30/2032.	6*
52520M CE 1	LMT 052 3A7 - CMO/RMBS		03/01/2020.	Paydown		45,191	28,133	12,591	18,213		44		44		45,191			0	314	12/25/2035.	1FM
525221 EM 5	LXS 057N A1A - RMBS		03/25/2020.	Paydown		113,301	113,301	83,096	89,504		23,796		23,796		113,301			0	432	12/25/2035.	1FM
525221 GM 3	LXS 059N 1A1 - RMBS		03/25/2020.	Paydown		553,897	553,897	472,370	475,365		78,532		78,532		553,897			0	2,144	02/25/2036.	1FM
52523M AD 2	LXS 0615 A4 - RMBS		03/25/2020.	Paydown		46,246	46,286	25,586	28,143		387		387		46,246			0	155	10/25/2036.	1FM
525241 AL 9	LXS 071 WF1 - RMBS		03/01/2020.	Paydown		19,071	17,865	6,934	12,970		52		52		19,071			0	130	01/25/2037.	1FM
525248 AC 4	LXS 075HA APO - RMBS		03/01/2020.	Paydown		10,506	15,407	4,241			10,506		10,506		10,506			0		05/25/2037.	1FM
526602 AA 5	LEONARD WOOD FAMILY CMNTYS LLC		01/15/2020.	Call @ 100.00		185,632	185,632	185,632	185,632				0		185,632			0	4,756	07/15/2020.	2FE
53117C AN 2	LIBERTY PROPERTY LP		03/05/2020.	Call @ 100.00		11,553,776	11,000,000	10,978,550	10,994,054		406		406		10,994,460		5,540	5,540	654,609	06/15/2022.	1FE
53117C AR 3	LIBERTY PROPERTY LP		02/19/2020.	Call @ 100.00		5,458,961	5,000,000	4,982,200	4,990,057		229		229		4,990,286		9,714	9,714	530,836	04/01/2025.	1FE
53117C AS 1	LIBERTY PROPERTY LP		02/06/2020.	Unknown		4,970,877	5,000,000	4,958,100	4,970,493		384		384		4,970,877			0	61,424	10/01/2026.	2FE
53117C AT 9	LIBERTY PROPERTY LP		02/06/2020.	Unknown		2,992,932	3,000,000	2,992,260	2,992,869		62		62		2,992,932			0	70,448	02/01/2029.	1FE
542514 EV 2	LBMLT 041 M2 - RMBS		03/25/2020.	Paydown		16,118	16,118	15,771	15,873		244		244		16,118			0	75	02/25/2034.	1FM
543190 AA 0	LTRAN 3 A1 - ABS		03/15/2020.	Paydown		886,719	886,719	857,989	867,067		19,651		19,651		886,719			0	4,450	01/17/2045.	1FE
543190 AB 8	LTRAN 3 A2 - ABS		02/18/2020.	Paydown		1,022,380	1,022,380	1,003,937	1,008,746		13,634		13,634		1,022,380			0	6,918	01/17/2045.	1FE
55265K 7C 7	MASTR 041 B1 - CMO/RMBS		03/01/2020.	Paydown		46,886	46,886	46,139	46,090		796		796		46,886			0	413	02/25/2034.	4FM
55274Q AK 1	MASTR 062 110 - CMO/RMBS		03/01/2020.	Paydown		189,908	197,911	186,544	168,252		85		85		189,908			0	1,601	06/25/2036.	1FM
55281T AA 8	MCA 2 A - CDO		02/18/2020.	Paydown		1,071,072	1,071,072	1,071,072	1,071,244		(172)		(172)		1,071,072			0	10,062	08/15/2028.	1FE
55281T AB 6	MCA 2 B - CDO		02/18/2020.	Paydown		476,088	476,087	476,087	476,155		(68)		(68)		476,088			0	5,729	08/15/2028.	2FE
55312H AA 7	MMCAP 17 A1 - CDO		03/02/2020.	Paydown		8,719	8,719	8,308	8,318		401		401		8,719			0	232	12/01/2035.	1FE
55446M AA 5	MAACH 1 A - ABS	C	03/15/2020.	Paydown		146,485	146,485	146,480	146,480		4		4		146,485			0	848	10/15/2039.	1FE
55608J AC 2	MACQUARIE GROUP LTD	C	01/14/2020.	Maturity @ 100.00		7,000,000	7,000,000	6,993,770	6,999,979		21		21		7,000,000			0	210,000	01/14/2020.	1FE
57430U 30 1	MDIBS 061 A - ABS		01/01/2020.	Paydown									0					0	177	12/10/2065.	5FE
576431 AJ 9	MARM 071B 2A1 - CMO/RMBS		03/01/2020.	Paydown		19,424	19,426	5,722	11,764		17		17		19,424			0	133	11/25/2036.	1FM
576433 C5 3	MARM 05ARM6 5A2 - CMO/RMBS		03/01/2020.	Paydown		9,807	9,807	8,233	8,085		31		31		9,807			0	53	07/25/2035.	1FM
576433 D5 2	MARM 05ARM7 3A1 - CMO/RMBS		03/01/2020.	Paydown		1,828	1,828	1,476	1,393		(1)		(1)		1,828			0	12	09/25/2035.	1FM
576433 GM 2	MARM 03ARM6 6A1 - CMO/RMBS		03/01/2020.	Paydown		206,434	206,434	198,692	197,375		125		125		206,434			0	1,400	12/25/2033.	1FM
576433 HM 1	MARM 03AR7B 4A1 - CMO/RMBS		03/01/2020.	Paydown		9,052	9,052	8,803	8,694		358		358		9,052			0	60	01/25/2034.	1FM
576433 QD 1	MARM 04AR7B 5A1 - CMO/RMBS		03/01/2020.	Paydown		3,868	3,868	3,674	3,633		235		235		3,868			0	34	07/25/2034.	1FM
576433 XA 9	MARM 05ARM1 3A1 - CMO/RMBS		03/01/2020.	Paydown		10,562	10,562	10,034	9,959		603		603		10,562			0	58	02/25/2035.	1FM
576433 XW 1	MARM 05ARM2 3A1 - CMO/RMBS		03/01/2020.	Paydown		49,686	49,686	47,699	47,246		2,441		2,441		49,686			0	309	03/25/2035.	1FM
576434 J7 0	MALT 05ALT2 4A3 - CMO/RMBS		03/25/2020.	Paydown		66,795	66,795	55,523	62,473		4,322		4,322		66,795			0	248	03/25/2035.	1FM
576434 W5 9	MALT 05ALT6 3A1 - CMO/RMBS		01/01/2020.	Paydown									0					0	55	11/25/2020.	4FM
576434 W5 9	MALT 05ALT6 3A1 - CMO/RMBS		03/01/2020.	Paydown		127,510	127,388	122,717	112,613		343		343		127,510			0	1,118	11/25/2020.	3FM
57643L LC 8	MABS 05AB1 A4 - RMBS		03/01/2020.	Paydown		551,464	551,464	536,880	533,254		18,210		18,210		551,464			0	2,820	11/25/2035.	1FM
57643M LZ 5	MASTR 061 1A3 - CMO/RMBS		03/01/2020.	Paydown		8,716	8,716	5,568	7,882		(6)		(6)		8,716			0	76	05/25/2036.	3FM
57643M LZ 5	MASTR 061 1A3 - CMO/RMBS		03/01/2020.	Paydown		35,813	35,814	22,854	32,385		(35)		(35)		35,813			0	452	05/25/2036.	2FM
57645T AA 5	MARM 07HF2 A1 - RMBS		03/25/2020.	Paydown		271,464	271,464	238,106	255,695		15,769		15,769		271,464			0	919	09/25/2037.	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
58503F 40 3	MEDLEY CAPITAL CORP		01/13/2020.	VARIOUS		618,094	617,250	610,596	610,725		169		169		610,893		7,200	7,200		01/30/2021.	5FE
58503F 40 3	MEDLEY CAPITAL CORP		03/05/2020.	PIPR		503,293	502,500	497,083	497,188		620		620		497,807		5,486	5,486	8,166	01/30/2021.	1Z
59020U V7 7	MLMI 05A9 1A1 - CMO/RMBS		03/01/2020.	Paydown		8,853	8,853	8,305	8,301		27		27		8,853			0	63	12/25/2035.	1FM
59020U W4 3	MLMI 05A9 4A1 - CMO/RMBS		03/01/2020.	Paydown		87,478	81,443	71,850	60,333		38		38		87,478			0	536	12/25/2035.	1FM
59020U ZE 8	MLMI 05A6 1A1 - RMBS		03/25/2020.	Paydown		1,502,600	1,502,600	1,400,705	1,446,656		55,942		55,942		1,502,600			0	5,862	08/25/2035.	1FM
59023N AW 8	MLMI 06AF2B PO - CMO/RMBS		03/01/2020.	Paydown		4,212	4,212	2,527			4,212		4,212		4,212			0		10/25/2036.	1FM
59023P AB 9	MLCC 063 2A1 - CMO/RMBS		03/01/2020.	Paydown		86,205	86,205	77,154	76,018		10,188		10,188		86,205			0	620	10/25/2036.	1FM
59048@ AA 6	MESA AIRLINES PASS THROUGH TRUST 2015-1A		01/15/2020.	Paydown		189,827	189,827	189,827	189,869		(42)		(42)		189,827			0	4,508	07/15/2029.	2PL
59111R AA 0	METAL 171 A - ABS	C	02/15/2020.	Paydown		1,148,835	1,148,835	1,148,834	1,148,847		(12)		(12)		1,148,835			0	7,710	10/15/2042.	1FE
59217G AX 7	METROPOLITAN LIFE GLOBAL FUNDING I		03/27/2020.	BNP Paribas		35,772,883	35,303,000	33,273,985	34,580,658		55,596		55,596		34,636,253		1,136,630	1,136,630	764,898	01/10/2023.	1FE
594918 AW 4	MICROSOFT CORP		03/23/2020.	CREDIT SUISSE SECURITIES		21,075,200	20,000,000	19,901,600	19,957,149		2,330		2,330		19,959,479		1,115,721	1,115,721	201,389	12/15/2023.	1FE
595481 AA 0	MDST 051 A - ABS		03/01/2020.	Paydown		37,418	37,418	35,921	36,809		608		608		37,418			0	357	01/15/2040.	1FE
59549W AA 1	MDST 11 A - ABS		03/15/2020.	Paydown		63,944	63,944	63,943	63,945		(1)		(1)		63,944			0	506	07/15/2038.	2FE
59560W AA 5	MDST 101 A - ABS		03/01/2020.	Paydown		175,280	175,280	174,897	174,365		915		915		175,280			0	1,086	12/15/2045.	1FM
59748T AA 7	MIDLAND COGENERATION VENTURE LP		03/15/2020.	Paydown		280,000	280,000	280,000	280,026		(26)		(26)		280,000			0	8,400	03/15/2025.	3FE
59748T AB 5	MIDLAND COGENERATION VENTURE LP		03/15/2020.	Paydown		280,304	280,304	280,304	280,324		(20)		(20)		280,304			0	7,358	03/15/2025.	3FE
59801W AC 0	MIDO 7 A2 - CDO	C	02/20/2020.	Paydown		16,000,000	16,000,000	16,000,000	16,003,029		(3,029)		(3,029)		16,000,000			0	199,292	07/16/2029.	1FE
59980Y AJ 4	MCMLT 184 M3 - CMO/RMBS		02/11/2020.	JP Morgan		15,525,612	14,982,496	15,169,777	15,161,574		(4,353)		(4,353)		15,157,221		368,390	368,390	104,877	04/26/2066.	1FM
60688H AA 3	MMCFND 18 A1 - CDO		03/26/2020.	Paydown		80,767	80,767	62,141	62,441		18,326		18,326		80,767			0	733	12/26/2039.	1FE
60688Q AD 7	MIZUHO CORPORATE BANK LTD	C	03/31/2020.	BARCLAYS CAPITAL INC FIXED		13,286,910	13,000,000	12,962,040	12,988,509		994		994		12,989,502		297,408	297,408	175,771	10/17/2022.	1FE
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		03/12/2020.	AFG Private Placement		8,419,200	8,419,200	8,412,949	8,404,578		1,186		1,186		8,419,200		0	0	93,511	10/30/2023.	1PL
61690P AM 3	MSRR 13R7 6B - CMO/RMBS		02/01/2020.	Paydown		403,119	404,677	359,229	427,542		1,509		1,509		403,119			0	1,168	12/27/2046.	3FM
61690P AM 3	MSRR 13R7 6B - CMO/RMBS		03/25/2020.	Paydown		555,464	552,649	490,582	583,874		5,525		5,525		555,464			0	2,302	12/27/2046.	4FM
61748H AW 1	MSM 045AR 4A - CMO/RMBS		03/01/2020.	Paydown		201,032	201,032	203,290	202,166		(1,134)		(1,134)		201,032			0	860	07/25/2034.	1FM
61748H FK 2	MSM 0410AR B1 - CMO/RMBS		03/01/2020.	Paydown		40,342	40,342	38,243	38,446		1,896		1,896		40,342			0	278	11/25/2034.	1FM
61748H UF 6	MSM 061ARB 1A1 - RMBS		03/25/2020.	Paydown		57,970	57,977	44,657	41,006		356		356		57,970			0	236	02/25/2036.	1FM
61749L AP 6	MSM 068ARB 5A4 - CMO/RMBS		03/01/2020.	Paydown		627,436	627,436	459,205	475,610		151,826		151,826		627,436			0	3,318	06/25/2036.	1FM
61749L BM 2	MSM 068ARB 6A2 - CMO/RMBS		03/01/2020.	Paydown		2,038	2,038	69	1,018		1,021		1,021		2,038			0	14	06/25/2036.	1FM
61751D AE 4	MSM 0617X A3A - RMBS		03/01/2020.	Paydown		114,426	114,426	77,524	47,949		89		89		114,426			0	416	10/25/2046.	1FM
61751M AU 8	MSM 0710XS A18 - RMBS		03/01/2020.	Paydown		333,580	333,580	303,870	292,388		41,191		41,191		333,580			0	1,138	02/25/2037.	1FM
61751Q AB 1	MSHEL 071 A2 - RMBS		03/25/2020.	Paydown		43,148	43,148	24,729	13,850		229		229		43,148			0	143	12/25/2036.	1FM
617526 AD 0	MSAC 07HE1 A2B - RMBS		03/25/2020.	Paydown		115,853	115,853	72,408	68,547		451		451		115,853			0	352	11/25/2036.	1FM
61758M AA 5	MSRR 09R2A A1 - CMO/RMBS		03/01/2020.	Paydown		482,215	482,215	500,778	466,612		15,603		15,603		482,215			0	4,089	04/26/2036.	1FM
61758V AQ 0	MSRR 10R2B 3B2 - CMO/RMBS		01/01/2020.	Paydown		73,908	87,408	33,301	51,711				0		73,908			0	477	10/26/2037.	1FM
61759X AC 6	MORGAN STANLEY RE-REMIC TRUST 2010-R8 -		03/01/2020.	Paydown		280,598	298,841	145,200	208,094		255		255		280,598			0	2,949	01/01/2037.	1FM
61915R AK 2	MHL 053 A1 - RMBS		03/25/2020.	Paydown		1,343	1,343	772	981		362		362		1,343			0	6	08/27/2035.	1FM
61915R AU 0	MHL 055 A1 - RMBS		03/25/2020.	Paydown		74,908	74,908	48,316	57,195		17,713		17,713		74,908			0	243	12/25/2035.	1FM
61980A AC 7	MOTIVA ENTERPRISES LLC		01/15/2020.	Maturity @ 100.00		894,000	894,000	892,248	893,994		6		6		894,000			0	25,703	01/15/2020.	2FE
62856R AB 1	MYRIAD INTERNATIONAL HLDG BV	C	02/21/2020.	Call @ 100.00		6,603,701	6,500,000	6,530,000	6,502,835		(719)		(719)		6,502,115		(2,115)	(2,115)	334,451	07/18/2020.	2FE
62942K AA 4	NRPMT 131 A1 - CMO/RMBS		03/01/2020.	Paydown		1,260,578	1,260,578	1,205,293	1,211,745		48,833		48,833		1,260,578			0	7,128	07/25/2043.	1FM
62946A AA 2	NPRL 161 A1 - ABS		03/20/2020.	Paydown		357,138	357,138	357,138	357,141		(3)		(3)		357,138			0	2,500	04/30/2046.	1FE
62946A AC 8	NPRL 171 A1 - ABS		03/20/2020.	Paydown		287,827	287,827	287,824	287,826		1		1		287,827			0	1,626	10/21/2047.	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
62947A AB 9	NPRL 192 A2 - ABS		03/19/2020.	Paydown		262,610	262,610	262,599	262,600		11		11		262,610			0	1,372	11/19/2049.	1FE
62954J AA 2	NPRL 191 A1 - ABS		03/20/2020.	Paydown		403,196	403,196	403,177	400,262		17		17		403,196			0	1,723	09/20/2049.	1FE
629568 AX 4	NABORS INDUSTRIES INC.		01/22/2020.	VARIOUS		3,664,640	3,584,000	3,571,599	3,581,655		76		76		3,581,731		2,269	2,269	58,476	09/15/2021.	4FE
629568 BB 1	NABORS INDUSTRIES INC.		01/17/2020.	GOLDMAN		3,760,000	4,000,000	3,985,400	3,993,984		83		83		3,994,067		(234,067)	(234,067)	71,740	09/15/2023.	4FE
631707 AJ 5	NCC 171 A1B - CDO	C	03/03/2020.	Call @ 100.00		11,000,000	11,000,000	11,000,000	11,000,960		109		109		11,001,069		(1,069)	(1,069)	138,227	10/15/2029.	1FE
6325C0 BY 6	NATIONAL AUSTRALIA BANK LTD.	C	03/26/2020.	CITIGROUP		14,905,170	14,750,000	14,397,020	14,708,619		10,215		10,215		14,718,834		186,336	186,336	191,801	12/10/2020.	1FE
63939E AB 9	NAVSL 15A A2A - ABS		03/15/2020.	Paydown		161,629	161,629	161,569	161,608		20		20		161,629			0	738	12/15/2028.	1FE
63946B AE 0	NBCUNIVERSAL MEDIA LLC		03/06/2020.	Call @ 100.00		2,069,060	2,000,000	1,999,500	1,999,994		1		1		1,999,995		5	5	106,734	04/01/2021.	1FE
64129J BA 7	NEUB 14R B2R - CDO	C	02/14/2020.	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	87,627	01/28/2030.	1FE
64130H AJ 0	NEUB 24 B2 - CDO	C	03/12/2020.	Paydown		3,200,000	3,200,000	3,199,396	3,198,138		1,862		1,862		3,200,000			0	48,582	04/19/2030.	1FE
643529 AC 4	NCAMT 06ALT2 AF3 - RMBS		03/01/2020.	Paydown		68,278	68,278	45,405	23,627		(7)		(7)		68,278			0	414	10/25/2036.	1FM
643529 AD 2	NCAMT 06ALT2 AF4 - RMBS		03/01/2020.	Paydown		31,151	31,151	20,715	10,796		(4)		(4)		31,151			0	188	10/25/2036.	1FM
64829T AA 9	NZES 18FNT1 A - CMO/RMBS		03/25/2020.	Paydown		211,629	211,629	211,586	211,598		32		32		211,629			0	1,303	05/25/2023.	1FE
64829T AB 7	NZES 18FNT1 B - CMO/RMBS		03/25/2020.	Paydown		264,537	264,537	264,515	264,523		14		14		264,537			0	1,764	05/25/2023.	1FE
64829T AH 4	NZES 18FNT2 A - ABS		03/25/2020.	Paydown		289,692	289,692	289,612	289,584		108		108		289,692			0	1,853	07/25/2054.	1FE
64829T AJ 0	NZES 18FNT2 B - ABS		03/25/2020.	Paydown		416,432	416,432	416,375	416,332		101		101		416,432			0	2,887	07/25/2054.	1FE
65023T AC 6	NBCLO 161 A2 - CDO	C	02/14/2020.	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,757		167		167		5,000,924		(924)	(924)	62,255	12/21/2029.	1FE
65444# AA 1	9 CAMPUS CIRCLE WESTLAKE LLC		03/11/2020.	Paydown		127,944	127,944	127,944	127,944		(0)		(0)		127,944			0	754	07/01/2024.	1
65535H AB 5	NOMURA HOLDINGS INC.	C	03/04/2020.	Maturity @ 100.00		8,000,000	8,000,000	8,138,180	8,003,319		(3,319)		(3,319)		8,000,000			0	268,000	03/04/2020.	2FE
65535V KX 5	NAA 05WF1 2A5 - RMBS		03/01/2020.	Paydown		14,041	14,041	14,273	14,247		(206)		(206)		14,041			0	87	03/25/2035.	1FM
65535V MJ 4	NAA 05AR3 1A1 - RMBS		03/25/2020.	Paydown		71,921	71,921	59,784	59,560		205		205		71,921			0	197	07/25/2035.	1FM
65535V NL 8	NAA 05AR4 5A3 - RMBS		03/25/2020.	Paydown		51,948	51,948	35,779	35,658		198		198		51,948			0	222	08/25/2035.	1FM
65539C AK 2	NMRR 114R 110 - CMO/RMBS		03/01/2020.	Paydown		163,092	159,008	132,118	142,980		178		178		163,092			0	1,033	12/29/2036.	1FM
65540E BR 9	NMRR 141R 3A8 - CMO/RMBS		03/25/2020.	Paydown		472,741	472,741	394,738			78,002		78,002		472,741			0	677	07/26/2036.	1Z
65557C AD 5	NORDEA BANK AB	C	03/26/2020.	BNP Paribas		16,200,000	16,000,000	16,139,260	16,018,095		(4,210)		(4,210)		16,013,885		186,115	186,115	554,667	01/14/2021.	1FE
65557C AJ 2	NORDEA BANK AB	C	01/27/2020.	Maturity @ 100.00		2,000,000	2,000,000	2,158,100	2,001,416		(1,416)		(1,416)		2,000,000			0	48,760	01/27/2020.	1FE
67077M AB 4	NUTRIEN LTD.	C	03/30/2020.	Maturity @ 100.00		7,000,000	7,000,000	6,937,630	6,997,387		2,613		2,613		7,000,000			0	170,625	03/30/2020.	2FE
67087T DE 8	OAK 02A A3 - ABS		03/01/2020.	Paydown		20,816	20,816		6,733		250		250		20,816			0	220	05/15/2024.	5FE
67103Q BC 0	OFSBS 5R 3FR - CDO		01/10/2020.	Paydown		388,696	388,696	388,696	388,495		201		201		388,696			0	3,863	04/17/2025.	1FE
67111D AE 6	OZLM 15 A2B - CDO	C	03/06/2020.	Call @ 100.00		11,500,000	11,500,000	11,500,000	11,499,878		136		136		11,500,014		(14)	(14)	176,384	01/20/2029.	1FE
67114* AA 0	ORCC FINANCING IV LLC		01/24/2020.	Direct		573,810	573,810	573,810	573,810				0		573,810			0		08/02/2029.	1Z
67114* AA 0	ORCC FINANCING IV LLC		03/23/2020.	Direct		765,079	765,079	765,079	765,079				0		765,079			0	6,763	08/02/2029.	1PL
674135 EM 6	OAK 99A M2 - ABS		03/01/2020.	Paydown		6,925	5,678	2,751	395		6,480		6,480		6,925			0	137	04/15/2029.	6FE
679574 AG 8	OLD DOMINION ELECTRIC COOPERATIVE		01/01/2020.	Paydown									0					0	1,876	12/01/2028.	1FE
679574 AH 6	OLD DOMINION ELECTRIC COOPERATIVE		01/01/2020.	Paydown									0					0	473	12/01/2028.	1FE
68383N BN 2	OPMAC 053 A2 - RMBS		03/25/2020.	Paydown		104,522	104,522	80,351	100,762		3,761		3,761		104,522			0	393	07/25/2035.	1FM
68403B AB 1	OOMLT 07FXD2 2A1 - RMBS		03/01/2020.	Paydown		65,760	65,760	65,883	65,760		(0)		(0)		65,760			0	405	03/25/2037.	1FM
68504R AA 6	ONGLT 14A A - ABS		03/09/2020.	Paydown		81,348	81,348	81,334	81,340		8		8		81,348			0	327	07/09/2029.	1FE
693456 AA 3	PMTLT 13J1 A1 - CMO/RMBS		03/01/2020.	Paydown		620,169	620,169	604,277	604,597		15,573		15,573		620,169			0	4,031	09/25/2043.	1FM
69349L AK 4	PNC BANK, N.A.		03/31/2020.	CITIGROUP		7,141,820	7,000,000	6,974,730	6,991,495		668		668		6,992,163		149,657	149,657	138,814	01/30/2023.	1FE
693684 AA 0	PSMC 201 A1 - CMO/RMBS		03/01/2020.	Paydown		268,784	268,784	274,790			(6,006)		(6,006)		268,784			0	985	01/25/2050.	1FE
69374X AA 8	PSMC 192 A1 - CMO/RMBS		03/23/2020.	Paydown		1,424,231	1,424,231	1,452,716	1,451,571		(27,340)		(27,340)		1,424,231			0	8,716	10/25/2049.	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
69375B AA 5	PSMC 193 A1 - CMO/RMBS		03/23/2020.	Paydown		881,900	881,900	894,716	894,157		(12,257)		(12,257)		881,900			0	6,252	11/26/2049.	1FE
69403W AA 5	PACBEA 06A AA - ABS		01/15/2020.	Paydown		315,069	315,069	347,540	333,742		(18,673)		(18,673)		315,069			0	8,474	07/15/2026.	2FE
70213H AB 4	PARTNERS HEALTHCARE SYSTEM INC		01/29/2020.	Call @ 100.00		5,784,379	5,650,000	5,648,251	5,649,689		16		16		5,649,704		296	296	246,774	07/01/2021.	1FE
70338C 10 9	PATRONS LEGACY 2004-I A LILACS - ABS		01/01/2020.	Paydown									0					0	65	05/04/2054.	2FE
713448 ES 3	PEPSICO INC		03/24/2020.	CITIGROUP		13,995,100	14,000,000	13,924,820			125		125		13,924,945		70,155	70,155	7,486	03/19/2030.	1FE
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		03/06/2020.	Direct		2,826,292	2,826,292	2,826,292	2,095,105		30		30		2,826,292			0	10,998	12/31/2031.	1PL
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	03/15/2020.	Paydown		267,857	267,857	267,855	267,843		14		14		267,857			0	1,446	06/15/2044.	1FE
72703P AA 1	PLNT 181 A21 - ABS		03/05/2020.	Paydown		36,250	36,250	36,250	36,252		(2)		(2)		36,250			0	388	09/08/2048.	2FE
72703P AC 7	PLNT 191 A2 - ABS		03/05/2020.	Paydown		17,500	17,500	17,500	17,500				0		17,500			0	173	12/05/2049.	2FE
74040T AC 7	PRETSL 4 MNT - CDO		03/23/2020.	Paydown		3,921	3,920	3,743	3,745		175		175		3,921			0	41	12/23/2031.	3FE
74040Y AB 8	PRETSL 10 A2 - CDO		01/03/2020.	Paydown		164,044	164,044	162,148	161,116		2,929		2,929		164,044			0	1,246	07/03/2033.	1FE
74041C AA 7	PRETSL 15 A1 - CDO		03/26/2020.	Paydown		55,948	55,948	42,924	40,386		15,563		15,563		55,948			0	1,187	09/26/2034.	1FE
74041E AA 3	PRETSL 16 A1 - CDO		03/23/2020.	Paydown		77,475	77,475	64,265	65,986		11,489		11,489		77,475			0	1,556	03/23/2035.	1FE
74041N AA 3	PRETSL 12 A1 - CDO	C	03/24/2020.	Paydown		552,192	552,192	524,922	534,067		18,125		18,125		552,192			0	3,667	12/24/2033.	1FE
74041N AL 9	PRETSL 12 A1 - CDO	C	03/24/2020.	Paydown		6,102	6,102	5,100	4,933		1,169		1,169		6,102			0	53	12/24/2033.	1FE
74042D AA 4	PRETSL 20 A1 - CDO		03/23/2020.	Paydown		244,849	244,849	225,414	225,511		19,338		19,338		244,849			0	1,420	03/22/2038.	1FE
74042E AA 2	PRETSL 17 A1 - CDO	C	03/23/2020.	Paydown		199,748	199,748	160,752	158,716		41,032		41,032		199,748			0	1,261	06/23/2035.	1FE
74042F AA 9	PRETSL 25 A1 - CDO	C	03/23/2020.	Paydown		679,911	679,911	545,486	560,438		119,473		119,473		679,911			0	3,753	06/22/2037.	1FE
74042H AA 5	PRETSL 19 A1 - CDO		03/23/2020.	Paydown		478,704	478,704	369,258	376,085		102,287		102,287		478,704			0	1,967	12/22/2035.	1FE
74042J AA 1	PRETSL 21 A1 - CDO	C	03/22/2020.	Paydown		302,693	302,693	255,676	258,395		44,298		44,298		302,693			0		03/22/2038.	1FE
74042M AA 4	PRETSL 22 A1 - CDO	C	03/22/2020.	Paydown		453,422	453,422	394,035	366,243		87,179		87,179		453,422			0		09/22/2036.	1FE
74042T AA 9	PRETSL 27 A1 - CDO		03/23/2020.	Paydown		147,098	147,099	102,969	92,465		54,634		54,634		147,098			0	852	12/22/2037.	1FE
74042W AA 2	PRETSL 18 A1 - CDO	C	03/23/2020.	Paydown		648,006	648,005	615,269	619,209		28,797		28,797		648,006			0	3,858	09/23/2035.	1FE
74043A AC 5	PRETSL 23 AFP - CDO		03/23/2020.	Paydown		109,296	109,296	125,682	64,486		(171,815)		(171,815)		109,296			0	(11,598)	12/22/2036.	2FE
74043A AD 3	PRETSL 23 A1 - CDO		03/23/2020.	Paydown		611,371	587,129	544,929	549,846		61,525		61,525		611,371			0	3,270	12/22/2036.	1FE
74043C AA 5	PRETSL 24 A1 - CDO	C	01/01/2020.	Paydown									0					0	15	03/22/2037.	1FE
74160M HK 1	PRIME 052 1A2 - CMO/RMBS		03/01/2020.	Paydown		4,963	4,963	4,997	4,958		5		5		4,963			0	55	07/25/2020.	1FM
74166Y AA 8	PROSE 191 A2 - ABS		01/30/2020.	Paydown		25,000	25,000	25,000	25,000				0		25,000			0	280	07/30/2049.	2FE
74338* AA 6	PROJECT AXIS GARNER - ABS		03/15/2020.	Paydown		85,461	85,461	85,461	85,462		(0)		(0)		85,461			0	575	11/15/2039.	1
743874 AC 3	PFMT 201 A2 - CMO/RMBS		03/01/2020.	Paydown		46,952	46,952	47,620			(668)		(668)		46,952			0	117	02/25/2050.	1FE
74387L AC 5	PFMT 191 A2 - CMO/RMBS		03/01/2020.	Paydown		154,677	154,677	155,571	155,571		(894)		(894)		154,677			0	791	12/27/2049.	1FE
74922M AA 9	RALI 06QA6 A1 - RMBS		03/25/2020.	Paydown		61,355	59,052	51,630	52,317		266		266		61,355			0	185	07/25/2036.	1FM
74922Q AA 0	RALI 06QA8 A1 - RMBS		03/25/2020.	Paydown		19,446	19,383	14,838	16,344		86		86		19,446			0	56	09/25/2036.	1FM
74923G AC 7	RALI 07QA1 A3 - RMBS		03/25/2020.	Paydown		138,815	130,113	102,250	106,692		684		684		138,815			0	456	01/25/2037.	1FM
74927B AK 6	RBSSP 098E 7A1 - CMO/RMBS		03/01/2020.	Paydown		10,995	10,995	11,861	12,377		(1,381)		(1,381)		10,995			0	586	09/26/2037.	1FM
74927T AC 5	RBSSP 109 3A2 - CMO/RMBS		03/26/2020.	Paydown		262,538	262,538	246,457	239,062		23,476		23,476		262,538			0	2,050	10/26/2034.	1FM
74928D AV 7	RBSSP 091 7A2 - CMO/RMBS		03/01/2020.	Paydown		139,423	138,841	62,818	55,195		890		890		139,423			0	650	06/01/2037.	1FM
74928F AY 6	RBSSP 093 6A3 - CMO/RMBS		03/01/2020.	Paydown		241,666	252,968	154,637	77,041		2,800		2,800		241,666			0	3,502	03/25/2036.	1FM
74928R AB 0	RBSSP 0910 1A2 - CMO/RMBS		03/01/2020.	Paydown		50,996	50,996	31,347	46,406		2		2		50,996			0	499	08/26/2035.	1FM
74928U AM 9	RBSSP 0912E 5A2 - CMO/RMBS		03/01/2020.	Paydown		204,319	192,033	135,997	158,438		1,326		1,326		204,319			0	1,813	08/26/2036.	1FM
74928U AX 5	RBSSP 0912H 8A2 - CMO/RMBS		03/01/2020.	Paydown		123,828	133,737	56,885	73,085		452		452		123,828			0	1,023	06/26/2036.	1FM
74928U BV 8	RBSSP 0912Q 162 - CMO/RMBS		03/25/2020.	Paydown		493,112	493,112	401,886			91,226		91,226		493,112			0	1,675	10/26/2035.	1Z

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
74928X BB 6	RBSSP 096C 3A2 - CMO/RMBS		03/25/2020.	Paydown		344,637	345,148	271,550	302,462		1,335		1,335		344,637			0	1,169	02/26/2051.	1FM
74929F AK 5	RBSSP 103C 4A2 - CMO/RMBS		03/01/2020.	Paydown		115,319	115,319	113,409	113,128		2,192		2,192		115,319			0	676	12/26/2035.	1FM
74930X BB 2	RBSSP RESECURITIZATION TRUST 2012-1 - MB		03/01/2020.	Paydown		530,664	530,664	506,784	526,694		3,970		3,970		530,664			0	6,400	01/01/2029.	1FM
74931T AG 0	RBSSP 126 4A1 - CMO/RMBS		03/25/2020.	Paydown		88,050	88,050	82,107	87,427		623		623		88,050			0	388	02/26/2036.	1FM
749357 AA 7	RCKT 191 A1 - CMO/RMBS		03/01/2020.	Paydown		3,894,605	3,894,605	3,954,850	3,952,034		(57,429)		(57,429)		3,894,605			0	21,038	09/27/2049.	1FE
749389 AA 0	RCKT 201 A1 - CMO/RMBS		03/27/2020.	Paydown									0		167,244		(167,244)	(167,244)		02/25/2050.	1FE
74951P DQ 8	RESIF 05A B3 - CMO/RMBS		03/01/2020.	Paydown		114,624	465,428	198,273	199,612		5,519		5,519		114,624			0	1,693	03/10/2037.	1FM
74951P DQ 8	RESIF 05A B3 - CMO/RMBS		03/10/2020.	Paydown		6,283	381,302	162,435	164,801		8,785		8,785		6,283			0	2,184	03/10/2037.	4FM
74951P DQ 8	RESIF 05A B3 - CMO/RMBS		03/10/2020.	Paydown		4,288	260,217	110,853	110,333		5,192		5,192		4,288			0	1,491	03/10/2037.	5FM
74957 4 AC 3	RFMSI 06SA2 2A1 - CMO/RMBS		03/01/2020.	Paydown		25,329	27,936	14,518	13,288		142		142		25,329			0	247	08/25/2036.	1FM
74958T AB 9	RFMSI 07SA3 2A1 - CMO/RMBS		03/01/2020.	Paydown		67,537	84,225	74,252	67,762		34		34		67,537			0	752	07/27/2037.	1FM
74958W AC 0	RFMSI 07SA1 2A2 - CMO/RMBS		03/01/2020.	Paydown		2,087	4,272	1,966	1,533		29		29		2,087			0	32	02/25/2037.	1FM
74968R AA 3	RPIT 191 A - CMO/RMBS		03/25/2020.	Paydown		405,377	405,377	402,239	402,357		3,020		3,020		405,377			0	2,261	10/25/2063.	1FE
75086# AA 3	RAINIER GSA PORTFOLIO I, LLC		03/15/2020.	Paydown		55,652	55,652	55,652	55,652		(0)		(0)		55,652			0	449	06/15/2036.	1
75114R AD 7	RALI 06QA3 A1 - RMBS		03/25/2020.	Paydown		610,146	606,880	508,521	573,587		10,736		10,736		610,146			0	2,023	04/25/2036.	1FM
75115B AC 3	RALI 06QA5B 2A1 - CMO/RMBS		03/01/2020.	Paydown		4,718	16,343	14,155	13,138		7		7		4,718			0	164	07/25/2036.	1FM
75115L AA 5	RALI 07QH7 1A1 - RMBS		03/25/2020.	Paydown		203,015	203,015	186,773	184,575		18,440		18,440		203,015			0	471	08/25/2037.	1FM
75156V AD 7	RAMP 06RS3 A4 - RMBS		03/25/2020.	Paydown		179,489	193,534	152,257	158,352		900		900		179,489			0	667	05/25/2036.	1FM
75406E AD 3	RASC 06KS4 A4 - RMBS		03/25/2020.	Paydown		384,934	384,934	190,539	369,755		15,179		15,179		384,934			0	1,565	06/25/2036.	1FM
755111 BR 1	RAYTHEON CO		02/15/2020.	Maturity @ 100.00		5,000,000	5,000,000	5,003,850	5,000,096		(96)		(96)		5,000,000			0	110,000	02/15/2020.	1FE
75574W AA 5	RCMT 18FL2 A - CDO		03/25/2020.	Paydown		1,716,085	1,716,085	1,716,085	1,715,971		114		114		1,716,085			0	8,721	06/25/2035.	1FE
75903A AB 3	REGDIV 051 A1B - CDO	C	01/25/2020.	Paydown		192,816	192,816	182,211	192,816		0		0		192,816			0		01/25/2036.	1FE
759676 AF 6	RAMC 062 AF3 - RMBS		03/01/2020.	Paydown									0					0	6	08/25/2036.	2FM
759676 AF 6	RAMC 062 AF3 - RMBS		03/01/2020.	Paydown		1,722	1,722	588	1,035		(8)		(8)		1,722			0	18	08/25/2036.	3FM
75971F AY 9	RAMC 073 AF6 - RMBS		03/01/2020.	Paydown		53,074	53,074	38,213	40,914		12,160		12,160		53,074			0	313	09/25/2037.	1FM
759950 EM 6	RAMC 044 AF5 - RMBS		03/01/2020.	Paydown		221,101	221,101	199,612	203,684		17,416		17,416		221,101			0	1,410	02/25/2035.	1FM
760985 S6 9	RFSC 04RP1 M3 - RMBS		03/25/2020.	Paydown		24,207	24,207	24,086	24,122		86		86		24,207			0	221	11/25/2042.	4FM
76110H H8 5	RALI 04QA6 NB4 - CMO/RMBS		03/01/2020.	Paydown		6,958	7,529	6,545	6,608		13		13		6,958			0	109	12/26/2034.	1FM
76110H T9 0	RALI 05QA2 NB2 - CMO/RMBS		03/01/2020.	Paydown		13,071	13,071	6,237	9,804		108		108		13,071			0	109	02/25/2035.	1FM
76110V RX 8	RFMS2 05HS1A 1A4 - RMBS		03/01/2020.	Paydown		114,340	114,340	2,609	28,652		715		715		114,340			0	1,035	09/25/2035.	1FM
761118 BU 1	RALI 05QA8 NB2 - CMO/RMBS		03/01/2020.	Paydown		166,192	171,734	145,324	144,481		43		43		166,192			0	636	07/25/2035.	1FM
761118 FL 7	RALI 05QA9 CB3 - CMO/RMBS		03/01/2020.	Paydown		185,632	185,554	179,894	178,453		(70)		(70)		185,632			0	1,491	08/25/2035.	1FM
761118 FM 5	RALI 05QA9 N41 - CMO/RMBS		02/01/2020.	Paydown		10,644	10,644	9,585	9,229		8		8		10,644			0	219	08/25/2035.	1FM
761118 KH 0	RALI 05QS15 2A - CMO/RMBS		03/01/2020.	Paydown		7,960	10,346	3,693	7,717		16		16		7,960			0	118	10/25/2035.	1FM
761118 UQ 9	RALI 06QS2 1A9 - CMO/RMBS		03/01/2020.	Paydown		3,675	5,789	1,894	4,408		19		19		3,675			0	57	02/25/2036.	1FM
76111X TE 3	RFMSI 05SA1 2A - CMO/RMBS		02/01/2020.	Paydown									0					0	(38)	03/25/2035.	5FM
76111X TF 0	RFMSI 05SA1 3A - CMO/RMBS		03/01/2020.	Paydown		3,484	3,484	3,412	3,442		42		42		3,484			0	38	03/25/2035.	1FM
76112B NM 8	GMACM 05AA1 1A1 - CMO/RMBS		03/01/2020.	Paydown		372,396	504,952	467,649	461,219		616		616		372,396			0	3,789	05/18/2035.	1FM
76112B NN 6	GMACM 05AA1 2A1 - CMO/RMBS		03/01/2020.	Paydown		67,432	67,432	67,517	66,993		439		439		67,432			0	490	05/18/2035.	1FM
77879R AB 2	ROTOR 111 1A - ABS	D	03/15/2020.	Paydown		1,227,303	1,227,303	1,202,757	1,206,322		20,981		20,981		1,227,303			0	17,642	06/15/2046.	1FE
78386N BC 2	SACO 193 1B1 - RMBS		03/01/2020.	Paydown		13,296	13,296	12,945	13,171		124		124		13,296			0	74	04/25/2039.	2FM
78396Y AA 1	SESAC 191 A2 - ABS		01/25/2020.	Paydown		15,000	15,000	15,000	15,000				0		15,000			0	196	07/25/2049.	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
78397A AA 2	SCFET 191 A1 - ABS		03/20/2020.	Paydown		414,652	414,652	414,639	414,625		27		27		414,652			0	1,937	03/20/2023.	1FE
784012 AA 4	SCFET 172 A - ABS		03/20/2020.	Paydown		804,985	804,985	802,103	802,955		2,030		2,030		804,985			0	4,744	12/20/2023.	1FE
78410T AA 4	SCFET 171 A - ABS		03/20/2020.	Paydown		1,356,631	1,356,631	1,356,344	1,356,257		373		373		1,356,631			0	10,429	01/20/2023.	1FE
78411K AB 0	SCFET 181 A2 - ABS		03/20/2020.	Paydown		994,007	994,007	993,999	993,816		191		191		994,007			0	5,244	10/21/2024.	1FE
78443C BN 3	SLMA 04B A3 - ABS		03/16/2020.	Paydown		825,367	825,367	656,167	776,286		49,081		49,081		825,367			0	5,855	03/15/2024.	1FE
78446T AB 0	SLMA 11C A2A - ABS		03/16/2020.	Paydown		1,029,866	1,029,866	1,029,866	1,029,903		(37)		(37)		1,029,866			0	7,692	10/17/2044.	1FE
78447V AD 0	SLMA 13B B - ABS		03/15/2020.	Paydown		2,159,417	2,159,417	2,046,907	2,151,254		8,162		8,162		2,159,417			0	10,886	05/16/2044.	1FE
78448Q AB 4	SMB 15B A2A - ABS		03/15/2020.	Paydown		267,511	267,511	266,278	267,093		418		418		267,511			0	1,346	07/15/2027.	1FE
78471D AA 5	SCLP 161 A - ABS		03/25/2020.	Paydown		471,961	471,961	471,910	471,934		27		27		471,961			0	2,746	08/25/2025.	1FE
78471F AA 0	SCLP 163 A - ABS		03/25/2020.	Paydown		503,842	375,024	375,016	375,024		128,818		128,818		503,842			0	2,134	12/26/2025.	1FE
78473T AJ 9	STARM 072 4A1 - CMO/RMBS		03/01/2020.	Paydown		64,517	64,461	55,788	54,437		(104)		(104)		64,517			0	695	04/25/2037.	1FM
80306A AA 8	SAPA 181 A - ABS	C	03/15/2020.	Paydown		338,143	338,143	340,417	340,043		(1,900)		(1,900)		338,143			0	2,746	12/15/2040.	1FE
805564 EM 9	SAST 993 BFA - RMBS		03/01/2020.	Paydown			22,586	3,642	15,204		(15,310)		(15,310)					0	383	12/25/2032.	1FM
805564 KR 1	SAST 021 AF6 - RMBS		03/01/2020.	Paydown		2,095	2,095	2,100	2,058		36		36		2,095			0	7	10/25/2030.	1FM
81375F CM 3	SASI 937 TA6 - CMO/RMBS		03/01/2020.	Paydown		47	47	47	47		0		0		47			0	1	12/25/2023.	1FM
81378E AA 1	SABR 07BR4 A2A - RMBS		03/25/2020.	Paydown		137,537	137,537	59,596	38,431		1,133		1,133		137,537			0	444	05/26/2037.	1FM
81618T AB 6	SELECT INCOME REIT		01/03/2020.	Call @ 100.00		6,000,000	6,000,000	5,952,600	5,999,143		55		55		5,999,198		802	802	91,200	02/01/2020.	2FE
81743A AA 7	SEMT 195 A1 - CMO/RMBS		03/01/2020.	Paydown		813,043	813,043	827,271	827,254		(14,203)		(14,203)		813,043			0	3,356	12/27/2049.	1FE
81745A AB 3	SEMT 135 A2 - CMO/RMBS		03/01/2020.	Paydown		358,373	358,373	339,279	341,781		16,593		16,593		358,373			0	2,046	05/25/2043.	1FM
81745C AA 1	SEMT 137 A1 - CMO/RMBS		03/01/2020.	Paydown		342,446	342,446	308,579	312,750		29,697		29,697		342,446			0	1,358	06/25/2043.	1FM
81745J AA 6	SEMT 1311 A1 - CMO/RMBS		03/01/2020.	Paydown		153,340	153,340	151,279	151,557		1,783		1,783		153,340			0	1,177	09/25/2043.	1FM
81745M AA 9	SEMT 132 A - CMO/RMBS		03/01/2020.	Paydown		505,882	505,882	453,170	458,490		47,391		47,391		505,882			0	1,734	02/25/2043.	1FM
81745R AB 6	SEMT 133 A2 - CMO/RMBS		03/01/2020.	Paydown		706,127	706,127	652,873	654,457		51,670		51,670		706,127			0	3,280	03/25/2043.	1FM
81748J AA 3	SEMT 194 A1 - CMO/RMBS		03/01/2020.	Paydown		916,207	916,207	935,390	934,692		(18,466)		(18,466)		916,207			0	3,286	11/25/2049.	1FE
81748K AA 0	SEMT 202 A1 - CMO/RMBS		03/01/2020.	Paydown		136,899	136,899	140,279			(3,380)		(3,380)		136,899			0	399	03/25/2050.	1FE
81748M AA 6	SEMT 201 A1 - CMO/RMBS		03/23/2020.	Paydown		705,169	705,169	721,365			(16,197)		(16,197)		705,169			0	2,976	02/25/2050.	1FE
817743 AA 5	SPRO 191 A2 - ABS		01/25/2020.	Paydown		45,625	45,625	45,908	30,000		(283)		(283)		45,625			0	561	10/25/2049.	2FE
81788Y AA 1	767 LLC		01/05/2020.	Paydown		81,815	81,815	81,815	81,815		(0)		(0)		81,815			0	409	10/05/2022.	2FE
81788Y AA 1	767 LLC		03/05/2020.	Paydown		164,706	164,706	164,706	164,706		(0)		(0)		164,706			0	1,802	10/05/2022.	2Z
82321U AA 1	SHENTON AIRCRAFT INVESTMENT I LTD - ABS	C	02/28/2020.	VARIOUS		5,679,347	5,679,347	5,624,825	5,640,924		960		960		5,641,883		37,464	37,464	57,893	10/15/2042.	1FE
82817* AA 9	SILVER SPRING METRO CENTER III LIMITED P		03/05/2020.	Paydown		124,297	124,297	124,297	124,297		(0)		(0)		124,297			0	793	01/05/2029.	1
82817@ AA 7	SILVER SPRING METRO CENTER IV LIMITED PA		03/05/2020.	Paydown		55,148	55,148	55,148	55,148		1		1		55,148			0	358	01/05/2029.	1
82922T AA 7	SINAI HEALTH SYSTEM		01/21/2020.	Call @ 100.00		90,000	90,000	90,000	90,000				0		90,000			0	1,365	01/20/2036.	1FE
83149U AC 5	SLMA 11B A3 - ABS		03/16/2020.	Paydown		546,863	546,863	511,659	546,291		572		572		546,863			0	3,703	06/16/2042.	1FE
83402Q AA 0	SCLP 162 A - ABS		03/25/2020.	Paydown		557,095	557,095	557,008	557,060		36		36		557,095			0	3,285	10/27/2025.	1FE
83404J AA 4	SCLP 173 A - ABS		03/25/2020.	Paydown		291,289	291,289	291,289	291,290		(1)		(1)		291,289			0	1,435	05/26/2026.	1FE
83405A AA 2	SCLP 171 A - ABS		03/25/2020.	Paydown		749,687	749,687	749,623	749,659		28		28		749,687			0	4,467	01/26/2026.	1FE
83405R AB 3	SCLP 181 A2 - ABS		03/25/2020.	Paydown		1,191,672	1,191,672	1,191,463	1,191,605		67		67		1,191,672			0	6,348	02/25/2027.	1FE
83405X AA 2	SCLP 183 A1 - ABS		03/25/2020.	Paydown		3,056,459	3,056,459	3,056,431	3,056,460		(2)		(2)		3,056,459			0	16,463	08/25/2027.	1FE
83416W AB 9	SOLAR STAR FUNDING LLC		01/01/2020.	Paydown									0					0	109	06/30/2035.	2FE
83417E AA 0	SOCTY 141 A - ABS		03/20/2020.	Paydown		88,692	88,692	88,683	88,682		10		10		88,692			0	665	04/20/2044.	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
83417F AA 7	SOCTY 142 A - ABS		01/20/2020.	Paydown		91,399	91,399	91,397	98,351		(8)		(8)		91,399			0	1,837	07/20/2044.	2FE
83417P AA 5	SOCTY 151 A - ABS		02/20/2020.	Paydown		141,172	141,172	141,099	141,154		18		18		141,172			0	2,950	08/21/2045.	1FE
83438J AA 4	SLOSO 071 ALA - CDO		01/07/2020.	Paydown		98,123	98,123	90,396	90,442		7,681		7,681		98,123			0	578	10/07/2037.	1FE
83546D AD 0	SONIC 161 A2 - ABS		01/22/2020.	Paydown		18,552,661	18,552,661	18,552,661	18,552,851		(190)		(190)		18,552,661			0	221,169	05/21/2046.	2FE
83546D AF 5	SONIC 181 A2 - ABS		03/20/2020.	Paydown		23,317	23,317	23,377	15,000		(60)		(60)		23,317			0	129	02/20/2048.	2FE
83546D AG 3	SONIC 201 A21 - ABS		03/20/2020.	Paydown		7,137,083	7,014,583	7,057,949			145		145		7,058,094		78,990	78,990	8,314	01/20/2050.	2FE
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS		03/20/2020.	Paydown		5,833	5,833	5,935			(102)		(102)		5,833			0	32	01/20/2050.	1FE
83611M HM 3	SVHE 05B M2 - RMBS		03/01/2020.	Paydown		67,744	67,744		20,091		1,622		1,622		67,744			0	780	05/25/2035.	1FM
83611M JX 7	SVHE 05OPT4 2A4 - RMBS		03/25/2020.	Paydown		159,719	159,719	122,185	149,640		10,078		10,078		159,719			0	523	12/25/2035.	1FM
84474Y AA 4	SOUTHWEST AIRLINES CO - ABS		02/01/2020.	Paydown		476,699	476,699	477,948	477,128		(430)		(430)		476,699			0	14,658	02/01/2024.	1FE
84858W AA 4	SPIRIT AIRLINES INC - ABS		02/15/2020.	Paydown		170,538	170,538	170,538	170,566		(28)		(28)		170,538			0	2,878	08/15/2031.	1FE
85208H AA 1	SPRTE 171 A - ABS	C	03/15/2020.	Paydown		130,381	130,381	129,893	130,194		187		187		130,381			0	931	12/15/2037.	1FE
85208N AA 8	SPRNTS 161 A1 - ABS		03/20/2020.	Paydown		312,500	312,500	312,495	312,506		(6)		(6)		312,500			0	3,164	03/20/2023.	2FE
85235* AA 6	ST LOUIS COUNTY CONTROL PASS-THRU TRUST		03/15/2020.	Paydown		188,757	188,757	188,757	188,757		(0)		(0)		188,757			0	1,195	12/15/2036.	1
855541 AC 2	STARM 07S1 3A1 - CMO/RMBS		03/01/2020.	Paydown		234,639	235,263	218,366	218,366		297	4	293		234,639			0	1,828	01/25/2037.	1FM
85572R AA 7	STARR 181 A - ABS	C	03/15/2020.	Paydown		368,588	368,588	367,458	367,654		935		935		368,588			0	2,521	05/15/2043.	1FE
85573L AA 9	STARR 191 A - ABS	C	03/15/2020.	Paydown		142,858	142,858	142,851	142,852		5		5		142,858			0	974	03/15/2044.	1FE
85771P AK 8	EQUINOR ASA	C	03/31/2020.	MORGAN STANLEY CO		22,344,520	22,000,000	21,411,160	21,752,686		14,590		14,590		21,767,276		577,244	577,244	416,197	01/15/2024.	1FE
86212V AA 2	STR 161 A1 - ABS		03/20/2020.	Paydown		51,676	51,676	51,648	51,656		20		20		51,676			0	342	10/22/2046.	1FE
86212V AD 6	STR 181 A1 - ABS		03/20/2020.	Paydown		51,653	51,653	51,640	51,643		11		11		51,653			0	341	10/20/2048.	1FE
86212V AE 4	STR 181 A2 - ABS		03/20/2020.	Paydown		68,441	68,441	68,415	68,417		24		24		68,441			0	490	10/20/2048.	1FE
86213C AA 3	STR 151 A1 - ABS		03/20/2020.	Paydown		10,375	10,375	10,389	10,380		(5)		(5)		10,375			0	65	04/20/2045.	1FE
86213C AB 1	STR 151 A2 - ABS		03/20/2020.	Paydown		26,875	26,875	26,739	26,791		84		84		26,875			0	187	04/20/2045.	1FE
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023		01/20/2020.	Direct		155,460	155,460	156,707	155,455		(9)		(9)		155,460			0	(2)	04/05/2023.	2FE
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023		03/20/2020.	Direct		313,643	313,643	316,158	313,632		(10)		(10)		313,643			0	3,498	04/05/2023.	2Z
863572 LV 3	SASC 964 A - CMO/RMBS		03/01/2020.	Paydown		3,161	3,161	2,963	2,982		178		178		3,161			0	43	09/25/2031.	1FM
863579 C3 0	SARM 0521 6A3 - CMO/RMBS		03/01/2020.	Paydown		145,233	141,821	124,509	122,538		364		364		145,233			0	873	11/25/2035.	1FM
863579 J9 0	SARM 0522 1A4 - CMO/RMBS		03/01/2020.	Paydown		72,327	72,472	59,585	65,993		112		112		72,327			0	469	12/25/2035.	1FM
863579 RP 5	SARM 0511 1A1 - CMO/RMBS		03/01/2020.	Paydown		9,601	9,601	8,425	8,220		1,380		1,380		9,601			0	67	05/25/2035.	1FM
863579 SU 3	SARM 0512 3A1 - CMO/RMBS		03/01/2020.	Paydown		398,819	398,819	306,320	323,518		934		934		398,819			0	2,031	06/25/2035.	1FM
863579 UL 0	SARM 0515 1A1 - CMO/RMBS		03/01/2020.	Paydown		24,056	23,939	17,895	14,655		13		13		24,056			0	90	07/25/2035.	1FM
863579 UU 0	SARM 0515 4A1 - CMO/RMBS		03/01/2020.	Paydown		185,561	185,901	163,879	156,175		233		233		185,561			0	1,216	07/25/2035.	1FM
863579 VH 8	SARM 0517 1A1 - CMO/RMBS		03/01/2020.	Paydown		866,962	866,962	829,848	831,827		1,178		1,178		866,962			0	5,310	08/25/2035.	1FM
863579 VW 5	SARM 0517 5A2 - CMO/RMBS		03/25/2020.	Paydown		6,499	13,808	6,470	7,829		88		88		6,499			0	40	08/25/2035.	1FM
863579 XR 4	SARM 0518 8A1 - CMO/RMBS		03/01/2020.	Paydown		611,669	611,853	562,181	566,160		71		71		611,669			0	2,413	09/25/2035.	1FM
863579 ZL 5	SARM 0520 3A3 - CMO/RMBS		03/01/2020.	Paydown		37,285	27,725	23,552	23,160		58		58		37,285			0	249	10/25/2035.	1FM
86358R DX 2	SASC 01SB1 A5 - RMBS		02/01/2020.	Paydown		8,882	8,882	8,515	8,541		(0)		(0)		8,882			0	40	08/25/2031.	2FM
86358R DX 2	SASC 01SB1 A5 - RMBS		03/01/2020.	Paydown		148,077	148,077	138,524	139,201		(14)		(14)		148,077			0	938	08/25/2031.	1FM
86358R XY 8	SASC 02AL1 A2 - RMBS		03/01/2020.	Paydown		186,710	186,710	147,061	162,949		23,760		23,760		186,710			0	1,029	02/25/2032.	5FE
86358R XZ 5	SASC 02AL1 A3 - RMBS		03/01/2020.	Paydown		111,788	111,788	100,918	101,809		9,979		9,979		111,788			0	631	02/25/2032.	5FE
86358R YB 7	SASC 02AL1 APO - RMBS		03/01/2020.	Paydown		23,168	23,547	16,617	19,424		120		120		23,168			0		02/25/2032.	5FE
86359A ME 0	SASC 03AL1 A - RMBS		03/01/2020.	Paydown		48,416	48,416	42,219	43,633		4,783		4,783		48,416			0	247	04/25/2031.	3FE

SCHEDULE D - PART 4

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
86359A MG 5	SASC 03AL1 APO - RMBS		03/01/2020.	Paydown		15,196	15,196	10,703	13,167		55		55		15,196			0		04/25/2031.	3FE
86359A WR 0	SASC 03AL2 A - RMBS		03/01/2020.	Paydown		197,354	197,354	171,271	183,899		13,455		13,455		197,354			0	907	01/25/2031.	3Z
86359A WT 6	SASC 03AL2 APO - RMBS		03/01/2020.	Paydown		47,156	47,156	36,661	40,202		90		90		47,156			0		01/25/2031.	5GI
86359B 4U 2	SASC 054XS 14A - RMBS		03/01/2020.	Paydown		346,637	346,637	324,105	341,851		4,786		4,786		346,637			0	3,000	03/25/2035.	1FM
86359B LE 9	SARM 04ARM2 4A1 - CMO/RMBS		03/01/2020.	Paydown		50,197	50,197	48,378	47,390		2,807		2,807		50,197			0	839	03/25/2034.	1FM
86359F AB 8	SASC 06S2 A2 - CMO/RMBS		03/25/2020.	Paydown		8,961	8,961		747		65		65		8,961			0	42	06/25/2036.	1FM
86359L NA 3	SAMI 05AR6 2A1 - CMO/RMBS		03/25/2020.	Paydown		114,477	114,477	77,614	87,702		26,775		26,775		114,477			0	468	09/25/2045.	1FM
86360B AG 3	SARM 064 4A1 - CMO/RMBS		03/01/2020.	Paydown		19,865	19,869	15,918	15,156		40		40		19,865			0	122	05/25/2036.	1FM
86360B AJ 7	SARM 064 5A1 - CMO/RMBS		03/01/2020.	Paydown		39,136	42,412	34,727	31,951		90		90		39,136			0	284	05/25/2036.	1FM
863667 AB 7	STRYKER CORP		01/15/2020.	Maturity @ 100.00		3,000,000	3,000,000	3,073,250	3,000,384		(384)		(384)		3,000,000			0	65,625	01/15/2020.	1FE
86765B AG 4	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		02/15/2020.	Maturity @ 100.00		3,000,000	3,000,000	2,990,160	2,999,870		130		130		3,000,000			0	82,500	02/15/2020.	2FE
86909# AA 5	SUSQUEHANNA (18 PROPERTIES) CONTROL PAS		03/23/2020.	Paydown		30,303	30,303	30,303	30,303		(0)		(0)		30,303			0	478	12/23/2036.	1
86934N AA 7	SCML 18SBC7 A - CMBS/CMO		03/01/2020.	Paydown		2,765,530	2,361,613	2,361,511	2,368,219		397,311		397,311		2,765,530			0	14,647	05/25/2039.	1FE
869507 AA 1	SPSS 171 A - ABS		03/15/2020.	Paydown		33,634	33,634	33,617	33,619		15		15		33,634			0	227	01/15/2071.	1FE
87248T AB 1	TICP 7 AJ - CDO	C	03/03/2020.	Call @ 100.00		9,000,000	9,000,000	9,000,000	9,000,071		107		107		9,000,178		(178)	(178)	118,745	07/16/2029.	1FE
87248T AD 7	TICP 7 B2 - CDO	C	03/03/2020.	Call @ 100.00		18,000,000	18,000,000	18,000,000	18,000,534		129		129		18,000,662		(662)	(662)	251,850	07/16/2029.	1FE
87267J AA 1	TFINS 182 A1 - CDO	C	03/30/2020.	Paydown		1,299,763	1,299,762	1,299,762	1,301,241		(1,478)		(1,478)		1,299,763			0	12,355	09/30/2039.	1FE
87305N AV 0	TTX CO - ABS		01/02/2020.	Paydown		491,523	491,523	491,524	491,591		(67)		(67)		491,523			0	13,401	01/02/2022.	1
87305N AW 8	TTX COMPANY 2004-A1 - MBS		01/02/2020.	Paydown		94,982	94,982	94,982	94,995		(13)		(13)		94,982			0	2,613	01/02/2022.	1
87342R AB 0	BELL 161 A22 - ABS		02/25/2020.	Paydown		30,000	30,000	30,000	30,000				0		30,000			0	328	05/25/2046.	2FE
87342R AC 8	BELL 161 A23 - ABS		02/25/2020.	Paydown		29,625	29,625	29,852	29,812		(187)		(187)		29,625			0	368	05/25/2046.	2FE
87342R AF 1	BELL 181 A22 - ABS		02/25/2020.	Paydown		17,500	17,500	17,500	17,501		(1)		(1)		17,500			0	201	11/25/2048.	1FE
874074 AA 5	TAL 171 A - ABS		03/20/2020.	Paydown		199,231	199,231	201,648	201,085		(1,854)		(1,854)		199,231			0	1,491	04/20/2042.	1FE
87407P AA 8	TAL 131 A - ABS		03/20/2020.	Paydown		655,000	655,000	648,824	651,665		3,335		3,335		655,000			0	3,163	02/22/2038.	1FE
87407P AE 0	TAL 132 A - ABS		03/20/2020.	Paydown		430,875	430,875	427,133	428,653		2,222		2,222		430,875			0	2,599	11/22/2038.	1FE
87407P AJ 9	TAL 141 A - ABS		03/20/2020.	Paydown		322,075	322,075	317,293	319,067		3,008		3,008		322,075			0	1,919	02/22/2039.	1FE
87407P AP 5	TAL 142 A2 - ABS		03/20/2020.	Paydown		240,625	240,625	239,666	240,240		385		385		240,625			0	1,376	05/20/2039.	1FE
87407P AR 1	TAL 143 A - ABS		03/20/2020.	Paydown		150,000	150,000	149,949	149,973		27		27		150,000			0	830	11/21/2039.	1FE
87819# AA 2	TD BANK MIAMI, FLORIDA		03/15/2020.	Paydown		32,916	32,916	32,916	32,916		(0)		(0)		32,916			0	209	01/15/2038.	1
881561 LE 2	TMTS 0411HE A - RMBS		03/25/2020.	Paydown		50,850	50,850	40,744	45,012		5,838		5,838		50,850			0	227	10/25/2035.	1FM
881561 LS 1	TMTS 0419HE M1 - RMBS		03/25/2020.	Paydown		83,870	83,870	66,455	74,952		8,918		8,918		83,870			0	402	10/25/2034.	1FM
881561 VY 7	TMTS 0512AL AF4 - RMBS		03/01/2020.	Paydown		249,218	249,218	240,628	239,908		9,310		9,310		249,218			0	1,968	07/25/2036.	1FM
88156E AB 2	TMTS 0617HE AB1 - RMBS		03/25/2020.	Paydown		778,113	778,113	671,402	734,998		6,198		6,198		778,113			0	2,653	01/25/2038.	1FM
88157V AB 3	TMTS 076 A2 - RMBS		03/25/2020.	Paydown		56,730	56,730	29,500	35,997		353		353		56,730			0	163	08/25/2038.	1FM
88159T AA 8	TES 172 A - ABS		02/20/2020.	Paydown		104,433	104,433	104,426	104,436		(3)		(3)		104,433			0	2,151	02/20/2048.	1FE
88315F AA 9	TMCL 171 A - ABS	C	03/20/2020.	Paydown		63,264	63,264	63,521	63,459		(195)		(195)		63,264			0	392	05/20/2042.	1FE
88315L AC 2	TMCL 191 A - ABS	C	03/20/2020.	Paydown		240,000	240,000	239,921	239,924		76		76		240,000			0	1,584	04/20/2044.	1FE
885220 DX 8	TMST 034 M1 - RMBS		03/25/2020.	Paydown		94,317	94,317	79,698	81,377		12,940		12,940		94,317			0	384	09/25/2043.	1FM
885220 GB 3	TMST 044 1A - CMO/RMBS		03/25/2020.	Paydown		5,839	5,839	5,569	5,580		260		260		5,839			0	22	12/25/2044.	1FM
885220 GK 3	TMST 044 5A - CMO/RMBS		03/01/2020.	Paydown		24,375	24,375	23,187	21,917		2,458		2,458		24,375			0	143	12/25/2044.	1FM
885220 HM 8	TMST 052 A1 - CMO/RMBS		03/25/2020.	Paydown		38,862	38,862	38,886	38,601		260		260		38,862			0	238	07/25/2045.	1FM
885220 KW 2	TMST 062 A2B - CMO/RMBS		03/25/2020.	Paydown		416,419	416,419	407,180	407,656		8,763		8,763		416,419			0	2,632	04/25/2036.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
88522R AB 0	TMST 065 A2 - CMO/RMBS		03/25/2020.	Paydown		669	3,310	732	181	4,563	540		5,103		669			0	177	08/25/2036.	1FM
886065 AA 9	TBOLT 18A A - ABS	C	02/26/2020.	VARIOUS		11,245,402	10,928,571	10,928,334	10,928,681		30		30		10,928,711		316,691	316,691	91,440	09/15/2038.	1FE
88606W AA 0	TBOLT 171 A - ABS	C	03/15/2020.	Paydown		519,986	519,986	519,964	520,081		(95)		(95)		519,986			0	2,445	05/17/2032.	1FE
88607A AA 7	TBOLT 2019 A - ABS	C	03/15/2020.	Paydown		142,857	142,857	142,851	142,852		5		5		142,857			0	874	11/15/2039.	1FE
89346D AF 4	TRANSALTA CORP	C	02/06/2020.	JP Morgan		6,251,250	6,000,000	5,895,960	5,965,354		916		916		5,966,270		284,980	284,980	56,250	11/15/2022.	3FE
89412K AA 8	TRAP 11 A1 - CDO		01/10/2020.	Paydown		4,805,525	4,805,526	4,547,229	4,560,263		245,263		245,263		4,805,525			0	28,854	10/10/2041.	1FE
89412M AC 0	TRAP 3 A1B - CDO		01/21/2020.	Paydown		68,912	68,912	63,743	68,883		29		29		68,912			0	1,059	01/20/2034.	1FE
89412R AB 1	TRAP 5 A1B - CDO		01/15/2020.	Paydown		4,113,940	4,113,940	3,423,141	3,129,571		984,368		984,368		4,113,940			0	63,977	07/15/2034.	1FE
89412W AA 2	TRAP 7 A1 - CDO		01/27/2020.	Paydown		71,240	71,240	61,900	61,221		10,018		10,018		71,240			0	437	01/25/2035.	1FE
89413A AA 9	TRAP 9 A1 - CDO		01/27/2020.	Paydown		11,544	11,544	10,274	10,412		1,133		1,133		11,544			0	66	01/27/2040.	1FE
89413C AA 5	TRAP 10 A1 - CDO		01/06/2020.	Paydown		6,016,513	6,016,514	5,602,878	5,552,149		464,364		464,364		6,016,513			0	36,244	07/08/2041.	1FE
89413G AA 6	TRAP 12 A1 - CDO		01/06/2020.	Paydown		22,225	22,225	18,474	16,604		5,621		5,621		22,225			0	131	04/06/2042.	1FE
89441# AA 4	TRAVERSE CITY CONTROL TRUST -2018 - ABS		03/15/2020.	Paydown		2,598,016	2,607,804	2,633,882	2,640,347		(42,331)		(42,331)		2,598,016			0	20,113	11/15/2039.	1
89655Y AA 4	TRL 091 A - ABS		03/16/2020.	Paydown		106,230	106,230	108,554	107,661		(1,431)		(1,431)		106,230			0	1,239	11/16/2039.	1FE
89656C AA 1	TRL 101 NTS - ABS		03/16/2020.	Paydown		159,523	159,523	167,148	165,479		(5,956)		(5,956)		159,523			0	1,191	10/16/2040.	1FE
89656F AA 4	TRL 121 A1 - ABS		03/15/2020.	Paydown		1,731,317	1,731,317	1,721,356	1,724,325		6,992		6,992		1,731,317			0	5,863	01/15/2043.	1FE
89657B AA 2	TRL 191 A1 - ABS		03/17/2020.	Paydown		107,453	107,453	107,399	107,401		52		52		107,453			0	680	04/17/2049.	1FE
89657B AB 0	TRL 192 A1 - ABS		03/17/2020.	Paydown		506,174	506,174	506,054	506,055		119		119		506,174			0	2,016	10/18/2049.	1FE
89679H AA 3	TCF 171 A - ABS		03/20/2020.	Paydown		62,714	62,714	62,658	62,664		50		50		62,714			0	372	06/20/2042.	1FE
89707Y AA 2	TROPC 4B A1L - CDO	C	01/15/2020.	Paydown		85,563	85,563	66,430	51,425		34,138		34,138		85,563			0	532	04/15/2035.	1FE
89708B AA 1	TROPC 5 AL1 - CDO	C	01/15/2020.	Paydown		6,621,981	6,621,981	5,964,272	5,865,057		756,924		756,924		6,621,981			0	38,768	07/15/2036.	1FE
898203 AA 2	TFINS 172 A1 - CDO	C	03/20/2020.	Paydown		875,000	875,000	857,500	857,856		17,144		17,144		875,000			0	8,147	09/20/2039.	1FE
898203 AB 0	TFINS 172 A2 - CDO	C	03/20/2020.	Paydown		400,000	400,000	392,000	391,091		8,909		8,909		400,000			0	3,767	09/20/2039.	1FE
89820U AB 0	TFINS 181 A2 - CDO	C	03/30/2020.	Paydown		176,858	176,858	175,089	175,167		1,690		1,690		176,858			0	1,817	03/30/2039.	1FE
89821J AA 6	TFINS 191 A1 - CDO	C	02/03/2020.	Paydown		334,573	334,572	334,572	334,572		0		0		334,573			0	3,343	02/02/2039.	1FE
90253@ AA 1	UA PASS THROUGH TRUST, SERIES A1		03/15/2020.	Paydown		147,542	147,542	149,017	148,737		(1,195)		(1,195)		147,542			0	1,220	02/15/2032.	2
90272* AA 0	UHC (SENIOR NOTE) CONTROL PASS-THROUGH T		03/15/2020.	Paydown		45,977	45,977	45,977	45,972		5		5		45,977			0	269	05/15/2033.	1
902752 AA 2	PVTPL UIRC-GSA V LLC		03/05/2020.	Paydown		99,163	99,163	99,163	99,163		(0)		(0)		99,163			0	783	12/05/2035.	1
90342W AA 5	USCAP 5 A1 - CDO		01/10/2020.	Paydown		22,629	22,629	18,782	18,893		3,736		3,736		22,629			0	132	10/10/2040.	1FE
90352W AA 2	STEAM 181 A1 - ABS		03/25/2020.	Paydown		188,927	188,927	188,927	188,928		(1)		(1)		188,927			0	1,210	04/27/2048.	1FE
90368# AA 1	UST-ALDETEC HOLDING COMPANY, LLC		03/06/2020.	Direct		133,333	133,333	130,667	132,856		153		153		133,333			0	2,333	07/17/2020.	5GI
90390K AB 0	USCAP 2 A2 - CDO		02/03/2020.	Paydown		46,192	46,192	45,491	45,527		665		665		46,192			0	321	08/01/2034.	1FE
90783T AA 8	UNION PACIFIC RAILROAD COMPANY 2004-1 PA		01/02/2020.	Paydown		915,988	915,988	915,989	916,215		(228)		(228)		915,988			0	24,750	07/02/2025.	1FE
90783X AA 9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH		01/02/2020.	Paydown		287,209	287,209	287,209	287,237		(28)		(28)		287,209			0	8,869	01/02/2031.	1FE
909287 AA 2	UNITED AIR LINES INC - ABS		01/02/2020.	Paydown		103,698	103,698	99,270	102,021		1,677		1,677		103,698			0	3,441	01/02/2024.	3FE
909319 AA 3	UNITED AIRLINES INC - ABS		02/15/2020.	Paydown		174,446	174,446	174,446	174,470		(24)		(24)		174,446			0	3,751	02/15/2027.	1FE
90932L AA 5	UNITED AIRLINES INC - ABS		01/01/2020.	Paydown									0					0	142	06/01/2029.	1FE
90932Q AA 4	UNITED AIRLINES INC - ABS		03/03/2020.	Paydown		111,126	111,126	111,126	111,138		(13)		(13)		111,126			0	2,084	03/03/2028.	1FE
912920 AG 0	QWEST CORP		01/15/2020.	Call @ 100.00		1,016,440	1,000,000	738,750	757,377		103		103		757,480		242,520	242,520	28,315	11/15/2043.	3FE
913017 BR 9	UNITED TECHNOLOGIES CORP		03/31/2020.	Call @ 100.00		5,010,025	5,000,000	4,975,050	4,999,216		672		672		4,999,888		112	112	112,525	04/15/2020.	2FE
913017 BV 0	UNITED TECHNOLOGIES CORP		02/28/2020.	Tender Offer		3,119,610	3,000,000	2,997,690	2,999,411		37		37		2,999,448		552	552	142,085	06/01/2022.	2FE
918204 AV 0	VF CORP		03/04/2020.	Call @ 100.00		4,135,600	4,000,000	3,987,600	3,997,720		230		230		3,997,950		2,050	2,050	206,767	09/01/2021.	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
91832Y AA 6	VMC 18FL2 A - CDO		03/17/2020.	Paydown		725,012	725,012	725,352			(340)		(340)		725,012			0	3,121	10/15/2035.	1FE
91845# AA 2	PVTPL VERIZON - CMO		03/15/2020.	Paydown		75,558	75,558	75,558	75,559		(1)		(1)		75,558			0	482	05/15/2035.	2
91854* AA 4	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR		03/15/2020.	Paydown		70,675	70,675	70,675	70,675		(0)		(0)		70,675			0	427	08/15/2036.	2
92211M AC 7	VDC 181 A2 - ABS		03/15/2020.	Paydown		25,000	25,000	25,000	25,000		(0)		(0)		25,000			0	170	02/16/2043.	1FE
92212K AA 4	VDC 191 A2 - ABS		03/15/2020.	Paydown		22,500	22,500	22,500	22,500		0		0		22,500			0	120	07/15/2044.	1FE
92257C AA 8	VCC 191 A - CMBS		03/01/2020.	Paydown		209,175	209,175	209,127	208,630		545		545		209,175			0	1,382	03/25/2049.	1FE
92257L AB 6	VCC 171 AFX - CMBS		03/01/2020.	Paydown		869,432	869,432	869,199	862,982		6,450		6,450		869,432			0	3,930	05/25/2047.	1FE
92259L AB 4	VCC 201 AFX - CMBS		03/25/2020.	Paydown		45,266	45,266	45,266			0		0		45,266			0	176	02/25/2050.	1Z
92535V AA 0	VBTOW 162 A - ABS		03/15/2020.	Paydown		22,503	22,503	22,502	22,503		(0)		(0)		22,503			0	195	10/15/2046.	2FE
92927 4T 0	WAMU 03S4 2A1 - CMO/RMBS		03/01/2020.	Paydown		36,956	36,956	37,107	36,995		(38)		(38)		36,956			0	361	06/25/2033.	1FM
92922F 3N 6	WAMU 05AR12 1A8 - CMO/RMBS		03/01/2020.	Paydown		262,171	262,171	247,588	249,414		155		155		262,171			0	1,372	10/25/2035.	1FM
92922F 3Q 9	WAMU 05AR12 2A1 - CMO/RMBS		03/01/2020.	Paydown		36,099	36,099	35,129	35,059		1,040		1,040		36,099			0	128	10/25/2035.	1FM
92922F 7C 6	WAMU 05AR16 2A1 - CMO/RMBS		03/01/2020.	Paydown		51,051	51,216	43,251	43,668		135		135		51,051			0	315	12/25/2035.	1FM
92922F 8T 8	WAMU 05AR18 3A1 - CMO/RMBS		03/01/2020.	Paydown		24,838	24,815	24,040	24,089		749		749		24,838			0	149	01/25/2036.	1FM
92922F GY 8	WAMU 03S11 3A3 - CMO/RMBS		03/25/2020.	Paydown		1,260	1,260	1,263	1,254		6		6		1,260			0	6	11/25/2033.	1FM
92922F J5 8	WAMU 05AR6 2AC - CMO/RMBS		03/25/2020.	Paydown		321,815	321,815	267,609	269,914		51,900		51,900		321,815			0	1,191	04/25/2045.	1FM
92925C CC 4	WAMU 06AR1 1AA - CMO/RMBS		03/01/2020.	Paydown		29,491	29,491	19,761	21,084		66		66		29,491			0	137	01/25/2046.	1FM
92925G AD 5	WAMU 06AR16 2A2 - CMO/RMBS		03/01/2020.	Paydown		91,994	91,994	86,561	86,729		5,266		5,266		91,994			0	512	12/25/2036.	1FM
92925V AF 7	WAMU 07HY1 2A3 - CMO/RMBS		03/01/2020.	Paydown		132,616	133,185	119,224	120,481		196		196		132,616			0	672	02/25/2037.	1FM
92935J BC 8	WFRBS 11C2 A4 - CMBS		03/01/2020.	Paydown		2,974,405	2,974,405	3,109,196	2,985,849		(11,444)		(11,444)		2,974,405			0	17,016	02/15/2044.	1FM
92938E AM 5	WFRBS 13C16 A4 - CMBS		01/01/2020.	Paydown		281,408	281,408	284,205	282,257		(849)		(849)		281,408			0	1,611	09/17/2046.	1FM
92977Y BW 0	WMLT 05B 2A4 - CMO/RMBS		03/01/2020.	Paydown		16,086	16,086	15,142	14,429		1,657		1,657		16,086			0	76	10/20/2035.	1FM
92990G AG 8	WAMU 07HY5 2A5 - CMO/RMBS		03/01/2020.	Paydown		813,337	1,121,451	868,684	821,439		5,021		5,021		813,337			0	10,273	05/25/2037.	1FM
92990G AJ 2	WAMU 07HY5 3A1 - CMO/RMBS		03/01/2020.	Paydown		261,052	261,662	237,934	234,622		867		867		261,052			0	1,799	05/26/2037.	1FM
93147# AA 3	WALGREENS (MARICOPA AZ) CONTROL PASS THR		03/15/2020.	Paydown		35,928	35,928	35,928	35,928		(0)		(0)		35,928			0	271	10/31/2034.	2
933636 AA 0	WAMU 07HY4 1A1 - CMO/RMBS		03/01/2020.	Paydown		58,705	59,100	52,568	54,991		40		40		58,705			0	221	04/25/2037.	1FM
933636 AG 7	WAMU 07HY4 3A1 - CMO/RMBS		03/01/2020.	Paydown		150,457	152,296	144,213	144,813		206		206		150,457			0	1,259	04/25/2037.	1FM
933636 AL 6	WAMU 07HY4 5A1 - CMO/RMBS		03/01/2020.	Paydown		180,777	181,848	162,040	166,195		148		148		180,777			0	846	11/25/2036.	1FM
93363E AB 1	WAMU 06AR10 1A2 - CMO/RMBS		03/01/2020.	Paydown		31,649	31,968	30,643	30,837		(4)		(4)		31,649			0	275	09/25/2036.	1FM
93363N AB 1	WAMU 06AR12 1A2 - CMO/RMBS		03/01/2020.	Paydown		50,460	51,013	48,223	49,145		63		63		50,460			0	279	10/25/2036.	1FM
93363P AA 8	WAMU 06AR14 1A1 - CMO/RMBS		03/01/2020.	Paydown		50,819	63,520	59,113	59,826		105		105		50,819			0	297	11/25/2036.	1FM
93363P AC 4	WAMU 06AR14 1A3 - CMO/RMBS		03/01/2020.	Paydown		560,284	700,316	657,695	663,310		1,114		1,114		560,284			0	3,269	11/25/2036.	1FM
93363P AD 2	WAMU 06AR14 1A4 - CMO/RMBS		03/01/2020.	Paydown		8,649	10,810	9,893	9,963		20		20		8,649			0	50	11/25/2036.	1FM
939336 TX 1	WAMMS 03MS7 P - CMO/RMBS		03/01/2020.	Paydown		4	4	3			4		4		4			0		03/25/2033.	1FM
939336 X9 9	WAMU 05AR1 A2B - CMO/RMBS		03/25/2020.	Paydown		206,507	206,508	182,243	178,566		27,941		27,941		206,507			0	898	01/25/2045.	1FM
93934N AR 6	WMALT 065A 2C2 - CMO/RMBS		03/25/2020.	Paydown		4,434	6,082		2,276		59		59		4,434			0	24	07/25/2036.	1FM
94353W AA 3	WAAV 171 A - ABS		03/15/2020.	Paydown		167,458	167,458	167,458	167,459		(1)		(1)		167,458			0	1,076	11/15/2042.	1FE
94354K AA 8	WAAV 191 A - ABS		03/15/2020.	Paydown		97,900	97,900	97,896	97,896		4		4		97,900			0	587	09/15/2044.	1FE
94945P AA 3	WLKRG 17A A - ABS		03/15/2020.	Paydown		577,429	577,429	577,370	577,273		156		156		577,429			0	2,566	06/15/2033.	1FE
94980G AR 2	WFHET 042 M4 - RMBS		03/25/2020.	Paydown		244,620	244,620	168,788	222,048		38,122		38,122		244,620			0	7,809	12/25/2033.	1FM
94984D AC 8	WFMBS 06AR13 A3 - CMO/RMBS		03/01/2020.	Paydown		108,638	111,690	103,969	103,260		252		252		108,638			0	670	09/25/2036.	1FM
94985A AA 7	WFMBS 06AR15 A1 - CMO/RMBS		02/01/2020.	Paydown		2,660	2,846	2,774	2,794		1		1		2,660			0	58	10/25/2036.	2FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
94985A AA 7	WFMBS 06AR15 A1 - CMO/RMBS		03/01/2020.	Paydown		1,404	1,483	1,445	1,456		2		2		1,404			0	23	10/25/2036.	3FM
94986M AA 0	WFMBS 07AR10 1A1 - CMO/RMBS		03/01/2020.	Paydown		20,907	20,907	21,025	20,661		247		247		20,907			0	131	01/25/2038.	1FM
94989D AV 1	WFCM 15C27 A4 - CMBS		02/01/2020.	Paydown		111,855	111,855	109,561	110,400		1,456		1,456		111,855			0	556	02/18/2048.	1FM
94989N BD 8	WFCM 15C30 A3 - CMBS		03/01/2020.	Paydown		37,942	37,942	37,782	37,824		118		118		37,942			0	221	09/17/2058.	1FM
95002F AA 2	WFMBS 194 A1 - CMO/RMBS		03/23/2020.	Paydown		541,683	541,683	551,332	550,923		(9,239)		(9,239)		541,683			0	2,831	09/27/2049.	1FE
95002K AA 1	WELLS FARGO MORTGAGE BACKED SECURITES 20..		03/01/2020.	Paydown		46,720	46,720	47,275			(555)		(555)		46,720			0	117	12/25/2049.	1FE
95058X AC 2	WEN 151 A23 - ABS		03/15/2020.	Paydown		54,375	54,375	53,917	54,056		319		319		54,375			0	614	06/15/2045.	2FE
95058X AE 8	WEN 181 A22 - ABS		03/15/2020.	Paydown		20,000	20,000	19,123	19,216		784		784		20,000			0	194	03/16/2048.	2FE
95058X AG 3	WEN 191 A21 - ABS		03/15/2020.	Paydown		187,500	187,500	187,500	187,500				0		187,500			0	1,773	06/15/2049.	2FE
95168Q AR 1	WSTC 131R 2BR - CDO		02/07/2020.	Paydown		5,066,251	5,066,251	5,066,251	5,062,822		3,429		3,429		5,066,251			0	42,974	11/07/2025.	1FE
95168W AR 8	WSTC 142R ABR - CDO		01/16/2020.	Paydown		929,185	929,185	929,185	929,203		(18)		(18)		929,185			0	6,328	01/16/2027.	1FE
96033C AA 0	WESTR 161 A - ABS		03/01/2020.	Paydown		562,288	562,288	560,267	561,170		1,118		1,118		562,288			0	3,573	12/20/2028.	1FE
96033C AB 8	WESTR 161 B - ABS/MBS		02/01/2020.	Paydown		215,429	215,429	214,057	214,587		841		841		215,429			0	1,360	12/20/2028.	2FE
96033C AB 8	WESTR 161 B - ABS/MBS		03/01/2020.	Paydown		130,595	130,595	129,763	130,085		510		510		130,595			0	1,467	12/20/2028.	1FE
96033D AA 8	WESTR 171 A - ABS		03/01/2020.	Paydown		538,049	538,049	537,398	537,289		760		760		538,049			0	2,756	12/20/2030.	1FE
96033D AB 6	WESTR 171 B - ABS		02/01/2020.	Paydown		112,776	112,776	112,608	112,576		199		199		112,776			0	599	12/20/2030.	2FE
96033D AB 6	WESTR 171 B - ABS		03/01/2020.	Paydown		48,639	48,639	48,567	48,553		86		86		48,639			0	493	12/20/2030.	1FE
96033W AA 6	WESTR 181 A - ABS		03/01/2020.	Paydown		301,686	301,686	301,156	301,153		533		533		301,686			0	1,652	12/20/2031.	1FE
96033W AB 4	WESTR 181 B - ABS		03/01/2020.	Paydown		422,360	422,360	420,248	420,829		1,531		1,531		422,360			0	2,463	12/20/2031.	1FE
96038# AA 8	WESTIN ST LOUIS CTL 4.453 07/15/2047		03/15/2020.	Paydown		13,739	13,739	13,739	13,739		(0)		(0)		13,739			0	102	07/15/2047.	1PL
960410 AC 2	WESTJET AIRLINES LTD	C	01/10/2020.	Call @ 100.00		8,160,160	8,000,000	7,989,120	7,996,690		55		55		7,996,745		3,255	3,255	178,827	06/16/2021.	2FE
96042@ AA 4	WESTKIN PORTFOLIO (LAS & FLP) LEASE-BACK		03/15/2020.	Paydown		69,254	69,254	69,947	69,928		(673)		(673)		69,254			0	699	11/15/2038.	1FE
96928* CQ 8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		03/15/2020.	Paydown		32,569	32,569	32,569	32,569		(0)		(0)		32,569			0	363	06/15/2033.	2
96928* CR 6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		03/15/2020.	Paydown		39,875	39,876	39,875	39,876		(0)		(0)		39,875			0	445	05/15/2034.	2
96928* CX 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		03/15/2020.	Paydown		77,286	77,286	78,065	77,817		(531)		(531)		77,286			0	838	01/15/2035.	1
96928* DA 2	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		03/15/2020.	Paydown		170,132	170,132	171,965	171,218		(1,086)		(1,086)		170,132			0	1,532	08/15/2031.	1
96928* DE 4	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		03/25/2020.	Paydown		241,879	241,879	244,128	243,112		(1,233)		(1,233)		241,879			0	2,357	01/25/2029.	2
96928* DJ 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		03/15/2020.	Paydown		120,068	120,068	120,068	120,069		(0)		(0)		120,068			0	1,057	09/15/2031.	1
96928* DZ 7	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		03/15/2020.	Paydown		143,561	143,561	144,880	144,310		(749)		(749)		143,561			0	1,348	10/15/2029.	1
96928* EN 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		03/15/2020.	Paydown		101,106	101,106	102,195	101,812		(705)		(705)		101,106			0	705	02/15/2034.	1
96928* EZ 6	WILLIAM BLAIR & COMPANY CONTROL PASS - T		03/15/2020.	Paydown		91,211	91,211	91,211	91,211		(0)		(0)		91,211			0	769	09/15/2033.	4
96928* FH 5	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		03/15/2020.	Paydown		259,764	259,764	259,764	259,765		(1)		(1)		259,764			0	2,702	04/15/2025.	2
96928* FK 8	WILLIAM BLAIR & CO. CONTROL PASS - THROU		03/15/2020.	Paydown		89,226	89,226	89,226	89,228		(2)		(2)		89,226			0	738	11/15/2032.	1
96928* FQ 5	WILLIAM BLAIR & CO. CONTROL PASS - THROU		03/15/2020.	Paydown		117,881	117,881	117,881	117,881		(0)		(0)		117,881			0	792	09/15/2033.	1
96928* FV 4	WILLIAM BLAIR & COMPANY CONTROL PASS - T		03/15/2020.	Paydown		52,884	52,885	52,885	52,885		(1)		(1)		52,884			0	362	09/15/2044.	1
96928* FX 0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		03/15/2020.	Paydown		194,334	194,334	194,334	194,335		(0)		(0)		194,334			0	1,304	02/15/2036.	1
96928* FY 8	WILLIAM BLAIR & COMPANY CONTROL PASS - T		03/15/2020.	Paydown		72,966	72,966	72,966	72,966		(0)		(0)		72,966			0	551	01/15/2035.	2
96928@ AA 3	WILLIAM BLAIR CONTROL SERIES 2004 PASS T		03/15/2020.	Paydown		210,563	210,563	210,563	210,563				0		210,563			0	1,430	06/15/2023.	1
96930@ AA 9	WILLIAM BLAIR & CO, WALGREEN CO (FRANKLI		03/15/2020.	Paydown		56,821	56,821	56,821	56,821		(0)		(0)		56,821			0	416	08/15/2035.	2
97063Q AA 0	WESTF 17A A - ABS		03/15/2020.	Paydown		105,227	105,227	105,138	105,155		72		72		105,227			0	1,126	08/15/2042.	1FE
97064E AA 6	WESTF 18A A - ABS		03/15/2020.	Paydown		330,732	330,732	330,715	330,725		7		7		330,732			0	3,527	09/15/2043.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
974153 AA 6	WING 18A A2 - RMBS		03/05/2020.	Paydown		17,500	17,500	17,500	17,501		(1)		(1)		17,500			0	217	12/05/2048.	2FE
97652P AL 5	WIN 141 A11 - CMO/RMBS		03/01/2020.	Paydown		236,039	236,039	234,564	234,652		1,387		1,387		236,039			0	1,336	06/20/2044.	1FM
98310W AM 0	WYNDHAM WORLDWIDE CORP		03/10/2020.	BARCLAYS CAPITAL INC FIXED		1,040,000	1,000,000	1,065,000	1,044,451		(1,347)		(1,347)		1,043,104		(3,104)	(3,104)	28,399	10/01/2025.	3FE
98886Y AR 9	ZAIS2 2R ABR - CDO		01/25/2020.	Paydown		1,238,272	1,238,272	1,238,272	1,238,306		(35)		(35)		1,238,272			0	9,039	07/27/2026.	1FE
98944P AB 3	ZCAP 181 A - ABS		03/15/2020.	Paydown		360,226	360,226	354,889	355,720		4,506		4,506		360,226			0	3,331	10/15/2038.	1FE
G0620B AB 4	ATLSS 2014-1 A - ABS		03/15/2020.	Paydown		6,720,108	6,720,108	6,720,108	6,720,108		0		0		6,720,108			0	81,707	12/15/2039.	1FE
G4301U AF 1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A		03/16/2020.	Paydown		2,298,159	2,298,159	2,283,480	2,283,390		14,769		14,769		2,298,159			0	11,665	11/15/2037.	1FE
G7256K AB 0	PROP 171 A - ABS		03/01/2020.	Paydown		148,394	148,394	148,306	148,094		301		301		148,394			0	663	03/15/2042.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					1,191,668,862	1,175,141,135	1,151,658,698	1,131,912,450	30,693	7,806,091	2	7,836,783	0	1,170,081,233	0	13,077,243	13,077,243	23,943,375	XXX	XXX
Bonds - Hybrid Securities																					
94978S AA 7	WELLS FARGO CAPITAL X		03/30/2020.	Unknown		2,086,832	2,000,000	2,090,400	2,087,603		(771)		(771)		2,086,832			0	34,708	12/01/2086.	2FE
4899999.	Total - Bonds - Hybrid Securities					2,086,832	2,000,000	2,090,400	2,087,603	0	(771)	0	(771)	0	2,086,832	0	0	0	34,708	XXX	XXX
Bonds - Unaffilited Bank Loans																					
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19		01/02/2020.	Direct		5,227	2,614	2,564	2,569		2,614		2,614		5,227			0	50	04/15/2025.	3PL
00448F AG 1	Achilles Acquisition LLC/Delayed Draw Te		01/16/2020.	Ares Capital Management		173,580	173,580	173,580	173,574		0		0		173,574		6	6	56	10/13/2025.	4FE
00448F AH 9	Achilles Acquisition LLC/Closing date Te		03/31/2020.	Direct		608	608	608	174		0		0		608			0	9	10/13/2025.	4FE
00452# AA 7	Accommodations Plus Technologies LLC/Ter		03/31/2020.	Direct		6,454	6,454	6,454	6,454				0		6,454			0	114	05/11/2024.	2PL
01370# AA 4	Alcami Corporation/First Lien Term Loan		03/31/2020.	Direct		3,516	3,516	3,419	3,436		4		4		3,516			0	35	07/14/2025.	5Z
02376C AX 3	American Airlines Inc Term Loan B		01/10/2020.	DEUTSCHE BANK SECURITIES									0					0	932	10/10/2021.	3FE
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan		03/31/2020.	Ares Capital Management		1,444,949	1,441,998	1,413,158	1,416,671		225		225		1,416,934		28,015	28,015	2,646	02/06/2026.	4FE
050222 ZZ 4	Avetta, LLC/Term Loan 4/18		03/31/2020.	Direct		5,256	5,256	5,151	5,170		5		5		5,256			0	99	04/10/2024.	3Z
05365@ AA 4	Avetta, LLC/Second Amendment Tranche B T		03/31/2020.	Direct		4,066	4,066	3,989	3,999		4		4		4,066			0	76	04/10/2024.	3PL
05464# AA 2	Axiom Merger Sub Inc./Facility B Term Lo		03/31/2020.	Direct		3,516	3,516	3,389	3,402		4		4		3,516			0	65	04/08/2026.	3Z
05942# AA 4	Bambino CI Inc./Term Loan 10/17		02/12/2020.	Direct		3,888,132	3,888,132	3,792,723	3,828,471		59,661		59,661		3,888,132			0	33,700	10/17/2023.	3PL
07384D AC 6	Belk Inc.		02/03/2020.	Direct		103,692	103,692	74,541	75,386		458		458		103,692			0	2,298	07/31/2025.	5FE
09523C AC 6	BLUE ANGEL BUYER 1 LLC		03/31/2020.	Direct		110	44,061	44,061	43,951				0		110			0	844	01/02/2026.	3Z
09523C AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18		03/31/2020.	Direct		787	787	773	775		1		1		787			0	14	01/02/2026.	5
10483* AA 3	Bragg Live Food Products LLC/Term Loan 3		03/10/2020.	Direct		128,605	128,605	124,507	125,170		155		155		128,605			0	58	03/11/2024.	2PL
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17		03/31/2020.	Direct		6,126	6,126	5,943	5,996		9		9		6,126			0	108	08/14/2023.	4PL
12713@ AA 9	CST Buyer Company/Tranche B Term Loan 03		03/31/2020.	Direct		938	938	938	938				0		938			0	18	10/03/2025.	2Z
12721# AB 5	CVP Holdco, Inc./Term Loan 10/19		03/31/2020.	Direct		1,887	1,887	1,887	1,887				0		1,887			0	37	10/31/2025.	3PL
13119D AF 9	Term Loan B : Callaway Golf		03/31/2020.	Direct		10,000	10,000	9,800	9,829		4		4		10,000			0	107	01/04/2026.	3FE
144444 ZA 7	CGP Buyer LLC/Term Loan 7/19		03/31/2020.	Direct		4,842	4,842	4,737	4,744		4		4		4,842			0	114	08/20/2025.	2Z
14886M AM 3	Checkout Holdings		03/24/2020.	Direct		443	443	434	436		1		1		443			0	11	02/15/2023.	4PL
15670B AD 4	CENTURYLINK 5/17 TLA		01/31/2020.	CITIGROUP							49		49		49		(49)	(49)	(1,004)	06/20/2022.	3FE
16117L BW 8	CHARTER COMMUNICATIONS OPERATING, LLC		01/31/2020.	Bank of America Merrill Lynch							(74)		(74)		(74)		74	74	(100)	04/30/2025.	2FE
16384Y AF 4	Term Loan B : Chemours		03/31/2020.	JP Morgan		4,677,867	4,803,867	4,742,984	4,752,887		1,121		1,121		4,754,093		(76,226)	(76,226)	8,836	03/27/2025.	3FE
184222 ZZ 3	Clearwater Analytics, LLC/Fourth Amendme		03/31/2020.	Direct		286	286	286	286				0		286			0	7	12/03/2025.	2Z
184444 ZA 8	Clearwater Analytics, LLC/Third Amendmen		03/31/2020.	Direct		1,612	1,612	1,572	1,578		3		3		1,612			0	65	09/01/2022.	2Z
190333 ZZ 0	Bambino CI Inc./December 2019 Incrementa		02/12/2020.	Direct		144,595	144,595	144,595	144,595				0		144,595			0	1,253	10/17/2023.	3Z
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1		03/31/2020.	Direct		9,375	9,375	9,246	9,262		6		6		9,375			0	183	09/01/2023.	3PL
213333 ZA 8	Convey Health Solutions, Inc./Term Loan		03/31/2020.	Direct		4,034	4,034	4,034	4,034				0		4,034			0	48	09/04/2026.	2Z

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
22526@ AA 5	Creation Holdings Inc./Term Loan 8/19		01/01/2020.	Adjustment									0					0	13	08/15/2025.	2Z
22526@ AA 5	Creation Holdings Inc./Term Loan 8/19		03/31/2020.	Direct		2,023	2,023	1,973	1,976		2		2		2,023			0	56	08/15/2025.	2PL
233444 ZZ 4	CVP Holdco, Inc./Delayed Draw Term Loan		03/31/2020.	Direct		357	357	357	315				0		357			0	6	10/31/2025.	3Z
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1		03/31/2020.	Direct		9,375	9,375	9,140	9,228		10		10		9,375			0	182	10/06/2023.	3PL
23363# AB 5	DRS Holdings III, Inc./Term Loan 11/19		03/31/2020.	Direct		1,716	1,716	1,716	1,716				0		1,716			0	32	11/01/2025.	3FE
23582L AK 7	Delay Draw Term Loan : Dana Corp.		02/11/2020.	CITIGROUP		3,204,000	3,200,000	3,184,303	3,186,412		276		276		3,186,688		17,312	17,312	15,738	11/16/2025.	2FE
24521T AB 2	Del Monte Foods Inc - First Lien Initial		02/03/2020.	Direct		5,382	5,382	4,596	4,680		56		56		5,382			0	0	02/18/2021.	5FE
25374L A* 9	Centric Brands Inc./First Lien Term Loan		03/31/2020.	Direct		46,875	46,875	44,867	45,315		100		100		46,875			0	957	10/30/2023.	4PL
254777 ZA 6	WSHP FC ACQUISITION 1A DDTL L+625 03/30/		03/31/2020.	Direct		521	521	521	521				0		521			0	11	03/30/2024.	3Z
254777 ZB 4	WSHP FC ACQUISITION 2A TL L+625 03/30/20		03/31/2020.	Direct		3,329	3,329	3,329	3,329				0		3,329			0	69	03/30/2024.	3Z
255333 ZZ 2	WSHP FC ACQUISITION 1A TL L+650 03/30/20		03/31/2020.	Direct		417	417	403	405		1		1		417			0	9	03/30/2024.	3Z
285555 ZA 9	Elemica Parent, Inc./Term Loan 9/19		03/31/2020.	Direct		3,060	3,060	2,984	2,987		3		3		3,060			0	176	09/18/2025.	3Z
293444 ZZ 1	Entertainment Partners Canada ULC/Canadi	A	03/31/2020.	Direct		2,483	2,483	2,408	2,415		3		3		2,483			0	48	05/11/2026.	3Z
30282# AA 0	FWR Holding Corporation/Initial Term Loa		03/27/2020.	Direct		5,027	5,027	4,901	4,944		5		5		5,027			0	92	08/21/2023.	3PL
30282# AB 8	FWR Holding Corporation/Initial Delayed		03/27/2020.	Direct		666	666	666	666		0		0		666			0	11	08/21/2023.	3PL
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter		03/27/2020.	Direct		1,042	1,042	1,042	1,042		0		0		1,042			0	24	08/21/2023.	3Z
31528# AA 2	Ferraro Fine Foods Corp./Term Loan 05/18		03/31/2020.	Direct		3,233	3,233	3,168	3,189		2		2		3,233			0	51	05/09/2024.	2PL
31528# AC 8	Ferraro Fine Foods Corp./Incremental Ter		03/31/2020.	Direct		27,001	27,001	26,596	26,730		35		35		27,001			0	29	05/09/2024.	2PL
31528# AD 6	Ferraro Fine Foods Corp./Second Amendmen		03/31/2020.	Direct		14,381	14,381	14,166	14,194		6		6		14,381			0	17	05/09/2024.	2PL
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa		03/31/2020.	Direct		2,564	2,564	2,500	2,519		3		3		2,564			0	43	11/10/2023.	3PL
35041@ AB 1	Foundation Risk Partners, Corp./First Am		03/31/2020.	Direct		1,373	1,373	1,346	1,352		1		1		1,373			0	23	11/10/2023.	3PL
35041@ AC 9	Foundation Risk Partners, Corp./First Am		03/31/2020.	Direct		1,902	1,902	1,890	1,893		1		1		1,902			0	32	11/10/2023.	3PL
35041@ AD 7	Foundation Risk Partners, Corp./Second A		03/31/2020.	Direct		5,505	5,505	5,406	4,729		5		5		5,505			0	88	11/10/2023.	3Z
35921# AA 6	Frontline Technologies Intermediate Hold		03/31/2020.	Direct		12,014	12,014	11,609	11,738		18		18		12,014			0	226	09/18/2023.	3PL
35921@ AC 4	Frontline Technologies Intermediate Hold		03/31/2020.	Direct		1,535	1,535	1,535	1,535				0		1,535			0	29	09/18/2023.	3PL
360222 ZZ 9	GB Auto Service, Inc./First Amendment De		03/31/2020.	Direct		118	118	118					0		118			0	17	10/19/2024.	4Z
360444 ZA 4	FWR Holding Corporation/Delayed Draw Ter		03/27/2020.	Direct		825	825	825	825				0		825			0	15	08/21/2023.	3Z
360660 ZZ 0	FWR Holding Corporation/Delayed Draw Ter		03/27/2020.	Direct		619	619	619	619				0		619			0	11	08/21/2023.	3Z
360777 ZZ 2	FWR Holding Corporation/New Delayed Draw		03/27/2020.	Direct		619	619	619					0		619			0	12	08/21/2023.	3Z
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18		02/03/2020.	Direct		9,375	9,375	9,111	9,159		4		4		9,375			0	135	01/25/2024.	3PL
391555 ZA 0	Green Street Parent, LLC and Green Stree		03/31/2020.	Direct		15,000	15,000	14,700	14,715		11		11		15,000			0	263	08/27/2026.	3Z
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17		03/31/2020.	Direct		7,400	7,400	7,252	7,291		6		6		7,400			0	126	10/11/2024.	3PL
41781@ AB 3	Harvey Tool Company, LLC/Delayed Term Lo		03/31/2020.	Direct		1,843	1,843	1,843	1,843				0		1,843			0	31	10/11/2024.	3PL
41902@ AA 9	Sigma Electric Manufacturing Corporation		03/31/2020.	Direct		11,670	11,670	11,435	5,767		29		29		11,670			0	422	10/31/2023.	3PL
41902@ AA 9	Sigma Electric Manufacturing Corporation		03/31/2020.	Direct		(3,752)	(3,752)	(3,714)	2,049		(4)		(4)		(3,752)			0	(380)	10/31/2023.	3PL
44903L AD 1	Hygiena Borrower LLC/First Amendment Inc		03/31/2020.	Direct		2,578	2,578	2,536	2,546		1		1		2,578			0	19	08/26/2022.	3PL
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD		01/01/2020.	Adjustment									0					0	1	06/27/2023.	2FE
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD		03/31/2020.	Direct		14,854	14,854	15,116	15,038		(13)		(13)		14,854			0	317	06/27/2023.	2Z
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie		03/31/2020.	Direct		8,990	8,990	8,541	8,605		22		22		8,990			0	135	05/01/2024.	4FE
46126# AA 6	IntraPac International LLC/U.S. Term Loa		03/31/2020.	Direct		3,701	3,701	3,618	3,629		3		3		3,701			0	70	01/11/2026.	3Z
461444 ZZ 7	IntraPac Canada Corporation/Canadian Ter		03/31/2020.	Direct		1,886	1,886	1,843	1,849		1		1		1,886			0	35	01/11/2026.	3Z
463555 ZZ 8	IRI Holdings, Inc./Term Loan 11/18		03/31/2020.	Direct		4,688	4,688	4,641	4,647		2		2		4,688			0	48	12/01/2025.	4Z

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
480150 ZZ 7	Key Surgical LLC/Incremental Term Loan 1		03/31/2020.	Direct		1,063	1,063	1,044	1,048		1		1		1,063			0	19	06/01/2023.	2Z
48234K AC 6	Term Loan B : K&N Engineering		03/31/2020.	Direct		10,309	10,309	8,918			42		42		10,309			0	73	10/20/2023.	5FE
482666 ZA 5	K2 Insurance Services, LLC/Term Loan 7/1		03/31/2020.	Direct		12,083	12,083	11,764	11,796		16		16		12,083			0	220	07/01/2024.	3Z
485111 ZZ 4	Kellermeyer Bergensons Services, LLC/202		03/31/2020.	Direct		198	198	198					0		198			0	2	11/07/2026.	4Z
48773# AA 8	Kellermeyer Bergensons Services, LLC/Ter		03/31/2020.	Direct		900	900	891	891		0		0		900			0	18	11/07/2026.	4PL
488333 ZZ 1	Kene Acquisition, Inc./Delayed Draw Term		03/31/2020.	Direct		147	147	147	42				0		147			0	3	08/10/2026.	3Z
488555 ZA 4	Kene Acquisition, Inc./Term Loan 8/19		03/31/2020.	Direct		3,081	3,081	3,003	3,008		3		3		3,081			0	47	08/10/2026.	3Z
493288 ZA 5	Key Surgical LLC/Fourth Amendment Increm		03/31/2020.	Direct		480	480	466	467		1		1		480			0	9	06/01/2023.	2Z
525555 ZA 9	Laboratories Bidco LLC/Term Loan 9/19		03/31/2020.	Direct		1,150	1,150	1,150	1,150				0		1,150			0	44	06/25/2024.	3Z
55371* AV 7	MRI Software LLC/Delayed Draw Term Loan		03/19/2020.	Ares Capital Management		26,633	26,633	26,633					0		26,633			0		02/10/2026.	1Z
55418# AA 4	Mac Lean-Fogg Company/Term Loan 12/18		03/31/2020.	Direct		4,199	4,199	4,154	4,161		2		2		4,199			0	71	12/22/2025.	3Z
55418# AB 2	Mac Lean-Fogg Company/Delayed Draw Term		03/31/2020.	Direct		293	293	293	293				0		293			0	5	12/22/2025.	3Z
57810J AC 2	Amynta Agency Borrower Inc./Incremental		03/31/2020.	Direct		2,366	2,366	2,366	2,366				0		2,366			0	37	02/28/2025.	4FE
59509# AA 6	Micromeritics Instrument Corp./Term Loan		03/31/2020.	Direct		987	987	987	987				0		987			0	19	12/18/2025.	2PL
600343 ZZ 3	Ministry Brands, LLC/Delayed Draw Term L		03/31/2020.	Direct		131	131	131	131				0		131			0	1	12/02/2022.	3Z
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L		03/31/2020.	Direct		6,069	6,069	6,069	6,021		4		4		6,069			0	58	12/02/2022.	3PL
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo		03/31/2020.	Direct		677	677	670	672		0		0		677			0	7	12/02/2022.	3PL
61506U AB 0	Montreign Resort Casino		03/23/2020.	Direct		14,115,470	14,664,120	12,903,322	13,186,375		1,199,375		1,199,375		14,381,409		(265,939)	(265,939)	743,781	01/24/2023.	5FE
62929# AA 2	ACA Compliance Group/Term Loan 1/18		01/01/2020.	Adjustment									0					0	1	02/09/2024.	4PL
62931* AA 2	NMC Skincare Intermediate Holdings II, L		03/31/2020.	Direct		1,463	1,463	1,429	1,435		1		1		1,463			0	24	10/31/2024.	3PL
62931* AC 8	NMC Skincare Intermediate Holdings II, L		03/31/2020.	Direct		101	101	101	21				0		101			0	2	10/31/2024.	3PL
62976# AA 4	NSM Insurance Group, LLC/Term Loan 5/18		03/31/2020.	Direct		4,590	4,590	4,498	4,521		4		4		4,590			0	72	05/11/2024.	3PL
62976# AB 2	NSM Insurance Group, LLC/Delayed Draw Te		03/31/2020.	Direct		2,353	2,353	2,329	2,337		1		1		2,353			0	37	05/11/2024.	3PL
62976# AC 0	NSM Insurance Group, LLC/First Amendment		03/31/2020.	Direct		825	825	809	812		1		1		825			0	13	05/11/2024.	3PL
62976# AD 8	NSM Insurance Group, LLC/Second Amendmen		03/31/2020.	Direct		1,149	1,149	1,126	1,129		1		1		1,149			0	18	05/11/2024.	2FE
64027* AA 3	NELIPAK HOLDINGS US TL L+425 07/02/2026		03/31/2020.	Direct		3,145	3,145	3,082	3,087		2		2		3,145			0	47	07/02/2026.	3PL
661000 ZZ 5	NSM Insurance Group, LLC/Third Amendment		03/31/2020.	Direct		1,453	1,453	1,424	1,427		1		1		1,453			0	23	05/11/2024.	2Z
67096@ AA 0	OMH-HealthEdge Holdings, LLC/Term Loan 9		03/31/2020.	Direct		859	859	859	859				0		859			0	16	10/24/2025.	2PL
69323* AA 3	BakeMark Holdings, Inc./Additional Term		03/31/2020.	Direct		3,321	3,321	3,256	3,275		3		3		3,321			0	58	08/14/2023.	3Z
69345Y AB 0	PFC ACQUISITION CORP		03/31/2020.	Direct		16,263	16,263	15,639	15,669		24		24		16,263			0	336	02/07/2026.	4FE
69398* AD 7	PDI TA Holdings, Inc./First Lien Term Lo		03/31/2020.	Direct		28,000	28,000	27,969	14,022		3		3		28,000			0	930	10/24/2024.	5
69406* AA 3	PHNTM Holdings, Inc./Term Loan (First Li		03/31/2020.	Direct		661	661	661	661				0		661			0	8	01/27/2023.	3PL
69406* AB 1	PHNTM Holdings, Inc./Term Loan (First Li		03/31/2020.	Direct		2,731	2,731	2,704	2,725		3		3		2,731			0	31	01/27/2023.	3PL
695222 ZA 0	NELIPAK HOLDING INC TL L+425 07/02/2026		03/31/2020.	Direct		469	469	459	460		0		0		469			0	7	07/02/2026.	3Z
702666 ZZ 4	Pathway Vet Alliance LLC (fka Pathway Pa		03/31/2020.	Direct		1,164,838	1,164,838	1,162,173	1,162,438		1,545		1,545		1,164,838			0	11,886	12/20/2024.	3Z
702888 ZZ 4	Pathway Vet Alliance LLC/2019 First Lien		03/31/2020.	Direct		1,515,678	1,515,678	1,515,678	742,854				0		1,515,678			0	14,424	12/20/2024.	3Z
70323# AA 7	Pathway Vet Alliance LLC (fka Pathway Pa		03/31/2020.	Direct		3,295,706	3,295,706	3,237,576	3,247,317		48,389		48,389		3,295,706			0	33,630	12/20/2024.	3Z
70437Y AF 8	PAYLESS INC A1-EXIT L+800 02/10/2022		01/14/2020.	Direct		738,774	850,449	425,867	425,225		313,549		313,549		738,774			0		02/10/2022.	6FE
70470@ AA 0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		02/27/2020.	Direct		43,091	43,091	43,091	43,079		1		1		43,091			0	611	07/31/2022.	3Z
70559@ AA 4	Pegasus Global Enterprise Holdings, LLC/		03/31/2020.	Direct		4,139	4,139	4,032	4,043		4		4		4,139			0	78	05/29/2025.	3PL
715111 ZZ 6	PHNTM Holdings, Inc./Fourth Amendment In		03/31/2020.	Direct		641	641	641					0		641			0	6	01/27/2023.	3Z
71639# AA 4	PetIQ, LLC/Term Loan 01/18		01/03/2020.	Direct		8,470	8,470	8,258	8,306		0		0		8,470			0	0	07/08/2025.	2PL

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
71667* AB 1	Petroleum Service Group LLC/Term Loan 7/		01/03/2020.	Direct		7,402	7,402	7,238	7,250		0		0		7,402			0	0	07/23/2025.	3Z
71681# AN 3	PetVet Care Centers, LLC/Second 2019 Del		03/31/2020.	Direct		938	938	938	938				0		938			0	15	02/14/2025.	4Z
745777 ZZ 8	Pyramid Management Advisors, LLC/Delayed		01/01/2020.	Adjustment		(320)	(320)	(320)	126,380				0		(320)			0	(938)	07/15/2023.	2Z
745777 ZZ 8	Pyramid Management Advisors, LLC/Delayed		01/01/2020.	Adjustment		(126,380)	(126,380)	(126,380)					0		(126,380)			0	2	07/15/2023.	2Z
745777 ZZ 8	Pyramid Management Advisors, LLC/Delayed		03/31/2020.	Direct		320	320	320					0		320			0	8	07/15/2023.	2Z
74719# AA 1	Pyramid Management Advisors, LLC/Term Lo		03/31/2020.	Direct		3,735	3,735	3,735	3,735				0		3,735			0	68	07/15/2023.	2PL
74741@ AA 5	Olympia Acquisition, Inc./Term Loan 9/19		03/31/2020.	Direct		1,362	1,362	1,362	1,362				0		1,362			0	25	09/24/2026.	3PL
748111 ZZ 7	Radius Aerospace Europe Limited/U.K. Ter	D	03/31/2020.	Direct		1,017	1,017	1,017	1,017				0		1,017			0	20	03/29/2025.	3Z
749111 ZZ 6	RSC Acquisition, Inc./Initial Delayed Dr		01/07/2020.	Ares Capital Management		29,182	29,182	29,182	29,182				0		29,182			0		10/30/2026.	3Z
74966U AP 5	Term Loan B : Royalty Pharma		02/11/2020.	Direct		6,301,917	6,301,917	6,225,440	6,243,345		48,100		48,100		6,301,917			0	27,638	04/17/2023.	2FE
750222 ZZ 7	Revint Intermediate II, LLC (fka: Implem		03/31/2020.	Direct		4,864	4,864	4,823	4,834		2		2		4,864			0	90	12/13/2023.	2Z
75046T AB 0	Radius Aerospace, Inc./Term Loan 3/19		03/30/2020.	Direct		1,603	1,603	1,575	1,579		1		1		1,603			0	31	03/29/2025.	3Z
750555 ZZ 0	Revint Intermediate II, LLC (fka: Implem		03/31/2020.	Direct		2,161	2,161	2,110	2,148		1		1		2,161			0	34	12/13/2023.	2Z
75734@ AB 9	Reddy Ice Holdings, Inc./Term Loan 7/19		03/31/2020.	Direct		11,843	11,843	11,465	11,497		16		16		11,843			0	379	07/01/2025.	3PL
75734@ AC 7	Reddy Ice Holdings, Inc./Delayed Draw Te		03/31/2020.	Direct		774	774	774					0		774			0	14	07/01/2025.	3Z
76009W AT 7	RENT-A-CENTER, INC		03/31/2020.	Direct		10,000	10,000	9,900	9,906		4		4		10,000			0	159	08/02/2026.	3FE
76150# AA 2	Revint Intermediate II, LLC (fka: Implem		03/31/2020.	Direct		3,540	3,540	3,451	3,458		5		5		3,540			0	62	12/12/2023.	2Z
76252@ AA 1	Rialto Management Group, LLC/Term Loan 1		03/31/2020.	Direct		2,490	2,490	2,465	2,469		1		1		2,490			0	37	12/02/2024.	2Z
78249L AB 6	RUSSELL INVESTMENTS		01/31/2020.	VARIOUS		5,307,820	5,304,777	5,170,038	5,230,834		8,685		8,685		5,239,519		68,301	68,301	29,585	04/14/2023.	3FE
78404X AH 8	SBA SENIOR FINANCE II LLC INITIAL TERM L		03/26/2020.	RBC CAPITAL MARKETS		1,860,000	2,000,000	1,740,000			849		849		1,740,849		119,151	119,151		04/11/2025.	3FE
78411E AC 2	SCSG EA Acquisition Company, Inc./Initia		01/02/2020.	Direct		4,688	4,688	4,571	4,611		0		0		4,688			0	60	09/01/2023.	4FE
78432@ AB 8	SFE Intermediate HoldCo LLC/Incremental		03/31/2020.	Direct		938	938	919	923		1		1		938			0	16	07/31/2024.	2Z
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD		01/01/2020.	Adjustment									0					0	1	06/01/2022.	2FE
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD		03/31/2020.	Direct		11,373	11,373	11,373	11,401		(3)		(3)		11,373			0	200	06/01/2022.	2Z
81389# AA 5	SecurAmerica, LLC/Term Loan 12/18		03/31/2020.	Direct		1,944	1,944	1,883	1,896		3		3		1,944			0	35	12/21/2023.	2PL
81389# AB 3	SecurAmerica, LLC/Delayed Draw Term Loan		03/31/2020.	Direct		162	162	162	125				0		162			0	3	12/21/2023.	2PL
81389# AC 1	SecurAmerica, LLC/Delayed Draw Term Loan		03/31/2020.	Direct		131	131	129	129		0		0		131			0	2	12/21/2023.	2PL
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18		01/02/2020.	Direct		1,622	1,622	1,597	1,604		0		0		1,622			0	26	04/13/2024.	3FE
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18		03/31/2020.	Direct		1,622	1,622	1,597	1,604		1		1		1,622			0	52	04/13/2024.	3Z
84650H AD 1	SpareFoot, LLC/Incremental Term Loan 8/1		03/31/2020.	Direct		617	617	608	610		0		0		617			0	15	04/13/2024.	3PL
84650H AF 6	SpareFoot, LLC/First Lien Bader Incremen		03/31/2020.	Direct		445	445	438	439		0		0		445			0	11	04/13/2024.	3Z
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr		03/31/2020.	Direct		890	890	876	878		0		0		890			0	21	04/13/2024.	3Z
84650H AH 2	SpareFoot, LLC/First Lien SBOA Increment		03/31/2020.	Direct		461	461	454	454		0		0		461			0	11	04/13/2024.	3PL
84756# AA 4	Spectra Finance, LLC/Initial Term Loan 0		03/31/2020.	Direct		6,044	6,044	5,923	5,958		5		5		6,044			0	95	04/02/2024.	2PL
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		03/31/2020.	Direct		1,158	1,158	1,158			0		0		1,158			0	24	09/01/2022.	2FE
866110 ZZ 5	SUMMIT COMPANIES 4A TL L+625 09/01/2022		03/31/2020.	Direct		485,818	486,030	486,028	179,062		10		10		485,818			0	10,290	09/01/2022.	3Z
86803@ AA 4	Sunshine Sub, LLC/Term Loan 5/18		03/31/2020.	Direct		4,191	4,191	4,108	4,132		4		4		4,191			0	68	05/27/2024.	2PL
86803@ AB 2	Sunshine Sub, LLC/Delayed Draw Term Loan		03/31/2020.	Direct		2,462	2,462	2,462	2,462				0		2,462			0	40	05/27/2024.	2PL
870999 ZZ 5	TerSera Therapeutics LLC/Third Amendment		03/31/2020.	Direct		154	154	149	150		0		0		154			0	3	03/30/2023.	3Z
87296@ AA 6	TDG Group Holding Company/Term Loan 5/18		03/31/2020.	Direct		3,017	3,017	2,949	2,965		3		3		3,017			0	57	05/31/2024.	4
87296@ AB 4	TDG Group Holding Company/Delayed Draw T		03/31/2020.	Direct		1,035	1,035	1,023	1,025		1		1		1,035			0	20	05/31/2024.	3PL
87296@ AE 8	TDG Group Holding Company/Delayed Draw T		03/31/2020.	Direct		514	514	514	349				0		514			0	9	05/31/2024.	3Z

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
87298@ AB 2	TPG VIII Elf Purchaser, LLC/U.S. Term Lo		03/31/2020.	Direct		11,923	11,923	11,565	11,598		13		13		11,923			0	229	05/11/2026.	3PL
87300* AB 0	THG Acquisition, LLC/Term Loan 12/19		03/31/2020.	Direct		1,063	1,063	1,063	1,063				0		1,063			0	27	12/02/2026.	3Z
88084@ AB 8	TerSera Therapeutics LLC/First Amendment		03/31/2020.	Direct		411	411	406	407		0		0		411			0	8	03/30/2023.	3PL
88084@ AC 6	TerSera Therapeutics LLC/Second Amendmen		03/31/2020.	Direct		392	392	387	388		0		0		392			0	7	03/30/2023.	3PL
88084@ AD 4	TerSera Therapeutics LLC/First Amendment		03/31/2020.	Direct		411	411	411	411				0		411			0	7	03/30/2023.	3PL
88732# AC 0	TimeClock Plus, LLC/Term Loan 8/19		03/31/2020.	Direct		2,007	2,007	1,967	1,969		1		1		2,007			0	37	08/28/2026.	4PL
89158* AC 7	Touchstone Acquisition, Inc./Term Loan 1		03/31/2020.	Direct		3,733	3,733	3,640	3,654		3		3		3,733			0	61	11/17/2025.	3PL
90343K AR 3	US Silica Company - Term Loan - Assignme		03/31/2020.	Direct		6,396	6,396	5,440	5,463		18		18		6,396			0	100	05/01/2025.	4FE
90385P AC 4	The Ultimus Group Midco, LLC/First Lien		03/31/2020.	Direct		5,789	5,789	5,673	5,686		2		2		5,789			0	77	02/01/2026.	4PL
90932R AE 4	Term Loan B : United Air Lines		03/30/2020.	Direct		3,936	3,936	3,838	3,856		5		5		3,936			0	34	03/29/2024.	2FE
91727# AA 5	Urology Management Associates, LLC/First		03/31/2020.	Direct		1,740	1,740	1,696	1,705		2		2		1,740			0	29	08/31/2024.	2PL
91830@ AD 5	VLS Recovery Services, LLC/Term Loan 10/		01/02/2020.	Direct		7,301	7,301	7,116	7,176		0		0		7,301			0	48	10/17/2023.	3PL
91830@ AF 0	VLS Recovery Services, LLC/Delayed Draw		01/02/2020.	Direct		1,196	1,196	1,181	1,185		0		0		1,196			0	8	10/17/2023.	3PL
92334# AA 8	Production Resource Group, LLC/Term Loan		01/01/2020.	Adjustment		(6)	(6)	(6)			(0)		(0)		(6)			0	(1)	08/21/2024.	3PL
92645D AE 9	VICTORY CAPITAL HOLDINGS, INC		02/07/2020.	CITIGROUP		(222)					610		610		610		(832)	(832)	36,943	06/07/2026.	3FE
92840@ AC 3	VistaPharm, Inc./Term B-1 Loans 10/17		03/31/2020.	Direct		5,207	5,207	5,103	5,154		7		7		5,207			0	104	12/21/2021.	2PL
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0		03/31/2020.	Direct		6,771	6,771	6,635	6,659		6		6		6,771			0	152	08/31/2022.	5PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra		03/31/2020.	Direct		7,495	7,495	7,372	7,389		6		6		7,495			0	168	08/31/2022.	5PL
92974* AC 3	WSHP FC Acquisition LLC/Third Amendment		03/31/2020.	Direct		996	996	996	996				0		996			0	21	03/30/2024.	3PL
93710@ AA 2	Wash Multifamily Acquisition Inc./2019 I		02/01/2020.	Adjustment		15,000	15,000	14,775	29,618				0		15,000			0		05/16/2022.	4Z
940333 ZA 8	VLS Recovery Services, LLC/Second Amendm		01/02/2020.	Direct		1,034	1,034	998	1,002		0		0		1,034			0	7	10/17/2023.	3Z
95810D AQ 4	Western Digital		01/03/2020.	JP Morgan									0					0	5,511	02/27/2023.	2FE
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		01/31/2020.	Direct		458,863	458,863	447,741	449,817		584		584		458,863			0	2,272	04/29/2023.	2FE
98379E AE 6	XPO LOGISTICS INC		02/11/2020.	VARIOUS		3,208,000	3,200,000	3,172,000	3,172,035				0		3,172,035		35,965	35,965	10,469	02/24/2025.	2FE
BL2870 02 2	NEXSTAR BROADCASTING INC TL B 1L		01/02/2020.	Bank of America Merrill Lynch									0					0	1,979	09/18/2026.	3FE
BL2967 88 5	SpareFoot, LLC/Incremental Term Loan 2/1		01/02/2020.	Direct		170	170	168	168				0		170			0	3	04/13/2024.	3FE
BL2967 88 5	SpareFoot, LLC/Incremental Term Loan 2/1		03/31/2020.	Direct		170	170	168	168		0		0		170			0	5	04/13/2024.	3Z
L2968E AB 8	ENDO INTL B 1L L+425 04/12/2024	C	03/31/2020.	Direct		7,000	7,000	6,965	6,974		2		2		7,000			0	105	04/12/2024.	4FE
N1603L AD 9	BRIGBI TL B 1L USD		03/31/2020.	Direct		4,076	4,076	2,507	2,613		80		80		4,076			0	55	06/30/2024.	5FE
8299999. Total - Bonds - Unaffiliated Bank Loans						52,806,057	53,756,160	50,749,620	48,571,063	0	1,686,850	0	1,686,850	0	52,880,279	0	(74,222)	(74,222)	1,003,341	XXX	XXX
8399997. Total - Bonds - Part 4						1,668,708,627	1,650,042,549	1,624,398,890	1,330,154,611	30,693	9,139,778	2	9,170,469	0	1,645,921,179	0	14,277,062	14,277,062	27,273,443	XXX	XXX
8399999. Total - Bonds						1,668,708,627	1,650,042,549	1,624,398,890	1,330,154,611	30,693	9,139,778	2	9,170,469	0	1,645,921,179	0	14,277,062	14,277,062	27,273,443	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
722470 ZZ 7	PINE BROOK		01/02/2020.	Direct	2,132.402	213,240		213,240	213,240				0		213,240			0	22,184	XXX	2Z
722470 ZZ 7	PINE BROOK		03/31/2020.	Direct	1,819.800	181,980		181,980	181,980				0		181,980			0	3,200	XXX	2Z
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						395,220	XXX	395,220	395,220	0	0	0	0	0	395,220	0	0	0	25,384	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						395,220	XXX	395,220	395,220	0	0	0	0	0	395,220	0	0	0	25,384	XXX	XXX
8999999. Total - Preferred Stocks						395,220	XXX	395,220	395,220	0	0	0	0	0	395,220	0	0	0	25,384	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
001743 AE 3	AMMC 18 SUB		01/31/2020.	Distribution of Funds		93,740	XXX						0		93,740			0		XXX	
001747 AE 4	AMMC 11 SN		01/31/2020.	Distribution of Funds		69,615	XXX						0		69,615			0		XXX	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
00175N AC 2	AMMC 15 SN		01/31/2020.	Distribution of Funds		17,805	XXX						0		17,805			0		XXX	
00176K AC 7	AMMC 16 SN		01/31/2020.	Distribution of Funds		17,003	XXX						0		17,003			0		XXX	
00176N AG 2	AMMC 22 SUB		01/31/2020.	Distribution of Funds		219,373	XXX						0		219,373			0		XXX	
00177C AC 4	AMMC 20 SN		01/31/2020.	Distribution of Funds		28,826	XXX						0		28,826			0		XXX	
037833 10 0	APPLE ORD		03/13/2020.	VARIOUS	72,500.000	21,041,311	XXX	3,985,608	21,289,625	(17,304,017)			(17,304,017)		3,985,608		17,055,703	17,055,703	23,100	XXX	
156504 30 0	CENTURY COMMUNITIES ORD		02/20/2020.	VARIOUS	180,512.000	6,786,954	XXX	3,602,192	4,937,003	(1,334,811)			(1,334,811)		3,602,192		3,184,761	3,184,761		XXX	
375558 10 3	GILEAD SCIENCES ORD		03/02/2020.	CORNERSTONE MACRO	5,000.000	375,356	XXX	324,900	324,900				0		324,900		50,456	50,456		XXX	
75574U 10 1	READY CAPITAL ORD		02/21/2020.	VARIOUS	549,580.000	9,055,338	XXX	7,226,977	8,474,524	(1,247,547)			(1,247,547)		7,226,977		1,828,361	1,828,361	219,832	XXX	
88607B AA 5	TBOLT 2019 E		01/31/2020.	Distribution of Funds		52,803	XXX						0		52,803			0		XXX	
G81276 10 0	SIGNET JEWELERS ORD	C	01/16/2020.	Strategas Securities LLC	5,000.000	149,851	XXX	89,400	108,700	(19,300)			(19,300)		89,400		60,451	60,451		XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					37,907,974	XXX	15,229,077	35,134,752	(19,905,674)	0	0	(19,905,674)	0	15,728,242	0	22,179,733	22,179,733	242,932	XXX	XXX
9799997.	Total - Common Stocks - Part 4					37,907,974	XXX	15,229,077	35,134,752	(19,905,674)	0	0	(19,905,674)	0	15,728,242	0	22,179,733	22,179,733	242,932	XXX	XXX
9799999.	Total - Common Stocks					37,907,974	XXX	15,229,077	35,134,752	(19,905,674)	0	0	(19,905,674)	0	15,728,242	0	22,179,733	22,179,733	242,932	XXX	XXX
9899999.	Total - Preferred and Common Stocks					38,303,195	XXX	15,624,298	35,529,972	(19,905,674)	0	0	(19,905,674)	0	16,123,462	0	22,179,733	22,179,733	268,316	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,707,011,822	XXX	1,640,023,188	1,365,684,583	(19,874,981)	9,139,778	2	(10,735,205)	0	1,662,044,641	0	36,456,794	36,456,794	27,541,759	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 Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/12/2019	04/11/2020		1,725,220	2,887.87	63,623			58,662		58,662	(47,744)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/10/2019	05/08/2020		1,522,486	2,879.73	51,172			46,594		46,594	(62,273)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/14/2019	06/11/2020		1,419,545	2,825.29	74,804			55,697		55,697	(93,305)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/12/2019	07/10/2020		1,597,651	2,880.98	104,893			30,460		30,460	(111,698)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/09/2019	08/08/2020		1,550,818	2,991.51	34,977			8,513		8,513	(84,267)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/13/2019	09/12/2020		1,196,166	2,991.40	49,200			5,244		5,244	(79,845)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/11/2019	10/11/2020		1,746,752	2,920.07	93,551			22,469		22,469	(156,184)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/15/2019	11/15/2020		1,464,852	3,088.75	59,314			4,795		4,795	(82,028)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	12/13/2019	12/11/2020		2,579,876	3,135.79	109,693			4,622		4,622	(132,984)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/10/2020	01/08/2021		1,049,778	3,253.05		39,832		624		624	(39,208)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/14/2020	02/13/2021		1,502,262	3,376.89		49,203		201		201	(49,001)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/13/2020	03/12/2021		1,560,093	2,767.35		86,356		44,816		44,816	(41,540)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	04/06/2020		6,925,368	2,885.57	275,026			272		272	(437,521)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/19/2018	04/20/2020		6,642,672	2,767.78	271,114			57,628		57,628	(407,084)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	05/06/2020		8,981,210	2,755.45	369,128			146,950		146,950	(485,803)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2018	05/20/2020		6,868,914	2,641.89	278,965			239,607		239,607	(252,947)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	06/06/2020		9,435,825	2,695.95	389,809			270,983		270,983	(412,162)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	06/20/2020		8,529,105	2,467.42	335,194			417,107		417,107	(229,100)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/04/2019	07/06/2020		5,701,738	2,531.94	199,561			230,031		230,031	(136,713)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/18/2019	07/20/2020		3,846,320	2,670.71	140,006			126,600		126,600	(109,499)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2019	08/06/2020		8,741,152	2,731.61	313,901			258,500		258,500	(258,691)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	08/20/2020		7,047,212	2,784.70	257,928			190,264		190,264	(223,651)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2019	09/06/2020		5,820,045	2,771.45	215,994			145,705		145,705	(187,745)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2019	09/20/2020		7,406,629	2,824.23	270,342			166,562		166,562	(246,728)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/05/2019	10/06/2020		8,624,425	2,892.74	313,929			165,271		165,271	(292,258)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	10/20/2020		7,843,581	2,905.03	291,881			152,703		152,703	(268,143)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	11/06/2020		8,534,591	2,932.47	324,303			159,095		159,095	(295,219)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2019	11/20/2020		6,301,763	2,840.23	233,165			156,431		156,431	(190,551)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2019	12/06/2020		5,083,446	2,843.49	179,700			114,926		114,926	(152,685)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2019	12/20/2020		5,761,921	2,954.18	215,496			105,907		105,907	(201,720)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	01/06/2021		7,036,482	2,990.41	272,312			119,616		119,616	(247,224)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/19/2019	01/20/2021		5,348,880	2,976.61	204,060			97,103		97,103	(181,592)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2019	02/05/2021		7,725,342	2,881.77	264,207			170,274		170,274	(211,590)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2019	02/19/2021		4,774,902	2,900.51	169,987			105,753		105,753	(134,794)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SCOTIA BANK	09/06/2019	03/06/2021		5,238,769	2,978.71	187,967			88,884		88,884	(161,831)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/20/2019	03/20/2021		7,312,945	2,992.07	266,191			122,185		122,185	(224,364)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	10/04/2019	04/06/2021		6,128,554	2,952.01	223,692			121,356		121,356	(179,304)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	04/20/2021		7,344,335	2,986.20	265,865			135,174		135,174	(214,460)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	11/06/2019	05/06/2021		10,694,734	3,076.78	397,844			161,261		161,261	(327,460)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/20/2019	05/20/2021		8,903,111	3,108.46	333,867			126,077		126,077	(271,533)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/06/2019	06/06/2021		10,334,559	3,145.91	389,613			136,433		136,433	(311,090)						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 Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2019	06/20/2021		8,381,419	3,221.22	310,113			85,020		85,020	(238,934)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/06/2020	07/06/2021		6,380,271	3,246.28		230,335		59,788		59,788	(170,547)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/17/2020	07/20/2021		4,668,614	3,329.62		171,241		32,412		32,412	(138,829)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	08/06/2021		10,646,465	3,345.78		398,604		74,104		74,104	(324,500)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/20/2020	08/20/2021		9,734,278	3,373.23		359,195		62,045		62,045	(297,150)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/06/2020	09/03/2021		7,814,527	2,972.37		288,356		177,635		177,635	(110,721)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	09/20/2021		7,738,049	2,304.92		306,427		361,143		361,143	54,717						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/05/2019	04/06/2020		24,028,643	121.98	588,702			1,369,531		1,369,531	18,849						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/05/2019	04/06/2020		13,533,715	87.95	391,124			0		0	(607,655)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/05/2019	04/06/2020		42,850,921	968.90	1,988,283			177,130		177,130	(3,139,519)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/05/2019	04/06/2020		5,377,138	481.98	235,519			51,627		51,627	(272,152)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/05/2019	04/06/2020		85,866,296	2,892.74	1,923,405			3,057,069		3,057,069	(648,832)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/05/2019	04/06/2020		35,170,730	2,892.74	998,849			-		-	(1,261,175)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	04/05/2019	04/06/2020		29,645,364	2,892.74	619,588			902		902	(950,905)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	04/05/2019	04/06/2020		162,186,277	2,892.74	3,730,283			4,968		4,968	(5,763,959)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		69,370,221	2,892.74	1,658,852			2,130		2,130	(2,584,774)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/05/2019	04/06/2020		99,405,558	2,892.74	2,475,191			3,057		3,057	(3,874,332)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/05/2019	04/06/2020		118,354,724	2,892.74	3,100,902			3,645		3,645	(4,865,306)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		59,590,444	2,892.74	1,645,408			1,838		1,838	(2,601,224)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		69,715,034	2,892.74	1,973,650			2,151		2,151	(3,131,394)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		48,019,484	2,892.74	1,445,929			1,483		1,483	(2,317,849)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		66,243,746	2,892.74	2,094,072			2,046		2,046	(3,389,950)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		65,375,924	2,892.74	2,138,506			2,020		2,020	(3,480,094)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/05/2019	04/06/2020		45,088,355	2,892.74	1,553,296			1,393		1,393	(2,547,244)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/18/2019	04/20/2020		20,992,148	120.37	522,704			1,196,870		1,196,870	5,855						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	04/18/2019	04/20/2020		11,552,522	85.64	346,576			2,897		2,897	(619,503)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/18/2019	04/20/2020		34,221,398	972.90	1,574,184			227,652		227,652	(2,311,081)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/18/2019	04/20/2020		4,675,369	480.29	205,717			67,099		67,099	(235,593)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/18/2019	04/20/2020		64,007,833	2,905.03	1,408,158			1,300,324		1,300,324	(1,389,582)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/18/2019	04/20/2020		28,567,760	2,905.03	799,897			-		-	(1,152,522)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		25,854,767	2,905.03	543,293			33,054		33,054	(786,407)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		133,882,397	2,905.03	3,081,069			179,174		179,174	(4,520,431)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		51,419,031	2,905.03	1,239,782			70,159		70,159	(1,821,850)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		77,544,987	2,905.03	1,947,391			107,656		107,656	(2,876,433)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		54,033,558	2,905.03	1,405,494			76,190		76,190	(2,093,838)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		66,815,690	2,905.03	1,791,336			95,216		95,216	(2,671,939)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		52,871,546	2,905.03	1,481,010			76,547		76,547	(2,223,097)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		47,351,989	2,905.03	1,378,559			69,507		69,507	(2,087,963)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		54,324,061	2,905.03	1,695,607			81,392		81,392	(2,594,087)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		51,709,534	2,905.03	1,681,106			78,336		78,336	(2,594,214)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		48,223,498	2,905.03	1,640,149			73,842		73,842	(2,554,156)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	05/06/2019	05/06/2020		105,444	66.23	2,583			78		78	(3,631)						0002

SCHEDULE DB - PART A - SECTION 1

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2019	05/06/2020		24,269,695	120.81	577,619			1,310,429		1,310,429	(14,897)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/06/2019	05/06/2020		11,438,041	87.37	329,382			9,741		9,741	(524,871)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/06/2019	05/06/2020		38,429,480	981.63	1,779,285			250,770		250,770	(2,323,292)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/06/2019	05/06/2020		5,415,633	486.54	235,038			41,859		41,859	(244,893)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2019	05/06/2020		75,668,750	2,932.47	1,732,814			955,899		955,899	(2,064,838)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/06/2019	05/06/2020		33,594,016	2,932.47	970,867			-		-	(976,929)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		33,610,551	2,932.47	710,843			90,126		90,126	(952,092)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020		144,664,755	2,932.47	3,357,745			412,802		412,802	(4,552,974)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		54,844,402	2,932.47	1,329,932			160,821		160,821	(1,812,110)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		47,422,619	2,932.47	1,176,158			140,846		140,846	(1,604,014)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020		53,664,201	2,932.47	1,358,302			161,347		161,347	(1,857,093)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2019	05/06/2020		54,633,156	2,932.47	1,453,242			169,001		169,001	(1,997,190)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	05/06/2019	05/06/2020		93,643,946	2,932.47	2,537,751			292,757		292,757	(3,496,171)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		48,586,939	2,932.47	1,348,353			154,202		154,202	(1,870,600)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		71,539,599	2,932.47	2,056,800			231,334		231,334	(2,865,123)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		56,538,699	2,932.47	1,755,465			190,401		190,401	(2,481,964)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020		66,860,316	2,932.47	2,193,911			230,392		230,392	(3,139,959)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020		55,423,683	2,932.47	1,918,240			194,333		194,333	(2,771,404)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/20/2019	05/20/2020		74,277	64.51	1,879			120		120	(2,783)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/20/2019	05/20/2020		21,354,549	120.64	501,825			1,168,585		1,168,585	(26,788)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/20/2019	05/20/2020		12,618,133	86.68	353,739			22,828		22,828	(603,547)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/20/2019	05/20/2020		34,998,274	951.81	1,608,171			833,332		833,332	(2,561,489)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/20/2019	05/20/2020		5,163,898	484.59	221,015			58,888		58,888	(239,892)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2019	05/20/2020		69,801,003	2,840.23	1,640,324			2,280,478		2,280,478	(876,496)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/20/2019	05/20/2020		31,870,974	2,840.23	886,013			-		-	(1,903,144)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		21,017,702	2,840.23	435,299			146,275		146,275	(522,404)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2019	05/20/2020		110,216,466	2,840.23	2,518,446			829,201		829,201	(3,062,886)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		47,715,864	2,840.23	1,126,678			368,629		368,629	(1,378,732)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		52,526,068	2,840.23	1,266,519			412,723		412,723	(1,556,479)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		75,266,095	2,840.23	1,867,566			605,994		605,994	(2,313,767)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		66,357,353	2,840.23	1,732,725			554,995		554,995	(2,162,817)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		84,354,831	2,840.23	2,287,024			725,799		725,799	(2,874,740)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		66,461,382	2,840.23	1,881,692			591,042		591,042	(2,388,655)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		65,893,336	2,840.23	2,023,833			621,594		621,594	(2,614,330)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		57,940,692	2,840.23	1,906,873			575,113		575,113	(2,515,891)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		49,135,979	2,840.23	1,690,801			503,333		503,333	(2,262,659)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/06/2019	06/06/2020		235,774	64.74	6,059			356		356	(8,406)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/06/2019	06/06/2020		24,261,047	125.88	536,169			1,245,000		1,245,000	20,248						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	06/06/2019	06/06/2020		14,606,756	88.88	406,068			9,101		9,101	(548,940)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/06/2019	06/06/2020		41,935,251	952.21	1,857,732			1,075,363		1,075,363	(3,003,445)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/06/2019	06/06/2020		6,089,650	489.18	248,458			49,990		49,990	(255,480)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	06/06/2019	06/06/2020		70,864,877	2,843.49	1,566,114			2,183,626		2,183,626	(882,809)						0002

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/06/2019	06/06/2020		28,693,666	2,843.49	671,432			-		-	(1,285,944)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2019	06/06/2020		43,847,573	2,843.49	881,336			372,278		372,278	(958,737)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2019	06/06/2020		132,025,694	2,843.49	2,950,774			1,226,584		1,226,584	(3,280,374)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		52,604,565	2,843.49	1,215,712			502,070		502,070	(1,359,663)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		83,561,051	2,843.49	1,989,902			818,194		818,194	(2,243,648)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		89,569,935	2,843.49	2,177,727			891,483		891,483	(2,465,065)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		63,125,478	2,843.49	1,610,481			652,976		652,976	(1,843,490)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		91,276,029	2,843.49	2,483,711			991,520		991,520	(2,881,750)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/06/2019	06/06/2020		55,721,798	2,843.49	1,560,210			617,123		617,123	(1,816,030)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		48,339,330	2,843.49	1,426,541			558,179		558,179	(1,690,818)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2019	06/06/2020		61,850,757	2,843.49	1,966,854			752,528		752,528	(2,375,519)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		80,470,767	2,843.49	2,672,487			1,011,019		1,011,019	(3,284,707)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/20/2019	06/20/2020		391,392	65.65	9,464			638		638	(12,613)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2019	06/20/2020		20,969,193	131.11	461,322			939,064		939,064	56,661						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/20/2019	06/20/2020		14,530,516	90.87	412,665			7,995		7,995	(424,468)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/20/2019	06/20/2020		38,140,460	978.34	1,647,668			513,938		513,938	(2,261,909)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/20/2019	06/20/2020		5,462,120	495.63	216,846			25,737		25,737	(191,798)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/20/2019	06/20/2020		68,719,493	2,954.18	1,484,341			325,585		325,585	(2,257,622)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2019	06/20/2020		28,554,176	2,954.18	702,433			-		-	(1,225,693)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		93,942,924	2,954.18	1,936,435			535,989		535,989	(2,257,966)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		57,578,853	2,954.18	1,244,364			340,382		340,382	(1,460,457)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		76,396,109	2,954.18	1,742,837			470,307		470,307	(2,064,733)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		85,375,802	2,954.18	2,067,049			549,060		549,060	(2,477,764)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		69,127,812	2,954.18	1,756,736			459,369		459,369	(2,121,118)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		74,149,918	2,954.18	1,988,025			510,241		510,241	(2,423,253)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		68,536,976	2,954.18	1,912,937			479,787		479,787	(2,358,032)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		66,764,468	2,954.18	2,003,810			482,159		482,159	(2,525,410)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		90,988,744	2,954.18	2,930,749			677,030		677,030	(3,779,515)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/05/2019	07/06/2020		400,356	66.17	9,128			721		721	(11,632)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	07/06/2020		21,489,505	132.14	460,087			913,193		913,193	51,973						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	07/06/2020		15,480,161	89.75	414,247			15,812		15,812	(506,556)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/05/2019	07/06/2020		40,716,764	987.44	1,779,323			477,529		477,529	(2,210,632)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/05/2019	07/06/2020		6,309,602	497.01	256,170			31,059		31,059	(213,988)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	07/05/2019	07/06/2020		76,125,898	2,990.41	1,705,220			268,734		268,734	(2,366,160)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/05/2019	07/06/2020		27,790,726	2,990.41	755,908			-		-	(997,693)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	07/06/2020		40,977,064	2,990.41	844,127			224,491		224,491	(924,534)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	07/06/2020		100,236,251	2,990.41	2,193,170			569,762		569,762	(2,426,253)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		52,054,952	2,990.41	1,218,757			305,485		305,485	(1,364,897)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		86,806,022	2,990.41	2,093,050			517,116		517,116	(2,363,140)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		127,391,466	2,990.41	3,250,132			780,600		780,600	(3,722,291)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		84,329,562	2,990.41	2,252,452			528,143		528,143	(2,603,436)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		65,489,979	2,990.41	1,808,374			416,962		416,962	(2,107,933)						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 Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		65,489,979	2,990.41	1,913,056			428,300		428,300	(2,257,542)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		70,573,676	2,990.41	2,259,091			482,257		482,257	(2,727,862)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		58,911,077	2,990.41	1,997,662			413,355		413,355	(2,444,562)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/19/2019	07/20/2020		710,447	65.51	15,984			1,557		1,557	(20,204)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/19/2019	07/20/2020		19,138,653	134.47	394,259			710,316		710,316	52,547						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/19/2019	07/20/2020		11,686,749	87.92	293,338			23,230		23,230	(425,529)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/19/2019	07/20/2020		31,400,769	982.60	1,413,035			463,409		463,409	(1,764,310)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/19/2019	07/20/2020		5,023,428	495.21	202,444			34,008		34,008	(181,310)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/19/2019	07/20/2020		68,534,864	2,976.61	1,542,034			266,557		266,557	(2,198,338)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/19/2019	07/20/2020		24,506,673	2,976.61	659,230			-		-	(951,169)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/19/2019	07/20/2020		29,369,464	2,976.61	600,609			197,839		197,839	(621,587)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		58,873,443	2,976.61	1,260,578			412,825		412,825	(1,318,197)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		55,565,377	2,976.61	1,245,376			404,385		404,385	(1,312,349)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		72,723,065	2,976.61	1,724,478			552,221		552,221	(1,829,476)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		56,832,122	2,976.61	1,404,363			440,196		440,196	(1,504,818)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		63,401,793	2,976.61	1,604,831			498,122		498,122	(1,741,429)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		78,880,165	2,976.61	2,036,106			625,457		625,457	(2,218,421)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		82,154,435	2,976.61	2,202,595			663,077		663,077	(2,418,222)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		49,411,726	2,976.61	1,413,725			412,188		412,188	(1,583,240)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		57,746,236	2,976.61	1,808,161			503,383		503,383	(2,073,588)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		49,411,727	2,976.61	1,665,713			446,210		446,210	(1,946,904)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2019	08/06/2020		490,238	62.53	12,550			2,210		2,210	(15,486)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/06/2019	08/06/2020		23,778,406	138.91	475,568			749,707		749,707	157,036						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2019	08/06/2020		15,721,769	89.02	452,774			29,658		29,658	(536,209)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/06/2019	08/06/2020		34,576,143	950.79	1,512,706			1,122,798		1,122,798	(2,379,523)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/06/2019	08/06/2020		6,411,783	493.23	250,060			58,614		58,614	(245,894)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2019	08/06/2020		90,015,227	2,881.77	2,124,366			1,385,944		1,385,944	(2,358,342)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2019	08/06/2020		31,718,269	2,881.77	754,895			-		-	(1,880,163)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2019	08/06/2020		21,065,371	2,881.77	408,668			223,985		223,985	(367,577)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2019	08/06/2020		137,198,152	2,881.77	2,908,601			1,583,467		1,583,467	(2,657,386)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		102,103,791	2,881.77	2,298,552			1,242,515		1,242,515	(2,118,728)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		52,612,354	2,881.77	1,252,869			672,338		672,338	(1,164,894)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		43,802,904	2,881.77	1,086,863			580,577		580,577	(1,018,827)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		66,568,887	2,881.77	1,664,913			890,115		890,115	(1,567,014)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2019	08/06/2020		131,964,303	2,881.77	3,417,875			1,810,316		1,810,316	(3,217,660)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		81,554,091	2,881.77	2,162,238			1,146,550		1,146,550	(2,057,505)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		55,906,338	2,881.77	1,577,301			829,026		829,026	(1,521,388)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		44,667,435	2,881.77	1,385,145			717,784		717,784	(1,368,950)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		76,366,905	2,881.77	2,551,531			1,307,384		1,307,384	(2,583,371)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/20/2019	08/20/2020		306,046	62.42	7,348			1,490		1,490	(9,420)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2019	08/20/2020		21,296,214	142.21	457,869			576,398		576,398	183,506						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2019	08/20/2020		13,363,959	91.50	367,509			17,016		17,016	(341,868)						0002

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/20/2019	08/20/2020		29,447,534	954.90	1,251,520			914,862		914,862	(1,966,153)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2019	08/20/2020		4,605,698	496.10	177,320			36,441		36,441	(165,061)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2019	08/20/2020		67,213,245	2,900.51	1,599,675			758,819		758,819	(2,002,000)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2019	08/20/2020		26,936,971	2,900.51	651,875			-		-	(1,532,640)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		11,674,628	2,900.51	226,488			122,681		122,681	(197,902)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		95,967,651	2,900.51	2,063,305			1,108,658		1,108,658	(1,832,446)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		65,203,283	2,900.51	1,480,115			794,305		794,305	(1,333,061)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		71,317,112	2,900.51	1,697,347			903,796		903,796	(1,535,512)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		71,937,565	2,900.51	1,820,020			963,115		963,115	(1,666,744)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2019	08/20/2020		118,357,474	2,900.51	3,077,294			1,625,800		1,625,800	(2,839,716)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		83,530,535	2,900.51	2,297,090			1,203,985		1,203,985	(2,142,344)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2019	08/20/2020		57,071,562	2,900.51	1,717,854			889,763		889,763	(1,638,357)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2019	08/20/2020		76,232,198	2,900.51	2,584,271			1,307,584		1,307,584	(2,531,742)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SCOTIA BANK	09/06/2019	09/06/2020		470,629	64.53	10,203			957		957	(14,020)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/06/2019	09/06/2020		21,770,166	141.92	476,767			608,057		608,057	158,091						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/06/2019	09/06/2020		16,491,159	93.68	441,941			16,077		16,077	(317,810)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/06/2019	09/06/2020		41,071,059	966.28	1,753,734			1,071,363		1,071,363	(2,539,991)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/06/2019	09/06/2020		6,137,528	500.01	235,681			39,530		39,530	(199,387)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/06/2019	09/06/2020		76,929,774	2,978.71	1,780,924			425,222		425,222	(2,307,378)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/06/2019	09/06/2020		31,953,670	2,978.71	750,911			-		-	(1,368,460)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		16,034,147	2,978.71	311,263			117,893		117,893	(288,533)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/06/2019	09/06/2020		80,229,375	2,978.71	1,732,954			646,007		646,007	(1,619,598)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		67,020,975	2,978.71	1,501,969			556,598		556,598	(1,408,136)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		56,778,689	2,978.71	1,329,238			490,230		490,230	(1,255,315)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		72,978,395	2,978.71	1,744,992			640,268		640,268	(1,655,176)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		44,382,779	2,978.71	1,105,642			400,964		400,964	(1,057,858)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/06/2019	09/06/2020		52,573,120	2,978.71	1,340,615			481,684		481,684	(1,283,385)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		108,722,915	2,978.71	2,860,657			1,016,673		1,016,673	(2,748,008)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		67,616,717	2,978.71	1,853,549			653,030		653,030	(1,806,207)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		75,659,234	2,978.71	2,210,160			761,942		761,942	(2,172,773)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/06/2019	09/06/2020		63,705,281	2,978.71	2,064,051			690,582		690,582	(2,083,261)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/09/2019	09/06/2020		64,719,445	2,978.71	2,250,083			731,126		731,126	(2,280,684)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		214,941	65.56	4,428			370		370	(5,437)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2019	09/20/2020		22,430,748	142.95	464,316			576,813		576,813	160,957						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		12,930,699	93.57	343,957			15,169		15,169	(250,454)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/20/2019	09/20/2020		35,334,229	968.64	1,561,773			916,723		916,723	(2,140,567)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		4,464,028	502.32	174,543			26,250		26,250	(137,098)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2019	09/20/2020		74,048,995	2,992.07	1,747,556			317,314		317,314	(2,311,295)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/20/2019	09/20/2020		28,942,790	2,992.07	680,156			-		-	(1,276,706)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2019	09/20/2020		55,273,533	2,992.07	1,166,272			437,336		437,336	(1,045,134)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/20/2019	09/20/2020		98,715,708	2,992.07	2,211,232			818,253		818,253	(2,004,477)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		70,956,231	2,992.07	1,681,663			612,856		612,856	(1,541,070)						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 Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2019	09/20/2020		67,025,575	2,992.07	1,675,639			601,546		601,546	(1,550,232)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		38,377,678	2,992.07	986,306			352,025		352,025	(920,055)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		86,947,700	2,992.07	2,295,419			814,421		814,421	(2,157,802)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		79,099,367	2,992.07	2,222,692			775,639		775,639	(2,118,304)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		68,261,590	2,992.07	2,116,109			717,729		717,729	(2,056,428)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		73,433,048	2,992.07	2,518,754			831,592		831,592	(2,516,125)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/04/2019	10/06/2020		411,809	64.17	9,678			961		961	(11,072)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/04/2019	10/06/2020		25,192,893	141.90	503,858			669,729		669,729	166,489						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/04/2019	10/06/2020		13,775,329	93.59	369,179			19,053		19,053	(266,603)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/04/2019	10/06/2020		36,808,977	962.44	1,604,871			1,114,398		1,114,398	(2,305,528)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/04/2019	10/06/2020		5,062,340	502.91	191,863			31,599		31,599	(155,292)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/04/2019	10/06/2020		86,204,230	2,952.01	2,051,661			671,315		671,315	(2,474,414)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/04/2019	10/06/2020		32,113,096	2,952.01	725,756			-		-	(1,618,708)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/04/2019	10/06/2020		58,513,233	2,952.01	1,164,393			536,885		536,885	(989,442)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		74,757,556	2,952.01	1,611,025			736,623		736,623	(1,378,990)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		67,323,752	2,952.01	1,521,517			693,020		693,020	(1,311,029)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		144,869,257	2,952.01	3,469,619			1,569,104		1,569,104	(3,007,605)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		126,486,867	2,952.01	3,225,415			1,449,142		1,449,142	(2,821,909)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		73,196,689	2,952.01	1,943,372			868,293		868,293	(1,708,774)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/04/2019	10/06/2020		46,099,258	2,952.01	1,286,169			569,630		569,630	(1,135,939)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	10/04/2019	10/06/2020		87,225,349	2,952.01	2,555,703			1,130,555		1,130,555	(2,313,469)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/04/2019	10/06/2020		47,785,658	2,952.01	1,567,370			668,739		668,739	(1,452,211)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/04/2019	10/06/2020		68,839,034	2,952.01	2,395,598			1,006,216		1,006,216	(2,262,400)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/18/2019	10/20/2020		517,244	66.27	10,810			896		896	(11,730)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	10/18/2019	10/20/2020		21,081,624	140.46	419,524			601,231		601,231	126,830						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	10/20/2020		14,059,569	94.67	355,707			17,944		17,944	(232,423)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/18/2019	10/20/2020		39,398,489	970.32	1,705,955			1,071,975		1,071,975	(2,339,317)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	10/20/2020		4,818,872	501.13	185,527			37,266		37,266	(157,751)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/18/2019	10/20/2020		68,286,045	2,986.20	1,536,436			350,204		350,204	(1,978,303)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/18/2019	10/20/2020		24,823,296	2,986.20	583,347			-		-	(1,057,987)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/18/2019	10/20/2020		54,225,950	2,986.20	1,065,540			462,782		462,782	(896,213)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/18/2019	10/20/2020		67,731,414	2,986.20	1,462,999			628,119		628,119	(1,239,264)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	10/20/2020		72,544,684	2,986.20	1,639,510			701,442		701,442	(1,401,895)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/18/2019	10/20/2020		73,312,418	2,986.20	1,748,501			738,823		738,823	(1,516,418)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	10/20/2020		68,406,965	2,986.20	1,669,130			700,365		700,365	(1,452,130)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	10/20/2020		60,562,182	2,986.20	1,520,111			634,437		634,437	(1,334,942)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	10/20/2020		74,592,842	2,986.20	1,931,955			798,861		798,861	(1,704,933)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	10/20/2020		71,043,482	2,986.20	2,024,739			819,506		819,506	(1,835,338)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/18/2019	10/20/2020		53,751,600	2,986.20	1,752,915			683,498		683,498	(1,634,372)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/18/2019	10/20/2020		56,737,800	2,986.20	1,963,729			754,358		754,358	(1,861,424)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2019	11/06/2020		543,914	68.21	11,966			779		779	(10,362)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/06/2019	11/06/2020		26,226,397	140.45	514,053			742,885		742,885	153,826						0002

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/06/2019	11/06/2020		17,437,872	92.21	444,674			36,627		36,627	(368,030)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	11/06/2019	11/06/2020		44,512,193	992.65	1,909,573			843,789		843,789	(2,250,143)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/06/2019	11/06/2020		7,257,379	502.09	277,958			57,288		57,288	(235,057)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2019	11/06/2020		97,445,992	3,076.78	2,143,812			277,049		277,049	(2,622,039)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2019	11/06/2020		33,842,857	3,076.78	778,386			-		-	(1,356,395)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020		32,409,907	3,076.78	603,204			180,985		180,985	(538,959)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020		53,535,972	3,076.78	1,108,801			327,665		327,665	(1,002,017)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020		80,613,726	3,076.78	1,734,070			509,088		509,088	(1,571,659)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020		80,138,817	3,076.78	1,763,966			516,337		516,337	(1,603,959)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2019	11/06/2020		31,961,283	3,076.78	728,717			211,967		211,967	(664,506)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020		79,380,924	3,076.78	1,874,220			541,187		541,187	(1,711,860)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2019	11/06/2020		50,729,825	3,076.78	1,209,399			348,956		348,956	(1,107,062)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020		45,691,582	3,076.78	1,124,538			322,575		322,575	(1,032,353)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020		69,842,906	3,076.78	1,733,013			497,244		497,244	(1,595,948)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2019	11/06/2020		46,559,374	3,076.78	1,177,952			336,980		336,980	(1,087,763)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020		60,920,244	3,076.78	1,590,815			451,550		451,550	(1,469,975)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020		50,151,514	3,076.78	1,389,806			391,521		391,521	(1,299,347)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020		71,688,974	3,076.78	2,158,609			597,926		597,926	(2,032,546)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020		47,382,412	3,076.78	1,535,752			418,870		418,870	(1,457,572)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2019	11/06/2020		80,919,314	3,076.78	2,760,295			745,765		745,765	(2,643,081)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2019	11/20/2020		568,896	67.88	12,800			895		895	(11,066)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/20/2019	11/20/2020		26,053,011	138.76	531,481			788,977		788,977	120,977						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2019	11/20/2020		13,645,271	93.27	338,403			27,118		27,118	(259,603)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	11/20/2019	11/20/2020		37,164,072	1,002.17	1,620,354			616,268		616,268	(1,742,676)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/20/2019	11/20/2020		5,257,131	501.80	199,245			45,260		45,260	(173,847)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2019	11/20/2020		75,930,000	3,108.46	1,735,001			141,892		141,892	(2,006,763)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/20/2019	11/20/2020		25,552,926	3,108.46	610,715			-		-	(882,178)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		23,711,530	3,108.46	450,519			118,972		118,972	(399,304)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		38,532,216	3,108.46	805,323			210,287		210,287	(717,107)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		53,443,060	3,108.46	1,159,714			301,440		301,440	(1,034,956)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		51,933,752	3,108.46	1,178,896			305,330		305,330	(1,057,697)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		109,348,242	3,108.46	2,591,553			668,360		668,360	(2,332,955)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		35,704,118	3,108.46	874,751			224,336		224,336	(787,583)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		68,038,508	3,108.46	1,701,966			435,133		435,133	(1,533,548)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		58,029,728	3,108.46	1,479,758			377,553		377,553	(1,335,785)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		53,045,983	3,108.46	1,405,719			356,659		356,659	(1,271,737)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		51,582,239	3,108.46	1,428,828			360,432		360,432	(1,297,851)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		63,551,546	3,108.46	1,855,705			463,485		463,485	(1,688,764)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		47,829,731	3,108.46	1,497,071			369,672		369,672	(1,371,108)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2019	11/20/2020		50,685,252	3,108.46	1,697,956			414,737		414,737	(1,568,924)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2019	11/20/2020		30,748,908	3,108.46	1,088,511			260,801		260,801	(1,000,265)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/06/2019	12/06/2020		625,850	68.69	12,955			667		667	(11,095)						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 Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/06/2019	12/06/2020		27,096,224	137.62	558,182			832,593		832,593	101,822						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2019	12/06/2020		16,249,747	92.98	399,744			41,669		41,669	(302,470)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	12/06/2019	12/06/2020		40,216,076	1,013.88	1,737,334			564,726		564,726	(1,704,535)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/06/2019	12/06/2020		7,591,188	503.75	289,225			61,842		61,842	(239,930)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2019	12/06/2020		70,549,546	3,145.91	1,650,859			100,471		100,471	(1,728,132)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/06/2019	12/06/2020		23,952,114	3,145.91	582,036		-			-	(767,930)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/06/2019	12/06/2020		56,618,008	3,145.91	1,958,983			434,355		434,355	(1,680,593)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		61,030,654	3,145.91	1,850,065			421,173		421,173	(1,565,429)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/06/2019	12/06/2020		48,231,991	3,145.91	1,572,363			353,058		353,058	(1,340,451)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		64,176,564	3,145.91	1,759,177			407,991		407,991	(1,477,822)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		58,199,335	3,145.91	1,542,977			358,847		358,847	(1,288,617)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		45,930,286	3,145.91	1,314,207			302,653		302,653	(1,108,148)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		52,851,288	3,145.91	1,321,894			310,170		310,170	(1,099,412)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		55,682,607	3,145.91	1,337,132			315,385		315,385	(1,108,214)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		59,457,699	3,145.91	1,320,622			314,682		314,682	(1,089,007)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		49,701,922	3,145.91	1,138,851			271,064		271,064	(944,214)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		54,109,652	3,145.91	1,126,156			271,457		271,457	(929,237)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		27,998,599	3,145.91	781,546			180,622		180,622	(657,079)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		28,313,190	3,145.91	722,378			169,004		169,004	(601,651)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		47,135,627	3,145.91	919,728			223,056		223,056	(755,284)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2019	12/06/2020		30,331,455	3,145.91	743,500			174,923		174,923	(617,331)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/20/2019	12/20/2020		301,284	69.18	6,869			320		320	(5,130)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/20/2019	12/20/2020		24,548,569	139.52	505,702			712,399		712,399	121,989						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/20/2019	12/20/2020		15,581,187	92.00	403,553			52,605		52,605	(325,930)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	12/20/2019	12/20/2020		41,115,981	1,038.15	1,784,434			380,625		380,625	(1,402,833)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/20/2019	12/20/2020		6,469,936	507.44	249,093			44,161		44,161	(187,256)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2019	12/20/2020		69,937,642	3,221.22	1,510,653			34,249		34,249	(1,398,423)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/20/2019	12/20/2020		25,927,082	3,221.22	606,694		-			-	(656,927)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020		52,828,008	3,221.22	1,817,844			295,482		295,482	(1,458,798)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020		53,150,130	3,221.22	1,605,684			274,832		274,832	(1,271,398)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/20/2019	12/20/2020		45,428,002	3,221.22	1,476,411			245,294		245,294	(1,176,337)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020		71,188,962	3,221.22	1,759,252			326,502		326,502	(1,362,685)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020		49,284,666	3,221.22	1,341,109			239,074		239,074	(1,047,768)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020		44,774,958	3,221.22	1,281,082			223,957		223,957	(1,007,481)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020		49,284,666	3,221.22	1,291,843			233,957		233,957	(1,006,375)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020		52,321,759	3,221.22	1,198,789			225,972		225,972	(925,928)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020		46,309,102	3,221.22	1,111,920			207,422		207,422	(857,630)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020		35,111,298	3,221.22	902,784			164,818		164,818	(702,088)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020		29,957,346	3,221.22	836,202			147,602		147,602	(655,558)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020		42,520,104	3,221.22	952,963			180,157		180,157	(734,862)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	12/20/2019	12/20/2020		45,985,754	3,221.22	970,299			185,180		185,180	(746,804)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2019	12/20/2020		45,899,914	3,221.22	909,303			174,836		174,836	(697,063)						0002

SCHEDULE DB - PART A - SECTION 1

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		697,974	69.54		16,682		753		753	(15,929)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/06/2020	01/06/2021		24,300,482	147.39		478,721		518,418		518,418	39,698						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/06/2020	01/06/2021		13,338,991	92.79		322,804		41,574		41,574	(281,230)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/06/2020	01/06/2021		41,125,207	1,046.23		1,784,834		349,668		349,668	(1,435,165)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/06/2020	01/06/2021		6,482,467	507.73		246,982		46,982		46,982	(200,001)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		54,072,830	3,246.28		1,251,786		28,532		28,532	(1,223,255)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/06/2020	01/06/2021		27,667,374	3,246.28		697,218		-		-	(697,218)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		37,179,002	3,246.28		738,747		137,731		137,731	(601,016)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021		55,828,368	3,246.28		1,240,022		223,057		223,057	(1,016,965)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		50,281,680	3,246.28		1,180,111		207,993		207,993	(972,118)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		54,963,387	3,246.28		1,374,085		236,368		236,368	(1,137,717)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021		78,559,976	3,246.28		2,059,037		348,222		348,222	(1,710,815)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		35,064,515	3,246.28		939,729		157,240		157,240	(782,489)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021		68,821,136	3,246.28		1,886,465		313,873		313,873	(1,572,591)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021		60,705,436	3,246.28		1,724,779		282,914		282,914	(1,441,865)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021		63,812,949	3,246.28		1,911,198		308,162		308,162	(1,603,035)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021		18,828,424	3,246.28		598,932		94,390		94,390	(504,542)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021		64,600,972	3,246.28		2,184,307		336,536		336,536	(1,847,771)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	01/13/2020	01/06/2021		14,748,619	3,246.28		320,741		7,235		7,235	(313,506)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/13/2020	01/06/2021		54,951,135	3,246.28		1,280,390		219,552		219,552	(1,060,838)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/17/2020	01/20/2021		253,772	70.38		6,471		253		253	(6,218)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/17/2020	01/20/2021		20,538,300	146.58		437,466		459,100		459,100	21,635						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/17/2020	01/20/2021		12,213,670	95.19		295,571		27,166		27,166	(268,405)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/17/2020	01/20/2021		36,587,994	1,073.09		1,562,307		194,170		194,170	(1,368,137)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/17/2020	01/20/2021		4,872,040	513.49		187,574		25,976		25,976	(161,597)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/17/2020	01/20/2021		57,706,548	3,329.62		1,229,150		8,656		8,656	(1,220,493)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	01/17/2020	01/20/2021		24,997,672	3,329.62		634,941		-		-	(634,941)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		51,518,078	3,329.62		1,035,959		118,428		118,428	(917,532)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		64,594,628	3,329.62		1,382,913		155,890		155,890	(1,227,023)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		54,408,570	3,329.62		1,235,594		137,350		137,350	(1,098,244)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		62,480,974	3,329.62		1,537,699		168,384		168,384	(1,369,314)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		77,580,146	3,329.62		2,002,266		217,009		217,009	(1,785,257)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		43,618,022	3,329.62		1,169,361		125,476		125,476	(1,043,885)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/17/2020	01/20/2021		61,211,484	3,329.62		1,714,062		181,993		181,993	(1,532,069)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		50,277,262	3,329.62		1,453,438		153,253		153,253	(1,300,185)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		49,611,338	3,329.62		1,518,521		158,375		158,375	(1,360,146)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021		67,258,324	3,329.62		2,226,952		228,326		228,326	(1,998,626)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/06/2020	02/06/2021		894,750	69.62		19,237		1,080		1,080	(18,157)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/06/2020	02/06/2021		35,522,156	147.40		745,965		764,687		764,687	18,722						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/06/2020	02/06/2021		22,104,263	96.21		523,872		43,723		43,723	(480,148)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/06/2020	02/06/2021		55,765,057	1,076.57		2,314,250		300,985		300,985	(2,013,265)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/06/2020	02/06/2021		8,705,326	515.04		326,450		45,631		45,631	(280,819)						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 Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021		75,773,831	3,345.78		1,613,983		13,249		13,249	(1,600,734)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/06/2020	02/06/2021		36,173,381	3,345.78		911,569		-		-	(911,569)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		59,074,747	3,345.78		1,128,853		125,327		125,327	(1,003,526)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		54,536,214	3,345.78		1,123,953		123,495		123,495	(1,000,458)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		47,510,076	3,345.78		1,002,863		109,795		109,795	(893,069)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		46,171,764	3,345.78		1,011,598		109,874		109,874	(901,724)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		58,483,054	3,345.78		1,322,234		143,116		143,116	(1,179,118)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		54,459,659	3,345.78		1,296,703		139,243		139,243	(1,157,460)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021		73,272,582	3,345.78		1,832,464		195,136		195,136	(1,637,328)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/06/2020	02/06/2021		96,236,313	3,345.78		2,559,886		270,093		270,093	(2,289,792)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021		83,125,581	3,345.78		2,292,603		239,878		239,878	(2,052,726)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/06/2020	02/06/2021		63,610,412	3,345.78		1,901,951		196,769		196,769	(1,705,183)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021		54,451,014	3,345.78		1,724,464		176,171		176,171	(1,548,292)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021		83,864,775	3,345.78		2,808,631		284,024		284,024	(2,524,608)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	02/20/2020	02/20/2021		287,808	68.58		6,044		416		416	(5,628)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/20/2020	02/20/2021		26,443,449	152.41		560,601		474,582		474,582	(86,019)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/20/2020	02/20/2021		18,673,738	100.02		448,173		23,728		23,728	(424,445)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/20/2020	02/20/2021		46,288,808	1,083.25		1,916,357		234,703		234,703	(1,681,654)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/20/2020	02/20/2021		7,384,743	519.80		273,235		30,458		30,458	(242,777)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2020	02/20/2021		57,969,791	3,373.23		1,269,538		5,906		5,906	(1,263,632)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/20/2020	02/20/2021		29,028,521	3,373.23		714,102		-		-	(714,102)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2020	02/20/2021		50,476,754	3,373.23		974,201		96,880		96,880	(877,322)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021		50,935,773	3,373.23		1,059,932		104,786		104,786	(955,146)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021		55,320,972	3,373.23		1,195,464		117,520		117,520	(1,077,945)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021		57,920,684	3,373.23		1,309,680		128,116		128,116	(1,181,565)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021		61,422,073	3,373.23		1,480,988		143,688		143,688	(1,337,300)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021		73,873,737	3,373.23		1,884,586		181,889		181,889	(1,702,697)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2020	02/20/2021		91,072,605	3,373.23		2,449,853		235,012		235,012	(2,214,841)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021		60,043,494	3,373.23		1,699,796		161,784		161,784	(1,538,012)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021		66,115,308	3,373.23		2,017,118		190,086		190,086	(1,827,032)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/20/2020	02/20/2021		81,626,710	3,373.23		2,669,195		248,515		248,515	(2,420,681)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/06/2020	03/05/2021		652,228	61.75		15,780		4,551		4,551	(11,229)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/06/2020	03/05/2021		29,292,121	157.55		597,559		438,043		438,043	(159,516)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/06/2020	03/05/2021		23,666,636	91.47		721,834		111,630		111,630	(610,204)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/06/2020	03/05/2021		44,971,946	1,001.62		1,722,426		993,616		993,616	(728,810)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/06/2020	03/05/2021		7,392,002	501.30		237,283		95,485		95,485	(141,798)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/06/2020	03/05/2021		65,970,884	2,972.37		1,510,733		340,865		340,865	(1,169,868)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/06/2020	03/05/2021		27,572,995	2,972.37		463,226		856		856	(462,370)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021		72,417,877	2,972.37		1,369,584		712,357		712,357	(657,227)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021		51,422,001	2,972.37		1,065,060		551,834		551,834	(513,226)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021		58,258,452	2,972.37		1,270,750		654,413		654,413	(616,337)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021		54,661,056	2,972.37		1,252,417		641,025		641,025	(611,392)						0002

SCHEDULE DB - PART A - SECTION 1

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021		43,099,365	2,972.37		1,009,116		515,976		515,976	(493,140)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021		76,165,999	2,972.37		1,851,746		938,620		938,620	(913,125)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021		81,740,175	2,972.37		2,093,690		1,051,793		1,051,793	(1,041,897)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021		58,852,926	2,972.37		1,583,885		788,743		788,743	(795,142)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2020	03/05/2021		57,468,341	2,972.37		1,649,341		812,248		812,248	(837,093)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2020	03/05/2021		42,340,921	2,972.37		1,312,569		637,112		637,112	(675,457)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2020	03/05/2021		61,185,023	2,972.37		1,957,921		944,892		944,892	(1,013,028)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/06/2020	03/05/2021		80,441,567	2,972.37		2,718,925		1,304,529		1,304,529	(1,414,396)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021		600,406	47.05		13,689		14,706		14,706	1,016						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2020	03/19/2021		26,183,917	140.11		777,662		695,560		695,560	(82,102)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2020	03/19/2021		19,488,187	60.92		779,527		723,725		723,725	(55,802)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021		44,141,172	952.85		1,787,717		1,981,278		1,981,278	193,560						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/20/2020	03/19/2021		7,536,866	482.58		240,426		236,471		236,471	(3,955)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2020	03/19/2021		63,854,473	2,304.92		1,713,854		1,953,233		1,953,233	239,379						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/20/2020	03/19/2021		27,722,687	2,304.92		415,840		755,637		755,637	339,796						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/20/2020	03/19/2021		51,027,739	2,304.92		970,428		1,109,448		1,109,448	139,020						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/20/2020	03/19/2021		67,764,648	2,304.92		1,437,783		1,644,449		1,644,449	206,666						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/20/2020	03/19/2021		59,927,920	2,304.92		1,337,289		1,529,589		1,529,589	192,301						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/20/2020	03/19/2021		60,477,664	2,304.92		1,416,202		1,619,394		1,619,394	203,192						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021		50,369,303	2,304.92		1,208,863		1,380,206		1,380,206	171,343						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/20/2020	03/19/2021		80,975,618	2,304.92		2,025,486		2,319,858		2,319,858	294,372						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021		62,514,344	2,304.92		1,631,624		1,868,682		1,868,682	237,058						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021		85,204,321	2,304.92		2,385,721		2,731,505		2,731,505	345,784						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021		53,983,952	2,304.92		1,662,706		1,913,084		1,913,084	250,378						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021		49,046,780	2,304.92		1,598,925		1,842,841		1,842,841	243,916						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021		82,596,837	2,304.92		2,849,591		3,303,726		3,303,726	454,137						0002
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										449,477,242	140,844,934	0	201,462,376	XXX	201,462,376	(578,328,962)	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										449,477,242	140,844,934	0	201,462,376	XXX	201,462,376	(578,328,962)	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										449,477,242	140,844,934	0	201,462,376	XXX	201,462,376	(578,328,962)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										449,477,242	140,844,934	0	201,462,376	XXX	201,462,376	(578,328,962)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Credit Suisse	03/25/2020	12/26/2023		129,000,000	0.94663%			(93,115)	3,426,426		3,426,426	4,174,554						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Morgan Stanley	03/25/2020	12/26/2023		50,000,000	0.94663%			(35,965)	1,075,064		1,075,064	1,297,872						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	01/15/2020	04/15/2020		44,000,000	1.83125%			(66,580)	(10,288)		(10,288)	73,267						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	01/15/2020	04/15/2024		478,000,000	1.83125%			152,217	20,118,216		20,118,216	15,675,400						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	01/15/2020	04/15/2024		226,000,000	1.83125%			618,122	24,868,624		24,868,624	11,774,768						0004

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 Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	01/15/2020	04/15/2024		210,000,000	1.83125%			587,704	16,498,784		16,498,784	7,458,198						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	03/23/2020	06/23/2030		97,000,000	1.19513%			136,423	12,168,461		12,168,461	8,305,257						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	03/23/2020	06/23/2030		227,000,000	1.19513%			(150,115)	14,555,576		14,555,576	18,120,916						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	03/23/2020	06/23/2030		92,000,000	1.19513%			127,711	10,838,789		10,838,789	7,420,531						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	01/03/2020	04/03/2027		41,000,000	1.90838%			14,436	3,149,006		3,149,006	2,522,771						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	01/27/2020	10/25/2025		144,000,000	1.79413%			135,835	9,237,545		9,237,545	6,341,297						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	02/18/2020	05/15/2024		126,000,000	1.69163%			425,314	9,562,706		9,562,706	3,949,941						0004
1059999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	0	1,851,988	125,488,909	XXX	125,488,909	87,114,772	0	0	0	0	XXX	XXX
1109999999. Total-Swaps-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108										0	0	1,851,988	125,488,909	XXX	125,488,909	87,114,772	0	0	0	0	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	1,851,988	125,488,909	XXX	125,488,909	87,114,772	0	0	0	0	XXX	XXX
1409999999. Total-Swaps										0	0	1,851,988	125,488,909	XXX	125,488,909	87,114,772	0	0	0	0	XXX	XXX
Totals																						
1699999999. Total-Hedging Effective-Variable Annuity Guarantees Under SSAP No. 108										0	0	1,851,988	125,488,909	XXX	125,488,909	87,114,772	0	0	0	0	XXX	XXX
1709999999. Total-Hedging Other										449,477,242	140,844,934	0	201,462,376	XXX	201,462,376	(578,328,962)	0	0	0	0	XXX	XXX
1759999999. TOTAL										449,477,242	140,844,934	1,851,988	326,951,285	XXX	326,951,285	(491,214,190)	0	0	0	0	XXX	XXX

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			18	19	20	21	22
														15	16	17					
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 Expiration	Exchange	Trade Date	Transaction 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 Year-end (b)	Value of One (1) Point

NONE

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
NAIC 1 Designation											
BARCLAYS	Y	Y	23,000,000	31,371,029		8,371,029	31,371,029		8,371,029		0
BNP PARIBAS NY	Y	Y	4,820,000	8,786,157		3,966,157	8,786,157		3,966,157		0
CHICAGO BOARD OF EXCHANGE	N	N		71,433,488		71,433,488	71,433,488		71,433,488		0
CITIBANK	Y	Y	167,000	2,274,113		2,107,113	2,274,113		2,107,113		0
CREDIT SUISSE	Y	Y	664,000	5,889,812		5,225,812	5,889,812		5,225,812		0
GOLDMAN SACHS	Y	Y	10,000	7,314		0	7,314		0		0
JP MORGAN CHASE	Y	Y	3,460,000	11,420,210		7,960,210	11,420,210		7,960,210		0
MERRILL LYNCH	Y	Y	470,000	61,641,218		61,171,218	61,641,218		61,171,218		0
MORGAN STANLEY	Y	Y	135,000	71,856,406	(10,288)	71,711,118	71,856,406	(10,288)	71,711,118		0
ROYAL BANK OF CANADA	Y	Y	990,000	4,698,724		3,708,724	4,698,724		3,708,724		0
SCOTIA BANK	Y	Y		89,841		89,841	89,841		89,841		0
SOCIETE GENERALE	Y	Y	5,130,000	7,742,450		2,612,450	7,742,450		2,612,450		0
UBS SECURITIES	Y	Y	1,680,000	12,090,527		10,410,527	12,090,527		10,410,527		0
WELLS FARGO	Y	Y	35,270,000	37,660,284		2,390,284	37,660,284		2,390,284		0
0299999999. Total NAIC 1 Designation			75,796,000	326,961,573	(10,288)	251,157,971	326,961,573	(10,288)	251,157,971	0	0
0999999999. Gross Totals			75,796,000	326,961,573	(10,288)	251,157,971	326,961,573	(10,288)	251,157,971	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				326,961,573	(10,288)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	23,000,000	23,000,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	4,820,000	4,820,000	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	167,000	167,000	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	664,000	664,000	XXX		
GOLDMAN SACHS	CASH		BANK OF NEW YORK (141001)	10,000	10,000	XXX		
JP MORGAN CHASE	CASH		BANK OF NEW YORK (141001)	3,460,000	3,460,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	470,000	470,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	135,000	135,000	XXX		
ROYAL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	990,000	990,000	XXX		
SOCIETE GENERALE	CASH		BANK OF NEW YORK (141001)	5,130,000	5,130,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	1,680,000	1,680,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	35,270,000	35,270,000	XXX		
0299999999. Totals				75,796,000	75,796,000	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

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	*
Open Depositories									
Bank of New York Mellon	New York, NY		0.010		328	719,041	5,857,938	10,064,355	XXX
Bay Bridge Marina	Stevensville, MD					1,290,937	1,353,073	1,364,453	XXX
Charleston Harbor	Charleston, SC					2,104,054	1,932,829	2,134,355	XXX
Community Bank of the Bay	Oakland, CA		2.000	505	170	100,000	100,000	100,000	XXX
FHLB	Cincinnati, OH		0.020	69,711		18,638,949	28,235,642	12,554,611	XXX
Huntington Bank	Columbus, OH					29,592	28,244	26,929	XXX
Mountain View Grand	Whitefield, NH					595,706	446,062	635,585	XXX
PNC Bank	Pittsburgh, PA					(31,562,141)	(44,554,470)	(34,872,050)	XXX
Raymond James	St. Petersburg, FL		0.010			759,056	171,944	68,622	XXX
Cash Held With Securities On Deposit						2,499	2,499	2,499	XXX
Sailfish Marina	Palm Beach Shores, FL					269,097	1,167,902	1,870,695	XXX
Skipjack Cove	Georgetown, MD					579,648	747,495	859,536	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					200,029	250,990	202,056	XXX
0199999. Total Open Depositories		XXX	XXX	70,215	498	(6,273,533)	(4,259,853)	(4,988,353)	XXX
0399999. Total Cash on Deposit		XXX	XXX	70,215	498	(6,273,533)	(4,259,853)	(4,988,353)	XXX
0599999. Total Cash		XXX	XXX	70,215	498	(6,273,533)	(4,259,853)	(4,988,353)	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 & Accrued	9 Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	EOS Energy Storage 3.00 06/30/2019		08/05/2019	3.000	10/31/2019	333,333	5,753	
	Amherst L+.75 04/09/2020		03/09/2020	1.755	04/09/2020	9,700,000	10,404	
	Amherst L+.65 04/09/2020		03/09/2020	1.655	04/09/2020	8,200,000	8,294	
	Amherst L+.75 04/13/2020		03/13/2020	1.547	04/13/2020	9,200,000	7,115	
	DTV AMERICA CORPORATION		03/31/2020	14.000	06/19/2020	13,926	10	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						27,447,259	31,576	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						27,447,259	31,576	0
Total Bonds								
7699999. Subtotals - Issuer Obligations						27,447,259	31,576	0
8399999. Subtotals - Bonds						27,447,259	31,576	0
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V	SD	02/04/2020	0.080				0
825252 40 6	INVESCO TREASURY INST		03/31/2020	0.220		266,195,427	821,950	2,983,755
825252 40 6	INVESCO TREASURY INST	SD	03/31/2020	0.220		15,365,224	19,395	96,400
94975H 29 6	WELLSFARGO:TRS+ MM I	SD	02/04/2020	0.170		0		0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						281,560,651	841,345	3,080,155
All Other Money Market Mutual Funds								
711991 00 0	TD BANK DEPOSIT SWEEP	SD	03/02/2020			5		5
8699999. Total - All Other Money Market Mutual Funds						5	0	5
8899999. Total - Cash Equivalents						309,007,914	872,922	3,080,160